

NN (L)

Société d'Investissement à Capital Variable

R.C.S. Luxembourg N° B 44 873

List of securities transactions during reporting period

LUXEMBOURG for the period ended March 31, 2019

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NN (L) Absolute Return Bond

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
ABU DHABI NATIONAL ENERGY CO PJSC 6.250% 16/09/2019	USD	-	500,000.00	-	ICBCIL FINANCE CO LTD 3.650% 05/03/2022 EMTN	USD	500,000.00	-	-
AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.650% 21/07/2027	USD	-	500,000.00	-	IHO VERWALTUNGS GMBH 2.750% 15/09/2021 ISLANDSBANKI HF	EUR	-	100,000.00	-
ANTERO RESOURCES CORP 5.125% 01/12/2022	USD	150,000.00	-	-	19/01/2024 FRN GMTN LANDSBANKINN HF 1.625%	EUR	-	100,000.00	-
ARGENTUM NETHERLANDS BV FOR SWISS RE LTD 15/08/2050 FRN	USD	405,000.00	-	-	15/03/2021 EMTN LAREDO PETROLEUM INC	USD	150,000.00	-	-
ARION BANKI HF 0.750% 29/06/2020 EMTN	EUR	-	140,000.00	-	5.625% 15/01/2022 MAHLE GMBH 2.375%	EUR	800,000.00	260,000.00	-
ATRADIUS FINANCE BV 23/09/2044 FRN	EUR	-	100,000.00	-	20/05/2022 EMTN MAHLE GMBH 2.500%	EUR	260,000.00	900,000.00	-
AXIATA SPV2 BHD 4.357% 24/03/2026 EMTN	USD	-	200,000.00	-	14/05/2021 EMTN MEDNAX INC 5.250%	USD	150,000.00	-	-
BBVA BANCOMER SA/TEXAS 7.250% 22/04/2020	USD	-	200,000.00	-	01/12/2023 METROPOLITAN LIFE GLOBAL FUNDING I 0.875%	EUR	1,150,000.00	-	-
BOMBARDIER INC 6.125% 15/05/2021	EUR	250,000.00	-	-	20/01/2022 EMTN MGM RESORTS	USD	150,000.00	-	-
CABLE ONE INC 5.750% 15/06/2022	USD	125,000.00	-	-	INTERNATIONAL 6.625% 15/12/2021	EUR	200,000.00	200,000.00	-
CENTURY COMMUNITIES INC 6.875% 15/05/2022	USD	150,000.00	-	-	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN 26/05/2049	EUR	200,000.00	-	-
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL	USD	-	400,000.00	-	FRN NETFLIX INC 5.500%	USD	135,000.00	-	-
4.200% 15/03/2028 CITIGROUP INC 1.375%	EUR	-	1,000,000.00	-	15/02/2022 NOKIA OYJ 1.000%	EUR	-	200,000.00	-
27/10/2021 EMTN CLEVELAND-CLIFFS INC	USD	150,000.00	-	-	15/03/2021 EMTN NXP BV / NXP FUNDING LLC	USD	-	400,000.00	-
4.875% 15/01/2024 CNAC HK FINBRIDGE CO LTD 3.000% 19/07/2020	USD	-	400,000.00	-	4.125% 15/06/2020 OI EUROPEAN GROUP BV	EUR	-	100,000.00	-
CNH INDUSTRIAL FINANCE EUROPE SA 1.750% 12/09/2025 EMTN	EUR	-	485,000.00	-	6.750% 15/09/2020 ORANO SA 3.250%	EUR	-	100,000.00	-
CNOOC CURTIS FUNDING NO 1 PTY LTD 2.750% 03/10/2020	EUR	-	200,000.00	-	04/09/2020 EMTN PARAGUAY GOVERNMENT INTERNATIONAL BOND	USD	-	200,000.00	-
CVS HEALTH CORP 4.300% 25/03/2028	USD	-	500,000.00	-	5.000% 15/04/2026 PPG INDUSTRIES INC ZCP	EUR	-	500,000.00	-
DELL INTERNATIONAL LLC / EMC CORP 6.020% 15/06/2026	USD	-	400,000.00	-	03/11/2019 PROVEN GLORY CAPITAL LTD 3.250% 21/02/2022	USD	-	550,000.00	-
EASTERN CREATION II INVESTMENT HOLDINGS LTD 2.750% 26/09/2020	USD	-	200,000.00	-	EMTN QATAR GOVERNMENT INTERNATIONAL BOND	USD	400,000.00	-	-
ELM BV FOR SWISS REINSURANCE CO LTD FRN PERP	EUR	-	370,000.00	-	3.375% 14/03/2024 QATAR GOVERNMENT INTERNATIONAL BOND	USD	-	300,000.00	-
GTH FINANCE BV 6.250% 26/04/2020	USD	-	300,000.00	-	5.250% 20/01/2020 SPRINT COMMUNICATIONS INC 7.000% 01/03/2020	USD	-	500,000.00	-
HARVEST OPERATIONS CORP 3.000% 21/09/2022	USD	-	200,000.00	-	SPRINT CORP 7.250%	USD	400,000.00	-	-
HCA INC 5.250% 15/06/2026	USD	-	100,000.00	-	15/09/2021 TAKEDA PHARMACEUTICAL CO LTD 1.125% 21/11/2022	EUR	800,000.00	-	-
HSBC HOLDINGS PLC 6.000% 10/06/2019 EMTN	EUR	-	800,000.00	-	TARGA RESOURCES PARTNERS LP / TARGA RESOURCES PARTNERS FINANCE CORP 4.250%	USD	150,000.00	-	-
					15/11/2023 TELECOM ITALIA SPA/MILANO 4.000%	EUR	104,000.00	-	-
					11/04/2024 EMTN TENET HEALTHCARE CORP 6.000% 01/10/2020	USD	-	300,000.00	-
					THYSSENKRUPP AG 2.750% 08/03/2021 EMTN	EUR	-	200,000.00	-

NN (L) Absolute Return Bond

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
T-MOBILE USA INC 4.000% 15/04/2022	USD	140,000.00	-	-
TRANSURBAN FINANCE CO PTY LTD 2.500%	EUR	-	100,000.00	-
08/10/2020 EMTN UBISOFT ENTERTAINMENT SA 1.289% 30/01/2023	EUR	-	400,000.00	-
UBS AG 12/02/2026 FRN EMTN	EUR	-	100,000.00	-
UNION ANDINA DE CEMENTOS SAA 5.875% 30/10/2021	USD	150,000.00	257,000.00	-
UNITED STATES TREASURY INFLATION INDEXED BONDS 0.625% 15/04/2023	USD	-	456,565.50	-
UNITYMEDIA HESSEN GMBH & CO KG / UNITYMEDIA NRW GMBH 3.500% 15/01/2027	EUR	-	200,000.00	-
VIRGIN MEDIA SECURED FINANCE PLC 5.250% 15/01/2021	USD	-	200,000.00	-
VOLKSWAGEN FINANCIAL SERVICES AG 0.750% 14/10/2021 EMTN	EUR	1,000,000.00	700,000.00	-
VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP VOLKSWAGEN	EUR	-	400,000.00	-
INTERNATIONAL FINANCE NV 3.250% 18/11/2030	EUR	600,000.00	600,000.00	-
WELLS FARGO & CO 1.125% 29/10/2021 EMTN	EUR	-	500,000.00	-
ZIGGO BV 3.750% 15/01/2025	EUR	-	100,000.00	-

NN (L) Alternative Beta

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
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Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market

Money market instruments

UNITED STATES TREASURY	USD	19,000,000.00	-	-
BILL ZCP 04/04/2019				
UNITED STATES TREASURY	USD	10,000,000.00	-	-
BILL ZCP 05/07/2019				
UNITED STATES TREASURY	USD	6,500,000.00	-	-
BILL ZCP 05/09/2019				
UNITED STATES TREASURY	USD	12,000,000.00	-	-
BILL ZCP 11/04/2019				
UNITED STATES TREASURY	USD	7,000,000.00	-	-
BILL ZCP 23/05/2019				

NN (L) Asia Income

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
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Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market

Shares				
Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
AIA GROUP LTD	HKD	34,600.00	23,000.00	-
ALIBABA GROUP HOLDING LTD ADR	USD	18,931.00	-	-
ASTRA INTERNATIONAL TBK PT	IDR	4,095,100.00	-	-
BANK NEGARA INDONESIA	IDR	1,067,900.00	-	-
PERSERO TBK PT				
BOC HONG KONG HOLDINGS LTD	HKD	38,500.00	-	-
CHINA CONSTRUCTION BANK CORP - H	HKD	763,000.00	-	-
CHINA OVERSEAS LAND & INVESTMENT LTD	HKD	130,000.00	-	-
CHINA RESOURCES POWER HOLDINGS CO LTD	HKD	-	3,206,000.00	-
CLP HOLDINGS LTD	HKD	76,500.00	330,500.00	-
CNOOC LTD	HKD	634,000.00	2,111,000.00	-
DBS GROUP HOLDINGS LTD	SGD	7,600.00	414,400.00	-
HKBN LTD	HKD	-	5,576,000.00	-
IDFC LTD	INR	-	2,002,134.00	-
INDUSIND BANK LTD	INR	330,972.00	-	-
INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD - H	HKD	1,378,000.00	-	-
MANULIFE US REAL ESTATE INVESTMENT TRUST	USD	-	6,784,296.00	-
MEDIATEK INC	TWD	48,000.00	-	-
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC ADR	USD	23,778.00	-	-
PING AN INSURANCE GROUP CO OF CHINA LTD - H	HKD	259,000.00	-	-
SAMSUNG ELECTRONICS CO LTD	KRW	41,289.00	-	-
SAMSUNG ELECTRONICS CO LTD - PREF	KRW	-	89,121.00	-
SEMEN INDONESIA	IDR	-	3,386,200.00	-
PERSERO TBK PT				
SHINHAN FINANCIAL GROUP CO LTD	KRW	6,025.00	-	-
S-OIL CORP	KRW	30,947.00	-	-
TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	-	671,000.00	-
TENCENT HOLDINGS LTD	HKD	59,000.00	11,400.00	-
VENTURE CORP LTD	SGD	168,900.00	-	-
WANT WANT CHINA HOLDINGS LTD	HKD	-	1,256,000.00	-
ZHEN DING TECHNOLOGY HOLDING LTD	TWD	-	712,000.00	-

NN (L) Asian Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
ABM INVESTAMA TBK PT 7.125% 01/08/2022	USD	500,000.00	-	-	CHINA EVERGRANDE GROUP 8.750% 28/06/2025	USD	1,000,000.00	350,000.00	-
AGILE GROUP HOLDINGS LTD FRN PERP	USD	1,150,000.00	-	-	CHINA EVERGRANDE GROUP 9.500% 29/03/2024	USD	1,300,000.00	-	-
AGILE GROUP HOLDINGS LTD 6.700% 07/03/2022	USD	1,100,000.00	-	-	CHINA MINMETALS CORP FRN PERP	USD	2,200,000.00	200,000.00	-
ALAM SYNERGY PTE LTD 11.500% 22/04/2021	USD	900,000.00	-	-	CHINA OVERSEAS FINANCE CAYMAN VII LTD 4.250%	USD	-	900,000.00	-
ALAM SYNERGY PTE LTD 6.625% 24/04/2022	USD	500,000.00	-	-	26/04/2023				
ASAHI MUTUAL LIFE INSURANCE CO FRN PERP	USD	700,000.00	-	-	CHINA SCE GROUP HOLDINGS LTD 10.000%	USD	-	1,400,000.00	-
AZURE ORBIT IV INTERNATIONAL FINANCE LTD 3.750% 25/01/2023	USD	200,000.00	-	-	02/07/2020				
EMTN					CHINA SCE GROUP HOLDINGS LTD 8.750%	USD	700,000.00	-	-
BANK OF BARODA 3.875% 04/04/2024	USD	3,100,000.00	-	-	15/01/2021				
BANK OF CHINA LTD 5.000% 13/11/2024	USD	-	2,000,000.00	-	CHINA STATE CONSTRUCTION FINANCE CAYMAN I LTD FRN PERP	USD	600,000.00	600,000.00	-
BANK OF EAST ASIA LTD/THE FRN PERP	USD	500,000.00	-	-	CHINA TAIPING NEW HORIZON LTD 6.000%	USD	-	250,000.00	-
BANK OF EAST ASIA LTD/THE 03/11/2026 FRN	USD	-	1,000,000.00	-	18/10/2023				
BANK RAKYAT INDONESIA PERSERO TBK PT 3.950% 28/03/2024	USD	1,450,000.00	-	-	CHINALCO FINANCE HOLDINGS LTD 3.625%	USD	-	950,000.00	-
BAOXIN AUTO FINANCE I LTD FRN PERP	USD	1,000,000.00	-	-	11/12/2019				
BARMINCO FINANCE PTY LTD 6.625% 15/05/2022	USD	-	500,000.00	-	CIFI HOLDINGS GROUP CO LTD 5.500% 23/01/2022	USD	2,000,000.00	-	-
BLUESTAR FINANCE HOLDINGS LTD FRN PERP	USD	-	2,500,000.00	-	CITIC LTD FRN PERP	USD	-	3,650,000.00	-
BLUESTAR FINANCE HOLDINGS LTD FRN PERP	USD	2,400,000.00	2,800,000.00	-	CITIC LTD 6.800%	USD	-	1,000,000.00	-
BOC AVATION LTD 4.000% 25/01/2024	USD	2,000,000.00	-	-	17/01/2023 EMTN				
CANARA BANK/LONDON 3.875% 28/03/2024 EMTN	USD	1,200,000.00	1,200,000.00	-	CITIC SECURITIES FINANCE MTN CO LTD 4.250%	USD	2,000,000.00	-	-
CCCI TREASURY LTD FRN PERP	USD	-	1,000,000.00	-	10/12/2021 EMTN				
CDBL FUNDING 1 4.250% 02/12/2024	USD	2,000,000.00	-	-	CLP POWER HK FINANCE LTD FRN PERP	USD	-	1,000,000.00	-
CELESTIAL MILES FRN PERP	USD	2,100,000.00	2,100,000.00	-	CNAC HK FINBRIDGE CO LTD 1.750% 14/06/2022	EUR	1,000,000.00	-	-
CGNPC INTERNATIONAL LTD 1.625% 11/12/2024	EUR	734,000.00	-	-	CNAC HK FINBRIDGE CO LTD 5.125% 14/03/2028	USD	1,000,000.00	295,000.00	-
EMTN					COMPETITION TEAM TECHNOLOGIES LTD 3.750%	USD	2,500,000.00	-	-
CGNPC INTERNATIONAL LTD 2.000% 11/09/2025	EUR	500,000.00	300,000.00	-	12/03/2024				
CHAMPION SINCERITY HOLDINGS LTD FRN PERP	USD	650,000.00	-	-	COUNTRY GARDEN HOLDINGS CO LTD 5.125%	USD	3,000,000.00	200,000.00	-
CHINA AOYUAN GROUP LTD 7.950% 19/02/2023	USD	1,550,000.00	-	-	17/01/2025				
CHINA CITIC BANK 28/02/2029 FRN	USD	1,750,000.00	-	-	COUNTRY GARDEN HOLDINGS CO LTD 7.125%	USD	1,700,000.00	1,200,000.00	-
CHINA CONSTRUCTION BANK CORP 13/05/2025 FRN	USD	250,000.00	-	-	25/04/2022				
CHINA CONSTRUCTION BANK CORP 27/02/2029 FRN	USD	4,950,000.00	-	-	COUNTRY GARDEN HOLDINGS CO LTD 7.250%	USD	500,000.00	2,500,000.00	-
CHINA EVERGRANDE GROUP 4.250% 14/02/2023	USD	300,000.00	-	-	04/04/2021				
CHINA EVERGRANDE GROUP 8.250% 23/03/2022	USD	300,000.00	-	-	COUNTRY GARDEN HOLDINGS CO LTD 7.250%	USD	4,550,000.00	-	-
					08/04/2026				
					COUNTRY GARDEN HOLDINGS CO LTD 8.000%	USD	500,000.00	-	-
					27/01/2024				
					CSSC CAPITAL TWO LTD 1.750% 27/09/2023	EUR	4,000,000.00	-	-
					DAH SING BANK LTD 15/01/2029 FRN EMTN	USD	650,000.00	-	-
					DAH SING BANK LTD 30/11/2026 FRN EMTN	USD	-	1,000,000.00	-
					DAI-ICHI LIFE INSURANCE CO LTD/THE FRN PERP	USD	1,700,000.00	-	-
					DELTA MERLIN DUNIA TEKSTIL PT 8.625%	USD	850,000.00	400,000.00	-
					12/03/2024				
					DEV'T BANK OF MONGOLIA 7.250% 23/10/2023	USD	200,000.00	200,000.00	-

NN (L) Asian Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
EASY TACTIC LTD 5.750% 13/01/2022	USD	1,500,000.00	-	-	JAIN INTERNATIONAL TRADING BV 7.125% 01/02/2022	USD	300,000.00	-	-
EASY TACTIC LTD 8.625% 27/02/2024	USD	4,100,000.00	-	-	JOY TREASURE ASSETS HOLDINGS INC 4.500% 13/03/2019	USD	250,000.00	250,000.00	-
EASY TACTIC LTD 8.750% 10/01/2021	USD	1,200,000.00	1,200,000.00	-	KAISA GROUP HOLDING LTD 9.375% 30/06/2024	USD	1,100,000.00	1,100,000.00	-
EASY TACTIC LTD 9.125% 28/07/2022	USD	550,000.00	-	-	KOOKMIN BANK 3.625% 23/10/2021	USD	6,000,000.00	6,000,000.00	-
EXPORT-IMPORT BANK OF INDIA 3.375% 05/08/2026	USD	1,000,000.00	-	-	KOOKMIN BANK 4.500% 01/02/2029	USD	1,680,000.00	1,000,000.00	-
EXPORT-IMPORT BANK OF INDIA 3.875% 12/03/2024	USD	2,600,000.00	-	-	KWG GROUP HOLDINGS LTD 7.875% 01/09/2023	USD	900,000.00	900,000.00	-
EXPORT-IMPORT BK 20/11/2023 FRN	USD	900,000.00	900,000.00	-	KYOBO LIFE INSURANCE CO LTD 24/07/2047 FRN	USD	2,650,000.00	-	-
FAR EAST HORIZON LTD 4.375% 27/02/2023 EMTN	USD	1,900,000.00	-	-	LANDMARK FUNDING 2019 LTD 4.500% 26/03/2022	USD	500,000.00	-	-
FORTUNE STAR BVI LTD 5.250% 23/03/2022	USD	1,000,000.00	-	-	LOGAN PROPERTY 8.750% 12/12/2020	USD	600,000.00	500,000.00	-
GCL NEW ENERGY HOLDINGS LTD 7.100% 30/01/2021	USD	-	400,000.00	-	MACQUARIE BANK LTD 4.875% 10/06/2025	USD	-	700,000.00	-
GLP CHINA HOLD 4.974% 26/02/2024	USD	250,000.00	250,000.00	-	MACQUARIE GROUP LTD 27/03/2024 FRN	USD	600,000.00	-	-
GOHL CAPITAL LTD 4.250% 24/01/2027	USD	500,000.00	-	-	MEIJI YASUDA LIFE INSURANCE CO 20/10/2045 FRN	USD	1,800,000.00	-	-
GOLDEN LEGACY PTE LTD 6.875% 27/03/2024	USD	1,100,000.00	-	-	MINEJESA CAPITAL BV 4.625% 10/08/2030	USD	2,050,000.00	200,000.00	-
GOLDEN LEGACY PTE LTD 8.250% 07/06/2021	USD	-	200,000.00	-	MINEJESA CAPITAL BV 5.625% 10/08/2037	USD	1,000,000.00	-	-
GREENKO DUTCH BV 4.875% 24/07/2022	USD	-	1,050,000.00	-	MINOR INTERNATIONAL PCL FRN PERP	USD	3,950,000.00	-	-
GREENLAND GLOBAL INVESTMENT LTD 5.250% 12/02/2021 EMTN	USD	-	400,000.00	-	MIRVAC GROUP FINANCE LTD 3.625% 18/03/2027 EMTN	USD	5,000,000.00	-	-
HANWHA LIFE INSURANCE CO LTD FRN PERP	USD	2,200,000.00	-	-	MITSUI SUMITOMO INSURANCE CO LTD FRN PERP	USD	4,000,000.00	-	-
HEUNGKUK LIFE INSURANCE CO LTD 09/11/2047 FRN	USD	1,000,000.00	-	-	MOON WISE GLOBAL LTD FRN PERP	USD	-	500,000.00	-
HUANENG HONG KONG CAPITAL LTD FRN PERP	USD	800,000.00	-	-	NEW METRO GLOBAL LTD 7.500% 20/03/2022	USD	300,000.00	-	-
HUARONG FINANCE 2017 CO LTD FRN PERP EMTN	USD	1,100,000.00	-	-	NTPC LTD 2.750% 01/02/2027 EMTN	EUR	1,500,000.00	-	-
HUARONG UNIVERSE INVESTMENT HOLDING 1.625% 05/12/2022	EUR	3,350,000.00	-	-	NTPC LTD 3.750% 03/04/2024	USD	1,600,000.00	-	-
HUTCHISON WHAMPOA INTERNATIONAL LTD 7.450% 24/11/2033	USD	-	4,750,000.00	-	OIL INDIA LTD 5.125% 04/02/2029	USD	3,200,000.00	-	-
ICBCIL FINANCE CO LTD 3.750% 05/03/2024 EMTN	USD	2,800,000.00	-	-	OVERSEA-CHINESE BANKING CORP LTD 4.250% 19/06/2024	USD	2,850,000.00	-	-
ICICI BANK LTD/DUBAI 4.000% 18/03/2026	USD	2,000,000.00	1,150,000.00	-	OVERSEAS CHINESE TOWN ASIA HOLDINGS LTD FRN PERP	USD	-	3,300,000.00	-
INDONESIA ASAHAN ALUMINIUM 6.530% 15/11/2028	USD	2,500,000.00	1,500,000.00	-	PB INTERNATIONAL BV 7.625% 26/01/2022	USD	1,000,000.00	-	-
INDONESIA ASAHAN ALUMINIUM 6.757% 15/11/2048	USD	1,500,000.00	1,500,000.00	-	PERUSAHAAN LISTRIK NEGARA PT 6.250% 25/01/2049	USD	2,550,000.00	1,550,000.00	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 2.625% 14/06/2023	EUR	-	700,000.00	-	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.900% 26/11/2022	PHP	-	15,000,000.00	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 4.750% 11/02/2029	USD	700,000.00	700,000.00	-	POLY REAL ESTATE FINANCE LTD 4.750% 17/09/2023	USD	1,000,000.00	-	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 8.500% 12/10/2035	USD	300,000.00	500,000.00	-	POSTAL SAVINGS BANK OF CHINA CO LTD FRN PERP	USD	-	1,000,000.00	-
INDONESIA TREASURY BOND 7.000% 15/05/2022	IDR	-	50,000,000,000.00	-	POWER FINANCE CORP LTD 5.250% 10/08/2028 EMTN	USD	2,500,000.00	4,000,000.00	-

NN (L) Asian Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
POWER FINANCE CORP LTD 6.150% 06/12/2028	USD	600,000.00	600,000.00	-	STUDIO CITY FINANCE LTD 7.250% 11/02/2024	USD	1,100,000.00	-	-
PROVEN HONOUR CAPITAL LTD 4.125% 06/05/2026	USD	500,000.00	1,400,000.00	-	SUMITOMO LIFE INSURANCE CO 14/09/2077	USD	-	200,000.00	-
PROVEN HONOUR CAPITAL LTD 4.125% 19/05/2025	USD	-	2,400,000.00	-	FRN SUN HUNG KAI PROPERTIES CAPITAL MARKET LTD	USD	1,900,000.00	-	-
REC LTD 3.875% 07/07/2027 EMTN	USD	2,000,000.00	2,000,000.00	-	3.750% 25/02/2029 EMTN	USD	500,000.00	1,400,000.00	-
REC LTD 4.625% 22/03/2028	USD	500,000.00	500,000.00	-	LTD 7.350% 19/07/2021	USD	1,950,000.00	-	-
REC LTD 5.250% 13/11/2023	USD	2,000,000.00	2,000,000.00	-	SUNAC CHINA HOLDINGS LTD 7.875% 15/02/2022	USD	700,000.00	-	-
RIZAL COMMERCIAL BANKING CORP 4.125% 16/03/2023 EMTN	USD	1,650,000.00	-	-	THAI OIL TREASURY CENTER CO LTD 4.625% 20/11/2028	USD	700,000.00	-	-
RKPF OVERSEAS 2019 A LTD 7.875% 01/02/2023	USD	1,800,000.00	-	-	EMTN THAI OIL TREASURY CENTER CO LTD 5.375% 20/11/2048	USD	700,000.00	-	-
RKPF OVERSEAS 2019 LTD 7.750% 18/04/2021	USD	400,000.00	400,000.00	-	TIANQI FINCO CO LTD 3.750% 28/11/2022	USD	1,850,000.00	-	-
SANDS CHINA LTD 5.125% 08/08/2025	USD	1,500,000.00	-	-	TNB GLOBAL VENTURES CAPITAL BHD 3.244% 19/10/2026 EMTN	USD	-	2,000,000.00	-
SANTOS FINANCE LTD 5.250% 13/03/2029	USD	1,750,000.00	-	-	TNB GLOBAL VENTURES 4.851% 01/11/2028	USD	2,850,000.00	2,850,000.00	-
SCENERY JOURNEY LTD 13.000% 06/11/2022	USD	800,000.00	400,000.00	-	TOWNGAS FINANCE LTD FRN PERP	USD	700,000.00	-	-
SECURITY BANK CO 4.500% 25/09/2023	USD	-	600,000.00	-	UNION BANK OF THE PHILIPPINES 3.369% 29/11/2022 EMTN	USD	-	550,000.00	-
SHANGHAI COMMERCIAL BANK LTD 17/01/2029 FRN	USD	2,250,000.00	-	-	UNION LIFE INSURANCE CO LTD 3.000% 19/09/2021	USD	2,600,000.00	1,000,000.00	-
SHANGHAI COMMERCIAL BANK LTD 29/11/2027 FRN	USD	1,500,000.00	-	-	VANKE REAL ESTATE HK 5.350% 11/03/2024	USD	1,500,000.00	1,500,000.00	-
SHENZHEN INTERNATIONAL HOLDINGS LTD FRN PERP	USD	500,000.00	-	-	VANKE REAL ESTATE HONG KONG CO LTD 25/05/2023	USD	-	1,200,000.00	-
SHIMAO PROPERTY HOLDINGS LTD 6.125% 21/02/2024	USD	1,550,000.00	-	-	FRN EMTN VANKE REAL ESTATE HONG KONG CO LTD 3.975% 09/11/2027 EMTN	USD	300,000.00	-	-
SHIMAO PROPERTY HOLDINGS LTD 6.375% 15/10/2021	USD	2,700,000.00	2,100,000.00	-	VANKE REAL ESTATE HONG KONG CO LTD 4.200% 07/06/2024 EMTN	USD	3,150,000.00	-	-
SHINHAN BANK CO LTD 3.875% 24/03/2026	USD	-	1,300,000.00	-	VLL INTERNATIONAL INC 5.750% 28/11/2024 EMTN	USD	-	700,000.00	-
SIAM COMMERCIAL BANK PCL/CAYMAN ISLANDS 3.900% 11/02/2024	USD	950,000.00	250,000.00	-	WEICHAI INTERNATIONAL HONG KONG ENERGY GROUP CO LTD FRN PERP	USD	500,000.00	-	-
SIHC INTERNATIONAL CAPITAL LTD 4.350% 26/09/2023	USD	-	300,000.00	-	WELL HOPE DEVELOPMENT LTD FRN PERP	USD	300,000.00	-	-
SINO OCEAN LAND 5.250% 30/04/2022	USD	800,000.00	800,000.00	-	WEST CHINA CEMENT LTD 6.500% 11/09/2019	USD	-	400,000.00	-
SMC GLOBAL POWER HOLDINGS CORP FRN PERP	USD	-	1,300,000.00	-	WOODSIDE FINANCE LTD 4.500% 04/03/2029	USD	2,150,000.00	-	-
SPIC LUXEMBOURG LATIN AMERICA RENEWABLE ENERGY INVESTMENT CO SARL 4.650% 30/10/2023	USD	2,400,000.00	-	-	WOORI BANK FRN PERP 4.750% 30/04/2024	USD	-	200,000.00	-
SPIC 2018 USD SENIOR PERPETUAL BOND CO LTD FRN PERP	USD	1,650,000.00	200,000.00	-	WOORI BANK 4.750% 30/04/2024	USD	-	5,900,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.850% 14/03/2029	USD	950,000.00	200,000.00	-	WUHAN METRO FRN PERP YES BANK IFSC BANKING UNIT BRANCH 3.750% 06/02/2023 EMTN	USD	200,000.00	200,000.00	-
STAR ENERGY GEOTHERMAL WAYANG WINDU LTD 6.750% 24/04/2033	USD	250,000.00	294,900.00	-	YESTAR HEALTHCARE HOLDINGS CO LTD 6.900% 15/09/2021	USD	200,000.00	-	-
STATE BANK OF INDIA/LONDON 4.875% 17/04/2024	USD	600,000.00	-	-	YUZHOU PROPERTIES CO LTD 8.500% 26/02/2024	USD	2,200,000.00	-	-
					1MDB GLOBAL INVESTMENTS LTD 4.400% 09/03/2023	USD	1,000,000.00	-	-

NN (L) Asian Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
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Other transferable securities and money market instruments

Bonds and other debt instruments

MALAYSIA GOVERNMENT	MYR	-	1,164,000.00	-
BOND 3.892% 15/03/2027				

NN (L) Asian High Yield

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
ABJA INVESTMENT CO PTE LTD 5.450% 24/01/2028	USD	500,000.00	-	-	DELTA MERLIN DUNIA TEKSTIL PT 8.625% 12/03/2024	USD	600,000.00	200,000.00	-
ABM INVESTAMA TBK PT 7.125% 01/08/2022	USD	500,000.00	-	-	DEVT BANK OF MONGOLIA 7.250% 23/10/2023	USD	200,000.00	200,000.00	-
AGILE GROUP HOLDINGS LTD FRN PERP	USD	1,100,000.00	-	-	EASY TACTIC LTD 5.750% 13/01/2022	USD	-	800,000.00	-
AGILE GROUP HOLDINGS LTD 6.700% 07/03/2022	USD	750,000.00	-	-	EASY TACTIC LTD 5.875% 13/02/2023	USD	500,000.00	-	-
ALAM SYNERGY PTE LTD 6.625% 24/04/2022	USD	300,000.00	-	-	EASY TACTIC LTD 8.625% 27/02/2024	USD	3,600,000.00	-	-
APL REALTY HOLDINGS PTE LTD 5.950% 02/06/2024	USD	400,000.00	-	-	EASY TACTIC LTD 8.750% 10/01/2021	USD	800,000.00	800,000.00	-
ASAHI MUTUAL LIFE INSURANCE CO FRN PERP	USD	1,600,000.00	-	-	FORTUNE STAR BVI LTD 5.250% 23/03/2022	USD	600,000.00	-	-
BAOXIN AUTO FINANCE I LTD FRN PERP	USD	400,000.00	-	-	FUTURE LAND DEVELOPMENT HOLDINGS LTD 7.500% 22/01/2021	USD	1,800,000.00	-	-
BARMINCO FINANCE PTY LTD 6.625% 15/05/2022	USD	500,000.00	-	-	GOLDEN LEGACY PTE LTD 6.875% 27/03/2024	USD	700,000.00	-	-
CELESTIAL MILES FRN PERP CHAMPION SINCERITY HOLDINGS LTD FRN PERP	USD	1,000,000.00	1,000,000.00	-	GOME RETAIL HOLDINGS LTD 5.000% 10/03/2020	USD	-	450,000.00	-
CHINA AOYUAN GROUP LTD 7.950% 19/02/2023	USD	250,000.00	-	-	GREENKO INVESTMENT CO 4.875% 16/08/2023	USD	400,000.00	-	-
CHINA AOYUAN PROPERTY GROUP LTD 6.525% 25/04/2019	USD	-	500,000.00	-	GUORUI PROPERTIES LTD 7.000% 21/03/2020	USD	-	500,000.00	-
CHINA EVERGRANDE GROUP 4.250% 14/02/2023	HKD	12,000,000.00	12,000,000.00	-	HEUNGKUK LIFE INSURANCE CO LTD 09/11/2047 FRN	USD	700,000.00	-	-
CHINA EVERGRANDE GROUP 8.250% 23/03/2022	USD	400,000.00	-	-	HILONG HOLDING LTD 7.250% 22/06/2020	USD	1,000,000.00	-	-
CHINA EVERGRANDE GROUP 8.750% 28/06/2025	USD	300,000.00	400,000.00	-	HUARONG FINANCE 2017 CO LTD FRN PERP EMTN	USD	500,000.00	-	-
CHINA EVERGRANDE GROUP 9.500% 29/03/2024	USD	1,300,000.00	-	-	HUARONG UNIVERSE INVESTMENT HOLDING	EUR	500,000.00	-	-
CHINA MINMETALS CORP FRN PERP	USD	1,200,000.00	-	-	INDIKA ENERGY CAPITAL III PTE LTD 5.875% 09/11/2024	USD	500,000.00	-	-
CHINA SCE GROUP HOLDINGS LTD 10.000% 02/07/2020	USD	-	800,000.00	-	INDO ENERGY FINANCE II BV 6.375% 24/01/2023	USD	500,000.00	-	-
CHINA SCE GROUP HOLDINGS LTD 8.750% 15/01/2021	USD	550,000.00	-	-	INDONESIA ASAHAN ALUMINIUM 6.530% 15/11/2028	USD	400,000.00	400,000.00	-
CHINA STATE CONSTRUCTION FINANCE CAYMAN I LTD FRN PERP	USD	200,000.00	200,000.00	-	JAGUAR LAND ROVER AUTOMOIVE 4.500% 15/01/2026	EUR	500,000.00	500,000.00	-
CIFI HOLDINGS GROUP CO LTD 5.500% 23/01/2022	USD	1,000,000.00	-	-	KAISA GROUP HOLDING LTD 9.375% 30/06/2024	USD	500,000.00	500,000.00	-
CIFI HOLDINGS GROUP CO LTD 5.500% 23/01/2023	USD	500,000.00	-	-	KWG GROUP HOLDINGS LTD 7.875% 01/09/2023	USD	2,200,000.00	-	-
COUNTRY GARDEN HOLDINGS CO LTD 5.125% 17/01/2025	USD	2,600,000.00	1,000,000.00	-	LENOVO PERPETUAL SECURITIES LTD FRN PERP EMTN	USD	700,000.00	-	-
COUNTRY GARDEN HOLDINGS CO LTD 7.125% 25/04/2022	USD	1,050,000.00	1,050,000.00	-	LOGAN PROPERTY 8.750% 12/12/2020	USD	300,000.00	300,000.00	-
COUNTRY GARDEN HOLDINGS CO LTD 7.250% 04/04/2021	USD	-	1,600,000.00	-	LOGAN PROPERTY HOLDINGS CO LTD 5.250% 23/02/2023	USD	400,000.00	-	-
COUNTRY GARDEN HOLDINGS CO LTD 7.250% 08/04/2026	USD	2,750,000.00	-	-	MEDCO PLATINUM ROAD PTE LTD 6.750% 30/01/2025	USD	2,300,000.00	-	-
COUNTRY GARDEN HOLDINGS CO LTD 8.000% 27/01/2024	USD	300,000.00	-	-	MELCO RESORTS FINANCE LTD 4.875% 06/06/2025	USD	800,000.00	-	-
					NEERG ENERGY LTD 6.000% 13/02/2022	USD	1,100,000.00	-	-
					OVERSEAS CHINESE TOWN ASIA HOLDINGS LTD FRN PERP	USD	-	700,000.00	-
					PB INTERNATIONAL BV 7.625% 26/01/2022	USD	400,000.00	300,000.00	-

NN (L) Asian High Yield

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
POSTAL SAVINGS BANK OF CHINA CO LTD FRN PERP	USD	-	500,000.00	-
RKI OVERSEAS FINANCE 2016 B LTD 4.700% 06/09/2021	USD	-	500,000.00	-
RKPF OVERSEAS 2019 A LTD 7.875% 01/02/2023	USD	1,400,000.00	-	-
RKPF OVERSEAS 2019 7.750% 18/04/2021	USD	200,000.00	200,000.00	-
SCENERY JOURNEY LTD 13.000% 06/11/2022	USD	1,000,000.00	200,000.00	-
SCENERY JOURNEY LTD 13.750% 06/11/2023	USD	200,000.00	-	-
SHIMAO PROPERTY HOLDINGS LTD 4.750% 03/07/2022	USD	-	300,000.00	-
SHIMAO PROPERTY HOLDINGS LTD 6.125% 21/02/2024	USD	1,100,000.00	-	-
SHIMAO PROPERTY HOLDINGS LTD 6.375% 15/10/2021	USD	2,300,000.00	2,100,000.00	-
SHIMAO PROPERTY HOLDINGS LTD 8.375% 10/02/2022	USD	-	1,000,000.00	-
SMC GLOBAL POWER HOLDINGS CORP FRN PERP	USD	-	700,000.00	-
SPIC 2018 USD SENIOR PERPETUAL BOND CO LTD FRN PERP	USD	300,000.00	300,000.00	-
SSMS PLANTATION HOLDINGS PTE LTD 7.750% 23/01/2023	USD	200,000.00	-	-
STUDIO CITY FINANCE LTD 7.250% 11/02/2024	USD	450,000.00	-	-
SUNAC CHINA HOLDINGS LTD 7.350% 19/07/2021	USD	-	1,300,000.00	-
SUNAC CHINA HOLDINGS LTD 7.875% 15/02/2022	USD	1,600,000.00	-	-
SUNAC CHINA HOLDINGS LTD 8.350% 19/04/2023	USD	300,000.00	-	-
TIANQI FINCO CO LTD 3.750% 28/11/2022	USD	350,000.00	-	-
TIMES CHINA HOLDINGS LTD 6.600% 02/03/2023	USD	300,000.00	-	-
UNION LIFE INSURANCE CO LTD 3.000% 19/09/2021	USD	1,800,000.00	800,000.00	-
WEALTH DRIVEN LTD 5.500% 17/08/2023	USD	200,000.00	-	-
WUHAN METRO FRN PERP	USD	200,000.00	200,000.00	-
YES BANK IFSC BANKING UNIT BRANCH 3.750% 06/02/2023 EMTN	USD	2,100,000.00	-	-
YUZHOU PROPERTIES CO LTD 8.500% 26/02/2024	USD	650,000.00	-	-

NN (L) Banking & Insurance

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
ABN AMRO GROUP NV - CVA	EUR	-	90,350.00	-	LPL FINANCIAL HOLDINGS INC	USD	762.00	-	-
AFLAC INC	USD	-	70,520.00	-	MACQUARIE GROUP LTD	AUD	-	6,489.00	-
AGEAS	EUR	-	31,278.00	-	MAGELLAN FINANCIAL GROUP LTD	AUD	2,193.00	-	-
ALLIANZ SE - REG	EUR	38,475.00	24,858.00	-	MANULIFE FINANCIAL CORP	CAD	46,832.00	2,908.00	-
AON PLC	USD	2,725.00	246.00	-	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	-	208,865.00	-
ASHMORE GROUP PLC	GBP	12,692.00	-	-	METLIFE INC	USD	-	12,146.00	-
ASR NEDERLAND NV	EUR	-	16,486.00	-	MGIC INVESTMENT CORP	USD	5,819.00	-	-
ASSURED GUARANTY LTD	USD	1,344.00	-	-	MIZUHO FINANCIAL GROUP INC	JPY	1,500,700.00	1,500,700.00	-
ATHENE HOLDING LTD - A	USD	45,000.00	5,678.00	-	MORGAN STANLEY	USD	71,528.00	26,143.00	-
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	-	28,929.00	-	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	2,343.00	-	-
AXA SA	EUR	-	21,761.00	-	NASDAQ INC	USD	1,305.00	31,895.00	-
BANCO BPM SPA	EUR	25,596.00	-	-	NATIONAL BANK OF CANADA	CAD	-	10,779.00	-
BANK LEUMI LE-ISRAEL BM	ILS	-	79,359.00	-	ORIX CORP	JPY	-	14,675.00	-
BANK OF AMERICA CORP	USD	-	47,495.00	-	PARTNERS GROUP HOLDING AG	CHF	-	3,498.00	-
BANK OF NOVA	CAD	-	43,452.00	-	PNC FINANCIAL SERVICES GROUP INC/THE	USD	12,138.00	12,138.00	-
SCOTIA/THE BAWAG GROUP AG	EUR	1,232.00	-	-	POPULAR INC	USD	835.00	-	-
BERKSHIRE HATHAWAY INC - B	USD	-	19,338.00	-	PRINCIPAL FINANCIAL GROUP INC	USD	-	16,130.00	-
BNP PARIBAS SA	EUR	18,454.00	18,454.00	-	PRUDENTIAL FINANCIAL INC	USD	-	5,331.00	-
BOC HONG KONG HOLDINGS LTD	HKD	-	524,000.00	-	RADIANT GROUP INC	USD	3,688.00	-	-
BURFORD CAPITAL LTD	GBP	3,021.00	-	-	RAIFFEISEN BANK INTERNATIONAL AG	EUR	19,522.00	547.00	-
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	37,782.00	1,177.00	-	RESONA HOLDINGS INC	JPY	-	411,100.00	-
CAPITAL ONE FINANCIAL CORP	USD	24,349.00	35,425.00	-	ROYAL BANK OF CANADA	CAD	3,601.00	-	-
CI FINANCIAL CORP	CAD	29,040.00	-	-	SOFINA SA	EUR	281.00	-	-
CIT GROUP INC	USD	-	9,352.00	-	SOMPO HOLDINGS INC	JPY	42,900.00	30,399.00	-
CITIGROUP INC	USD	-	34,256.00	-	S&P GLOBAL INC	USD	3,348.00	-	-
CME GROUP INC - A	USD	14,834.00	1,361.00	-	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	-	14,100.00	-
CNP ASSURANCES	EUR	15,842.00	-	-	SUN LIFE FINANCIAL INC	CAD	14,966.00	14,010.00	-
COMERICA INC	USD	4,957.00	-	-	SYNCHRONY FINANCIAL	USD	-	28,101.00	-
DANSKE BANK A/S	DKK	-	70,426.00	-	TD AMERITRADE HOLDING CORP	USD	694.00	-	-
DBS GROUP HOLDINGS LTD	SGD	-	8,300.00	-	TMX GROUP LTD	CAD	1,118.00	-	-
DISCOVER FINANCIAL SERVICES	USD	-	13,028.00	-	TOKIO MARINE HOLDINGS INC	JPY	35,958.00	1,900.00	-
ERSTE GROUP BANK AG	EUR	-	13,265.00	-	TORONTO-DOMINION BANK/THE	CAD	21,748.00	13,950.00	-
ESSENT GROUP LTD	USD	1,763.00	-	-	UNICREDIT SPA	EUR	-	50,356.00	-
EXOR NV	EUR	15,106.00	621.00	-	UNITED OVERSEAS BANK LTD	SGD	-	39,594.00	-
FIDELITY NATIONAL FINANCIAL INC	USD	26,297.00	58,116.00	-	UNUM GROUP	USD	-	14,235.00	-
FIFTH THIRD BANCORP	USD	16,587.00	465.00	-	US BANCORP	USD	65,078.00	18,046.00	-
IG GROUP HOLDINGS PLC	GBP	6,875.00	-	-	VOYA FINANCIAL INC	USD	-	50,316.00	-
IGM FINANCIAL INC	CAD	2,445.00	-	-	WELLS FARGO & CO	USD	28,628.00	2,523.00	-
INTERCONTINENTAL EXCHANGE INC	USD	44,651.00	4,043.00	-	3I GROUP PLC	GBP	-	45,089.00	-
INTESA SANPAOLO SPA	EUR	-	567,760.00	-					
ISRAEL DISCOUNT BANK LTD - A	ILS	18,178.00	-	-					
JPMORGAN CHASE & CO	USD	25,616.00	5,185.00	-					
KEYCORP	USD	-	71,888.00	-					
LEGAL & GENERAL GROUP PLC	GBP	-	640,624.00	-					
LINCOLN NATIONAL CORP	USD	-	32,792.00	-					
LLOYDS BANKING GROUP PLC	GBP	3,402,110.00	1,343,972.00	-					

NN (L) Commodity Enhanced

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
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Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market

Money market instruments

UNITED STATES TREASURY	USD	42,000,000.00	-	-
BILL ZCP 04/04/2019				
UNITED STATES TREASURY	USD	23,500,000.00	-	-
BILL ZCP 05/09/2019				
UNITED STATES TREASURY	USD	-	14,000,000.00	-
BILL ZCP 10/01/2019				
UNITED STATES TREASURY	USD	50,000,000.00	50,000,000.00	-
BILL ZCP 11/04/2019				
UNITED STATES TREASURY	USD	20,000,000.00	-	-
BILL ZCP 13/06/2019				
UNITED STATES TREASURY	USD	-	20,000,000.00	-
BILL ZCP 14/02/2019				
UNITED STATES TREASURY	USD	13,000,000.00	-	-
BILL ZCP 22/08/2019				
UNITED STATES TREASURY	USD	65,000,000.00	5,000,000.00	-
BILL ZCP 23/05/2019				
UNITED STATES TREASURY	USD	-	25,000,000.00	-
BILL ZCP 24/01/2019				
UNITED STATES TREASURY	USD	18,000,000.00	-	-
BILL ZCP 27/06/2019				
UNITED STATES TREASURY	USD	-	25,000,000.00	-
BILL ZCP 28/02/2019				
UNITED STATES TREASURY	USD	22,000,000.00	-	-
BILL ZCP 29/08/2019				
UNITED STATES TREASURY	USD	-	20,000,000.00	-
BILL ZCP 31/01/2019				

NN (L) Communication Services

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
ALPHABET INC - C	USD	4,202.00	585.00	-	UBISOFT ENTERTAINMENT SA	EUR	14,619.00	9,368.00	-
ALTICE USA INC - A	USD	12,347.00	800.00	-	UNITED INTERNET AG - REG	EUR	-	25,753.00	-
AT&T INC	USD	8,396.00	8,058.00	-	VERIZON COMMUNICATIONS INC	USD	-	45,043.00	-
AXEL SPRINGER SE	EUR	8,886.00	350.00	-	VIACOM INC - B	USD	73,052.00	3,075.00	-
BCE INC	CAD	-	33,254.00	-	VODAFONE GROUP PLC	GBP	-	1,115,095.00	-
BEZEQ THE ISRAELI TELECOMMUNICATION CORP LTD	ILS	383,282.00	20,385.00	-	WALT DISNEY CO/THE	USD	35,963.00	13,915.00	-
BOUYGUES SA	EUR	6,191.00	49,441.00	-					
BT GROUP PLC	GBP	100,596.00	102,092.00	-					
CBS CORP - B NON VOTING	USD	32,428.00	1,600.00	-					
CENTURYLINK INC	USD	39,181.00	2,837.00	-					
CINEMARK HOLDINGS INC	USD	3,038.00	-	-					
COMCAST CORP - A	USD	2,236.00	8,522.00	-					
CTS EVENTIM AG & CO	EUR	2,100.00	-	-					
KGAA									
DEUTSCHE TELEKOM AG - REG	EUR	6,775.00	279,547.00	-					
DISCOVERY INC	USD	76,448.00	6,224.00	-					
DNA OYJ	EUR	-	92,763.00	-					
EUTELSAT	EUR	30,587.00	1,642.00	-					
COMMUNICATIONS SA									
FACEBOOK INC - A	USD	18,870.00	1,592.00	-					
FUJII MEDIA HOLDINGS INC	JPY	7,609.00	7,609.00	-					
HAKUHODO DY HOLDINGS INC	JPY	40,582.00	7,600.00	-					
HKT TRUST & HKT LTD -SS	HKD	-	1,826,000.00	-					
IAC/INTERACTIVECORP	USD	13,247.00	13,247.00	-					
KAKAKU.COM INC	JPY	25,138.00	2,900.00	-					
KDDI CORP	JPY	71,100.00	173,300.00	-					
LIBERTY MEDIA CORP - A	USD	12,300.00	-	-					
MATCH GROUP INC	USD	1,999.00	-	-					
NETFLIX INC	USD	1,193.00	366.00	-					
NEXSTAR MEDIA GROUP INC - A	USD	2,690.00	192.00	-					
NIPPON TELEGRAPH & TELEPHONE CORP	JPY	-	37,800.00	-					
OMNICOM GROUP INC	USD	15,449.00	-	-					
ORANGE SA	EUR	-	145,329.00	-					
PEARSON PLC	GBP	41,330.00	24,347.00	-					
SES SA - A	EUR	74,386.00	3,195.00	-					
SOFTBANK GROUP CORP	JPY	4,200.00	16,516.00	-					
SPARK NEW ZEALAND LTD	NZD	-	234,742.00	-					
SPRINT CORP	USD	113,534.00	85,407.00	-					
SUNRISE	CHF	-	24,114.00	-					
COMMUNICATIONS GROUP AG									
TAKE-TWO INTERACTIVE	USD	3,825.00	-	-					
SOFTWARE INC									
TELEFONICA SA	EUR	102,037.00	-	-					
TELEKOM AUSTRIA AG - A	EUR	15,594.00	-	-					
TELENOR ASA	NOK	4,139.00	42,051.00	-					
TELEPHONE & DATA SYSTEMS INC	USD	2,642.00	-	-					
TELE2 AB - B	SEK	-	118,723.00	-					
TELSTRA CORP LTD	AUD	911,723.00	36,520.00	-					
T-MOBILE US INC	USD	4,800.00	27,819.00	-					
TRIPADVISOR INC	USD	21,226.00	-	-					
TWENTY-FIRST CENTURY FOX INC - B	USD	74,150.00	74,150.00	-					

NN (L) Consumer Goods

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
ABC-MART INC	JPY	3,676.00	-	-	KOHL'S CORP	USD	-	8,784.00	-
ACCOR SA	EUR	5,404.00	377.00	-	LAS VEGAS SANDS CORP	USD	22,637.00	39,872.00	-
ADIDAS AG	EUR	2,749.00	729.00	-	LEAR CORP	USD	754.00	6,009.00	-
AISIN SEIKI CO LTD	JPY	-	11,400.00	-	LIBERTY MEDIA COR-	USD	16,322.00	16,322.00	-
AMAZON.COM INC	USD	-	2,673.00	-	SIRIUSXM C				
APTIV PLC	USD	-	11,493.00	-	LKQ CORP	USD	7,597.00	22,788.00	-
ARISTOCRAT LEISURE LTD	AUD	-	50,887.00	-	LOWE'S COS INC	USD	7,273.00	2,322.00	-
AXEL SPRINGER SE	EUR	-	24,540.00	-	LVMH MOET HENNESSY	EUR	3,415.00	6,583.00	-
BANDAI NAMCO HOLDINGS INC	JPY	25,642.00	1,800.00	-	LOUIS VUITTON SE				
BARRATT DEVELOPMENTS PLC	GBP	120,638.00	47,364.00	-	MACY'S INC	USD	19,032.00	19,032.00	-
BAYERISCHE MOTOREN WERKE AG	EUR	-	15,458.00	-	MAGNA INTERNATIONAL	CAD	3,650.00	1,740.00	-
BERKELEY GROUP HOLDINGS PLC	GBP	2,500.00	18,360.00	-	INC				
BEST BUY CO INC	USD	-	19,155.00	-	MCDONALD'S CORP	USD	820.00	4,890.00	-
BOOKING HOLDINGS INC	USD	266.00	576.00	-	MICHAEL KORS HOLDINGS	USD	7,383.00	-	-
BORGWARNER INC	USD	-	4,737.00	-	LTD				
BRIDGESTONE CORP	JPY	-	18,200.00	-	MONCLER SPA	EUR	10,415.00	513.00	-
CAPRI HOLDINGS LTD	USD	-	7,383.00	-	NETFLIX INC	USD	-	11,234.00	-
CARNIVAL CORP	USD	5,384.00	19,120.00	-	NEWELL BRANDS INC	USD	11,856.00	11,856.00	-
CBS CORP - B NON VOTING	USD	-	35,746.00	-	NEXT PLC	GBP	18,471.00	3,414.00	-
COMCAST CORP - A	USD	-	172,756.00	-	NIKE INC - B	USD	18,296.00	1,378.00	-
CROWN RESORTS LTD	AUD	55,435.00	110,184.00	-	NIKON CORP	JPY	-	12,700.00	-
DARDEN RESTAURANTS INC	USD	17,998.00	1,444.00	-	NISSAN MOTOR CO LTD	JPY	177,400.00	205,190.00	-
DECKERS OUTDOOR CORP	USD	585.00	-	-	NORWEGIAN CRUISE LINE	USD	15,597.00	14,322.00	-
DOLLAR GENERAL CORP	USD	-	9,049.00	-	HOLDINGS LTD				
DOLLAR TREE INC	USD	-	23,759.00	-	O'REILLY AUTOMOTIVE INC	USD	-	3,321.00	-
EUTELSAT	EUR	-	27,521.00	-	ORIENTAL LAND CO	JPY	3,500.00	3,500.00	-
COMMUNICATIONS SA					LTD/JAPAN				
EXPEDIA GROUP INC	USD	5,941.00	-	-	PALTAC CORPORATION	JPY	1,393.00	-	-
FIAT CHRYSLER	EUR	44,655.00	852.00	-	PANDORA A/S	DKK	9,716.00	9,716.00	-
AUTOMOBILES NV					PEARSON PLC	GBP	171,609.00	171,609.00	-
FIELMANN AG	EUR	1,110.00	1,110.00	-	PERSIMMON PLC	GBP	-	64,045.00	-
FOOT LOCKER INC	USD	1,288.00	-	-	PEUGEOT SA	EUR	99,332.00	25,359.00	-
GALAXY ENTERTAINMENT GROUP LTD	HKD	-	298,000.00	-	PROSIEBENSAT.1 MEDIA SE	EUR	8,944.00	25,976.00	-
GAP INC/THE	USD	-	75,958.00	-	PUBLICIS GROUPE SA	EUR	-	10,436.00	-
GARMIN LTD	USD	5,509.00	271.00	-	PULTEGROUP INC	USD	-	7,468.00	-
GENERAL MOTORS CO	USD	-	9,059.00	-	PVH CORP	USD	-	6,933.00	-
GENTEX CORP	USD	2,455.00	-	-	QURATE RETAIL INC - A	USD	-	65,893.00	-
GENTING SINGAPORE LTD	SGD	974,818.00	40,500.00	-	RALPH LAUREN CORP - A	USD	1,983.00	123.00	-
GRANDVISION NV	EUR	3,114.00	3,114.00	-	RENAULT SA	EUR	756.00	-	-
HARVEY NORMAN	AUD	101,250.00	4,998.00	-	ROCKET INTERNET SE	EUR	2,697.00	-	-
HOLDINGS LTD					ROSS STORES INC	USD	-	2,852.00	-
HASEKO CORP	JPY	6,724.00	-	-	ROYAL CARIBBEAN CRUISES	USD	-	16,883.00	-
HELEN OF TROY LTD	USD	532.00	-	-	LTD				
HELLA GMBH & CO KGAA	EUR	-	9,633.00	-	SANKYO CO LTD	JPY	-	10,625.00	-
HERMES INTERNATIONAL	EUR	574.00	574.00	-	SONY CORP	JPY	12,584.00	7,065.00	-
HIKARI TSUSHIN INC	JPY	3,600.00	332.00	-	STARBUCKS CORP	USD	8,137.00	552.00	-
HOME DEPOT INC	USD	19,826.00	9,319.00	-	SUZUKI MOTOR CORP	JPY	-	45,700.00	-
HONDA MOTOR CO LTD	JPY	69,400.00	22,000.00	-	TAPESTRY INC	USD	-	5,341.00	-
INTERPUBLIC GROUP OF	USD	-	46,651.00	-	TARGET CORP	USD	13,482.00	1,221.00	-
COS INC/THE					TAYLOR WIMPEY PLC	GBP	-	324,867.00	-
ISUZU MOTORS LTD	JPY	-	13,900.00	-	TELENET GROUP HOLDING	EUR	-	11,218.00	-
JARDINE CYCLE & CARRIAGE LTD	SGD	16,900.00	800.00	-	NV				
JD SPORTS FASHION PLC	GBP	15,396.00	-	-	TIFFANY & CO	USD	-	7,861.00	-
KERING SA	EUR	1,937.00	3,591.00	-	TJX COS INC/THE	USD	1,401.00	-	-
					TOLL BROTHERS INC	USD	-	16,525.00	-
					TOYOTA MOTOR CORP	JPY	10,000.00	37,800.00	-
					TRACTOR SUPPLY CO	USD	-	12,798.00	-
					TUI AG - DI	GBP	-	49,287.00	-
					TWENTY-FIRST CENTURY	USD	4,734.00	29,722.00	-
					FOX INC - A				
					TWENTY-FIRST CENTURY	USD	-	44,901.00	-
					FOX INC - B				
					VF CORP	USD	4,946.00	30,916.00	-
					VIACOM INC - B	USD	-	19,412.00	-
					WALT DISNEY CO/THE	USD	-	14,431.00	-

NN (L) Consumer Goods

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
WESFARMERS LTD	AUD	41,631.00	2,968.00	-
WORKMAN CO LTD	JPY	896.00	-	-
WYNDHAM DESTINATIONS INC	USD	1,080.00	15,042.00	-
YAMAHA MOTOR CO LTD	JPY	-	42,964.00	-
YOKOHAMA RUBBER CO LTD/THE	JPY	12,969.00	800.00	-
YUM! BRANDS INC	USD	25,384.00	2,903.00	-

NN (L) Emerging Europe Equity

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
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Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market

Shares				
Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ALPHA BANK AE	EUR	703,900.00	65,000.00	-
AYGAZ AS	TRY	-	267,000.00	-
CCC SA	PLN	-	27,500.00	-
DINO POLSKA SA	PLN	26,000.00	-	-
ERSTE GROUP BANK AG	EUR	25,000.00	-	-
FAMUR SA	PLN	500,000.00	-	-
GAZPROM NEFT PJSC	RUB	-	107,800.00	-
GAZPROM PJSC ADR	USD	230,000.00	311,000.00	-
GLOBALTRANS	USD	75,000.00	-	-
INVESTMENT PLC				
HALYK SAVINGS BANK OF	USD	80,000.00	-	-
KAZAKHSTAN JSC ODR REG				
JERONIMO MARTINS SGPS	EUR	-	92,900.00	-
SA				
KOMERCNI BANKA AS	CZK	-	9,800.00	-
KOZA ALTIN ISLETMELERI	TRY	56,000.00	-	-
AS				
LUKOIL PJSC	RUB	-	450.00	-
LUKOIL PJSC ADR	USD	-	16,030.00	-
MMC NORILSK NICKEL PJSC	RUB	4,650.00	244.00	-
MMC NORILSK NICKEL PJSC	USD	11,800.00	24,400.00	-
ADR				
MOBILE TELESYSTEMS PJSC	USD	-	80,000.00	-
ADR				
MOL HUNGARIAN OIL &	HUF	13,100.00	-	-
GAS PLC				
MONETA MONEY BANK AS	CZK	30,000.00	262,500.00	-
MOSCOW EXCHANGE	RUB	400,000.00	-	-
MICEX-RTS PJSC				
MOTOR OIL HELLAS	EUR	-	34,900.00	-
CORINTH REFINERIES SA				
NOVATEK PJSC-GDR REG	USD	1,200.00	3,750.00	-
OMV AG	EUR	10,500.00	1,800.00	-
OTP BANK NYRT	HUF	-	11,568.00	-
PETKIM PETROKIMYA	TRY	450,000.00	-	-
HOLDING AS				
POWSZECHNA KASA	PLN	44,900.00	175,000.00	-
OSZCZEDNOSCI BANK				
POLSKI SA				
POWSZECHNY ZAKLAD	PLN	6,500.00	110,500.00	-
UBEZPIECZEN SA				
SANTANDER BANK POLSKA	PLN	-	5,000.00	-
SA				
SBERBANK OF RUSSIA PJSC	RUB	-	12,000.00	-
SBERBANK OF RUSSIA PJSC	RUB	150,000.00	-	-
SODA SANAYII AS	TRY	770,000.00	20,000.00	-
SURGUTNEFTGAS PJSC	RUB	-	122,100.00	-
TATNEFT PJSC	RUB	14,000.00	83,721.00	-
TATNEFT PJSC - PREF 3	RUB	35,000.00	4,922.00	-
TATNEFT PJSC ADR	USD	-	10,200.00	-
TEKFEN HOLDING AS	TRY	90,000.00	-	-
TOFAS TURK OTOMOBIL	TRY	117,700.00	-	-
FABRIKASI AS				
TUPRAS TURKIYE PETROL	TRY	1,500.00	9,500.00	-
RAFINERILERI AS				
VOESTALPINE AG	EUR	11,200.00	-	-
X5 RETAIL GROUP NV GDR	USD	-	9,200.00	-
REG				
YANDEX NV - A	USD	11,200.00	21,231.00	-

NN (L) Emerging Markets Corporate Debt

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
ADIB CAPITAL INVEST 2 LTD FRN PERP	USD	-	260,000.00	-	BOC AVATION LTD 4.000% 25/01/2024	USD	600,000.00	-	-
AES GENER SA 26/03/2079 FRN	USD	600,000.00	-	-	CAIXA ECONOMICA FEDERAL 23/07/2024 FRN	USD	-	1,000,000.00	-
AFRICA FINANCE CORP 3.875% 13/04/2024	USD	-	600,000.00	-	CANACOL ENERGY LTD 7.250% 03/05/2025	USD	-	700,000.00	-
AGILE GROUP HOLDINGS LTD FRN PERP	USD	400,000.00	-	-	CCCI TREASURE LTD FRN PERP	USD	-	750,000.00	-
AJECORP BV 6.500% 14/05/2022	USD	-	1,390,000.00	-	CELESTIAL MILES FRN PERP	USD	800,000.00	800,000.00	-
AKBANK T.A.S. 5.000% 24/10/2022	USD	-	200,000.00	-	CEMEX SAB DE CV 5.700% 11/01/2025	USD	650,000.00	-	-
AKBANK TURK AS 16/03/2027 FRN EMTN	USD	400,000.00	400,000.00	-	CHAMPION SINCERITY HOLDINGS LTD FRN PERP	USD	200,000.00	200,000.00	-
ALAM SYNERGY PTE LTD 11.500% 22/04/2021	USD	200,000.00	-	-	CHINA AOYUAN GROUP LTD 7.950% 19/02/2023	USD	200,000.00	200,000.00	-
ALFA BANK AO VIA ALFA BOND ISSUANCE PLC FRN PERP	USD	950,000.00	400,000.00	-	CHINA CONSTRUCTION BANK CORP 27/02/2029 FRN	USD	450,000.00	-	-
ALPEK SAB DE CV 4.500% 20/11/2022	USD	200,000.00	700,000.00	-	CHINA EVERGRANDE GROUP 4.250% 14/02/2023	HKD	2,000,000.00	2,000,000.00	-
ALTICE FINANCING SA 7.500% 15/05/2026	USD	-	400,000.00	-	CHINA EVERGRANDE GROUP 8.750% 28/06/2025	USD	-	400,000.00	-
ATENTO LUXCO 1 SA 6.125% 10/08/2022	USD	200,000.00	-	-	CHINA MINMETALS CORP FRN PERP	USD	-	650,000.00	-
AUTOPISTAS DEL SOL SA/COSTA RICA 7.375% 30/12/2030	USD	-	284,865.00	-	CHINA SCE GROUP HOLDINGS LTD 8.750% 15/01/2021	USD	350,000.00	-	-
BANCO BILBAO VIZCAYA ARGENTARIA SA FRN PERP	USD	-	600,000.00	-	CHINA STATE CONSTRUCTION FINANCE CAYMAN I LTD FRN PERP	USD	200,000.00	200,000.00	-
BANCO DE BOGOTA SA 4.375% 03/08/2027	USD	-	750,000.00	-	CIA GENERAL DE COMBUSTIBLES SA 9.500% 07/11/2021	USD	410,000.00	-	-
BANCO DO BRASIL SA/CAYMAN FRN PERP	USD	500,000.00	900,000.00	-	CIFI HOLDINGS GROUP CO LTD 6.875% 23/04/2021	USD	-	250,000.00	-
BANCO DO BRASIL SA/CAYMAN 4.750% 20/03/2024	USD	400,000.00	-	-	CNAC HK FINBRIDGE CO LTD 3.500% 19/07/2022	USD	-	200,000.00	-
BANCO DO BRASIL SA/CAYMAN 4.875% 19/04/2023	USD	200,000.00	500,000.00	-	COLBUN SA 3.950% 11/10/2027	USD	500,000.00	-	-
BANCO MERCANTIL DEL NORTE SA/GRAND CAYMAN FRN PERP	USD	-	1,500,000.00	-	COLOMBIA TELECOMUNICACIONES SA ESP 5.375% 27/09/2022	USD	-	1,000,000.00	-
BANCO MERCANTIL DEL NORTE SA/GRAND CAYMAN 04/10/2031 FRN	USD	-	700,000.00	-	COMUNICACIONES CELULARES SA VIA COMCEL TRUST 6.875% 06/02/2024	USD	-	1,200,000.00	-
BANCO SANTANDER MEXICO SA INSTITUCION DE BANCA MULTIPLE GRUPO FINANCIERO	USD	-	645,000.00	-	COUNTRY GARDEN HOLDINGS CO LTD 5.125% 17/01/2025	USD	800,000.00	800,000.00	-
SANTAND 01/10/2028 FRN BANK OF BARODA 3.875% 04/04/2024	USD	850,000.00	-	-	COUNTRY GARDEN HOLDINGS CO LTD 7.250% 08/04/2026	USD	900,000.00	-	-
BANK OF GEORGIA JSC FRN PERP	USD	1,000,000.00	-	-	CREDIT BANK OF MOSCOW VIA CBOM FINANCE PLC 5.550% 14/02/2023	USD	-	300,000.00	-
BANK RAKYAT INDONESIA PERSERO TBK PT 3.950% 28/03/2024	USD	400,000.00	-	-	CSN ISLANDS XII CORP 7.000% PERP	USD	350,000.00	750,000.00	-
BANQUE OUEST AFRICAINE DE DEVELOPPEMENT 5.000% 27/07/2027	USD	300,000.00	700,000.00	-	CSN RESOURCES SA 7.625% 13/02/2023	USD	900,000.00	-	-
BBVA BANCOMER SA/TEXAS 18/01/2033 FRN	USD	800,000.00	-	-	C&W SENIOR FINANCING DAC 7.500% 15/10/2026	USD	600,000.00	-	-
BLUESTAR FINANCE HOLDINGS LTD FRN PERP	USD	800,000.00	-	-	DAH SING BANK LTD 15/01/2029 FRN EMTN	USD	250,000.00	-	-
					DELTA MERLIN DUNIA TEKSTIL PT 8.625% 12/03/2024	USD	250,000.00	-	-
					DEVT BANK OF MONGOLIA 7.250% 23/10/2023	USD	200,000.00	200,000.00	-
					DIB SUKUK LTD 3.625% 06/02/2023	USD	300,000.00	-	-

NN (L) Emerging Markets Corporate Debt

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
DIGICEL INTERNATIONAL FINANCE LTD / DIGICEL HOLDINGS BERMUDA LTD 8.750% 25/05/2024	USD	500,000.00	-	-	KOC HOLDING AS 6.500% 11/03/2025	USD	1,750,000.00	400,000.00	-
DIGICEL LTD 6.750% 01/03/2023	USD	900,000.00	1,400,000.00	-	KOOKMIN BANK 4.500% 01/02/2029	USD	555,000.00	-	-
EASY TACTIC LTD 8.625% 27/02/2024	USD	800,000.00	-	-	KOSMOS ENERGY LTD 7.125% 04/04/2026	USD	1,000,000.00	-	-
EL PUERTO DE LIVERPOOL SAB DE CV 3.875% 06/10/2026	USD	700,000.00	-	-	LOGAN PROPERTY 8.750% 12/12/2020	USD	200,000.00	200,000.00	-
EMIRATES NBD PJSC FRN PERP	USD	650,000.00	-	-	MEXICHEM SAB DE CV 5.500% 15/01/2048	USD	-	1,500,000.00	-
EMIRATES REIT SUKUK LTD 5.125% 12/12/2022	USD	-	1,100,000.00	-	MEXICO CITY AIRPORT TRUST 4.250% 31/10/2026	USD	1,000,000.00	1,000,000.00	-
EUROCHEM FINANCE DAC 5.500% 13/03/2024	USD	700,000.00	-	-	MHP LUX SA 6.950% 03/04/2026	USD	-	1,700,000.00	-
EUROTORG LLC VIA BONITRON DAC 8.750% 30/10/2022	USD	300,000.00	300,000.00	-	MILLICOM INTERNATIONAL CELLULAR SA 6.625% 15/10/2026	USD	915,000.00	-	-
EVRAZ GROUP SA 5.375% 20/03/2023	USD	-	300,000.00	-	MINERVA LUXEMBOURG SA 5.875% 19/01/2028	USD	-	900,000.00	-
EVRAZ PLC 5.250% 02/04/2024	USD	800,000.00	-	-	MINOR INTERNATIONAL PCL FRN PERP	USD	1,150,000.00	-	-
EXPORT-IMPORT BANK OF INDIA 3.875% 12/03/2024	USD	650,000.00	-	-	MITSUI SUMITOMO INSURANCE CO LTD FRN PERP	USD	550,000.00	550,000.00	-
EXPORT-IMPORT BK 20/11/2023 FRN	USD	200,000.00	200,000.00	-	NIGERIA GOVERNMENT INTERNATIONAL BOND 9.248% 21/01/2049	USD	285,000.00	285,000.00	-
FIRST QUANTUM MINERALS LTD 7.000% 15/02/2021	USD	320,000.00	-	-	NOSTRUM OIL & GAS FINANCE BV 8.000% 25/07/2022	USD	-	400,000.00	-
FIRST QUANTUM MINERALS LTD 7.500% 01/04/2025	USD	1,000,000.00	-	-	NOVOLIPETSK STEEL VIA STEEL FUNDING DAC 4.000% 21/09/2024	USD	-	200,000.00	-
GCL NEW ENERGY HOLDINGS LTD 7.100% 30/01/2021	USD	-	250,000.00	-	NTPC LTD 3.750% 03/04/2024	USD	300,000.00	-	-
GENNEIA SA 8.750% 20/01/2022	USD	-	300,000.00	-	OCP SA 6.875% 25/04/2044	USD	-	650,000.00	-
GOL FINANCE INC 7.000% 31/01/2025	USD	1,100,000.00	367,000.00	-	OIL INDIA LTD 5.125% 04/02/2029	USD	700,000.00	-	-
GOLDEN LEGACY PTE LTD 8.250% 07/06/2021	USD	-	200,000.00	-	OVERSEA-CHINESE BANKING CORP LTD 4.250% 19/06/2024	USD	1,000,000.00	-	-
GREENKO DUTCH BV 4.875% 24/07/2022	USD	-	200,000.00	-	OVERSEAS CHINESE TOWN ASIA HOLDINGS LTD FRN PERP	USD	-	1,650,000.00	-
GRUPO AVAL LTD 4.750% 26/09/2022	USD	-	650,000.00	-	OZTEL HOLDINGS SPC LTD 6.625% 24/04/2028	USD	200,000.00	400,000.00	-
GTL TRADE FIN 5.893% 29/04/2024	USD	500,000.00	230,000.00	-	PB INTERNATIONAL BV 7.625% 26/01/2022	USD	500,000.00	300,000.00	-
HANWHA LIFE INSURANCE CO LTD FRN PERP	USD	900,000.00	-	-	PERUSAHAAN LISTRIK NEGARA PT 6.250% 25/01/2049	USD	450,000.00	450,000.00	-
HTA GROUP LTD/MAURITIUS 9.125% 08/03/2022	USD	-	350,000.00	-	PETRA DIAMONDS US TREASURY PLC 7.250% 01/05/2022	USD	-	1,000,000.00	-
HUARONG UNIVERSE INVESTMENT HOLDING 1.625% 05/12/2022	EUR	650,000.00	-	-	PETROBRAS GLOBAL FINANCE BV 6.850% 05/06/2115	USD	350,000.00	-	-
ICBCIL FINANCE CO LTD 3.750% 05/03/2024 EMTN	USD	900,000.00	-	-	PETROBRAS GLOBAL FINANCE BV 7.375% 17/01/2027	USD	450,000.00	-	-
ICICI BANK LTD/DUBAI 4.000% 18/03/2026	USD	-	200,000.00	-	PETROLEUM CO OF TRINIDAD & TOBAGO LTD 9.750% 14/08/2019	USD	1,000,000.00	1,000,000.00	-
INDONESIA ASAHAN ALUMINIUM 6.530% 15/11/2028	USD	500,000.00	500,000.00	-	POWER FINANCE CORP LTD 5.250% 10/08/2028 EMTN	USD	800,000.00	1,100,000.00	-
INDUSTRIAL SENIOR TRUST 5.500% 01/11/2022	USD	-	900,000.00	-	POWER FINANCE CORP LTD 6.150% 06/12/2028	USD	200,000.00	200,000.00	-
KOC HOLDING AS 3.500% 24/04/2020	USD	-	1,250,000.00	-	PROMERICA FINANCIAL CORP 9.700% 14/05/2024	USD	750,000.00	750,000.00	-
KOC HOLDING AS 5.250% 15/03/2023	USD	1,100,000.00	1,350,000.00	-					

NN (L) Emerging Markets Corporate Debt

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
PROVEN HONOUR CAPITAL LTD 4.125% 06/05/2026	USD	-	200,000.00	-	SUZANO AUSTRIA GMBH 6.000% 15/01/2029	USD	-	900,000.00	-
PROVEN HONOUR CAPITAL LTD 4.125% 19/05/2025	USD	-	900,000.00	-	TABREED SUKUK SP 5.500% 31/10/2025	USD	1,000,000.00	1,000,000.00	-
QIB SUKUK LTD 3.982% 26/03/2024 EMTN	USD	1,200,000.00	-	-	THAI OIL TREASURY CENTER CO LTD 4.625% 20/11/2028	USD	200,000.00	-	-
QNB FINANSBANK AS 4.875% 19/05/2022	USD	-	700,000.00	-	THAI OIL TREASURY CENTER CO LTD 5.375% 20/11/2048	USD	200,000.00	-	-
QNB FINANSBANK AS 6.875% 07/09/2024	USD	800,000.00	-	-	TOPAZ MARINE SA 9.125% 26/07/2022	USD	300,000.00	300,000.00	-
REC LTD 3.875%	USD	500,000.00	500,000.00	-	TOWNGAS FINANCE LTD FRN PERP	USD	200,000.00	200,000.00	-
07/07/2027 EMTN REC LTD 4.625%	USD	300,000.00	300,000.00	-	TRANSPORTADORA DE GAS DEL SUR SA 6.750%	USD	150,000.00	-	-
22/03/2028 REC LTD 5.250%	USD	600,000.00	600,000.00	-	02/05/2025 TULLOW OIL PLC 7.000%	USD	-	400,000.00	-
13/11/2023 RKP OVERSEAS 2019 A LTD 7.875% 01/02/2023	USD	200,000.00	200,000.00	-	01/03/2025 TURK TELEKOMUNIKASYON AS 6.875% 28/02/2025	USD	650,000.00	-	-
RKP OVERSEAS 2019 7.750% 18/04/2021	USD	200,000.00	200,000.00	-	TURKIYE GARANTI BANKASI AS 24/05/2027 FRN	USD	250,000.00	-	-
RUMO LUXEMBOURG SARL 5.875% 18/01/2025	USD	1,000,000.00	-	-	TURKIYE IS BANKASI AS 5.500% 21/04/2022	USD	1,200,000.00	600,000.00	-
RUMO LUXEMBOURG SARL 7.375% 09/02/2024	USD	-	700,000.00	-	TURKIYE IS BANKASI AS 6.125% 25/04/2024	USD	-	800,000.00	-
SABIC CAPITAL II BV 4.000% 10/10/2023	USD	715,000.00	715,000.00	-	TURKIYE IS BANKASI 6.000% 24/10/2022	USD	-	400,000.00	-
SASOL FINANCING USA LLC 5.875% 27/03/2024	USD	200,000.00	-	-	TURKIYE VAKIFLAR BANKASI TAO 5.750%	USD	-	440,000.00	-
SECURITY BANK CO 4.500% 25/09/2023	USD	-	400,000.00	-	30/01/2023 EMTN TURKIYE VAKIFLAR BANKASI TAO 6.000%	USD	500,000.00	500,000.00	-
SEPLAT PETROLEUM DEVELOPMENT CO PLC 9.250% 01/04/2023	USD	-	500,000.00	-	01/11/2022 TURKIYE VAKIFLAR BANKASI TAO 8.125%	USD	900,000.00	-	-
SHANGHAI COMMERCIAL BANK LTD 17/01/2029 FRN SHELF DRILLING HOLDINGS LTD 8.250% 15/02/2025	USD	750,000.00	-	-	28/03/2024 UNIFIN FINANCIERA SAB DE CV SOFOM ENR 7.000%	USD	700,000.00	-	-
SHIMAO PROPERTY HOLDINGS LTD 6.125% 21/02/2024	USD	400,000.00	400,000.00	-	15/01/2025 UNION LIFE INSURANCE CO LTD 3.000% 19/09/2021	USD	600,000.00	400,000.00	-
SIAM COMMERCIAL BANK PCL/CAYMAN ISLANDS 3.900% 11/02/2024	USD	250,000.00	250,000.00	-	VALE OVERSEAS LTD 6.250% 10/08/2026	USD	-	600,000.00	-
SIBUR SECURITIES DAC 4.125% 05/10/2023	USD	-	300,000.00	-	VANKE REAL ESTATE HK 5.350% 11/03/2024	USD	435,000.00	435,000.00	-
SIHC INTERNATIONAL CAPITAL LTD 4.350% 26/09/2023	USD	-	450,000.00	-	VANKE REAL ESTATE HONG KONG CO LTD 25/05/2023	USD	-	600,000.00	-
SILKNET JSC 11.000% 02/04/2024	USD	500,000.00	-	-	FRN EMTN VLL INTERNATIONAL INC 5.750% 28/11/2024 EMTN	USD	-	250,000.00	-
SINO OCEAN LAND 5.250% 30/04/2022	USD	250,000.00	250,000.00	-	WOORI BANK 4.750% 30/04/2024	USD	-	850,000.00	-
SIXSIGMA NETWORKS MEXICO SA DE CV 7.500% 02/05/2025	USD	-	750,000.00	-	YAPI VE KREDI BANKA FRN PERP	USD	700,000.00	700,000.00	-
SPIC LUXEMBOURG LATIN AMERICA RENEWABLE ENERGY INVESTMENT CO SARL 4.650% 30/10/2023	USD	800,000.00	-	-	YAPI VE KREDI BANKASI AS 09/03/2026 FRN	USD	600,000.00	600,000.00	-
SPIC 2018 USD SENIOR PERPETUAL BOND CO LTD FRN PERP	USD	300,000.00	300,000.00	-	YAPI VE KREDI BANKASI AS 8.250% 15/10/2024	USD	600,000.00	-	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.850% 14/03/2029	USD	300,000.00	300,000.00	-	YES BANK IFSC BANKING UNIT BRANCH 3.750%	USD	200,000.00	-	-
STUDIO CITY FINANCE LTD 7.250% 11/02/2024	USD	350,000.00	-	-	06/02/2023 EMTN YPF SA 8.500% 23/03/2021	USD	-	750,000.00	-
SUNAC CHINA HOLDINGS LTD 7.350% 19/07/2021	USD	-	500,000.00	-	YPF SA 8.500% 28/07/2025	USD	1,230,000.00	200,000.00	-
SUNAC CHINA HOLDINGS LTD 7.875% 15/02/2022	USD	650,000.00	-	-	ZENITH BANK PLC 7.375% 30/05/2022	USD	-	830,000.00	-

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 11/10/2027	USD	-	3,000,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 7.820% 31/12/2033	EUR	-	6,488,328.95	-
ABU DHABI GOVERNMENT INTERNATIONAL BOND 4.125% 11/10/2047	USD	-	4,150,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 8.280% 31/12/2033	USD	13,417,503.66	8,265,014.01	-
ADIB CAPITAL INVEST 2 LTD FRN PERP AEROPUERTO	USD	-	4,060,000.00	-	AUTOPISTAS DEL SOL SA/COSTA RICA 7.375% 30/12/2030	USD	8,450,995.00	-	-
AEROPUERTO INTERNACIONAL DE TOCUMEN SA 5.625% 18/05/2036	USD	-	7,836,000.00	-	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.750% 20/09/2029	USD	-	5,600,000.00	-
AEROPUERTO INTERNACIONAL DE TOCUMEN SA 6.000% 18/11/2048	USD	9,705,000.00	-	-	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.000% 12/10/2028	USD	-	1,200,000.00	-
AES ANDRES BV / DOMINICAN POWER PARTNERS / EMPRESA GENERADORA DE ELECTRICIDAD IT 7.950% 11/05/2026	USD	1,735,000.00	-	-	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.500% 20/09/2047	USD	9,000,000.00	-	-
AES GENER SA 26/03/2079 FRN	USD	8,200,000.00	-	-	BANCO DO BRASIL SA/CAYMAN FRN PERP BANCO DO BRASIL SA/CAYMAN 4.750% 20/03/2024	USD	5,000,000.00	-	-
AFRICA FINANCE CORP 3.875% 13/04/2024	USD	-	5,400,000.00	-	BANCO GENERAL SA 4.125% 07/08/2027	USD	6,400,000.00	-	-
AFRICAN EXPORT-IMPORT BANK/THE 5.250% 11/10/2023 EMTN	USD	11,330,000.00	11,330,000.00	-	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.625% 17/02/2024	EUR	-	6,315,000.00	-
ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.250% 09/05/2028	USD	-	600,000.00	-	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.750% 30/01/2025	USD	-	200,000.00	-
ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.375% 08/05/2048	USD	4,600,000.00	5,600,000.00	-	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 6.750% 31/10/2023	EUR	3,875,000.00	-	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 3.380% 31/12/2038 STEP-UP	EUR	-	8,035,000.00	-	BERMUDA GOVERNMENT INTERNATIONAL BOND 4.750% 15/02/2029	USD	8,715,000.00	-	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 5.250% 15/01/2028	USD	-	5,500,000.00	-	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.000% 27/01/2045	USD	-	1,930,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 5.625% 26/01/2022	USD	22,000,000.00	-	-	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 21/02/2047	USD	3,000,000.00	-	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.875% 26/01/2027	USD	32,155,000.00	14,320,000.00	-	CGNPC INTERNATIONAL LTD 3.750% 11/12/2027	USD	-	14,850,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 7.125% 06/07/2036	USD	4,000,000.00	-	-	CHILE GOVERNMENT INTERNATIONAL BOND 3.860% 21/06/2047	USD	-	13,600,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 7.125% 28/26/2027	USD	1,600,000.00	1,600,000.00	-	CHINA EVERGRANDE GROUP 8.750% 28/06/2025	USD	3,000,000.00	5,700,000.00	-
					CHINA MINMETALS CORP FRN PERP	USD	200,000.00	-	-
					CHINA OVERSEAS FINANCE CAYMAN III LTD 6.375% 29/10/2043	USD	-	3,810,000.00	-
					CNAC HK FINBRIDGE CO LTD 3.500% 19/07/2022	USD	400,000.00	-	-
					CNAC HK FINBRIDGE CO LTD 4.125% 19/07/2027	USD	8,000,000.00	-	-
					CNAC HK FINBRIDGE CO LTD 5.125% 14/03/2028	USD	5,000,000.00	-	-
					CNRC CAPITALE LTD FRN PERP	USD	700,000.00	-	-
					COLBUN SA 3.950% 11/10/2027	USD	-	4,000,000.00	-
					COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.500% 15/03/2029	USD	3,240,000.00	3,240,000.00	-

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.000% 15/06/2045	USD	4,000,000.00	5,000,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 6.200% 01/03/2024	USD	6,780,000.00	-	-
COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.200% 15/05/2049	USD	7,200,000.00	-	-	EGYPT GOVERNMENT INTERNATIONAL BOND 7.500% 31/01/2027	USD	6,800,000.00	6,800,000.00	-
COLOMBIA GOVERNMENT INTERNATIONAL BOND 6.125% 18/01/2041	USD	5,000,000.00	-	-	EGYPT GOVERNMENT INTERNATIONAL BOND 7.600% 01/03/2029	USD	6,960,000.00	-	-
CORP NACIONAL DEL COBRE DE CHILE 4.375% 05/02/2049	USD	12,000,000.00	-	-	EGYPT GOVERNMENT INTERNATIONAL BOND 7.903% 21/02/2048	USD	-	27,335,000.00	-
CORP NACIONAL DEL COBRE DE CHILE 6.150% 24/10/2036	USD	-	3,000,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 8.500% 31/01/2047	USD	4,650,000.00	400,000.00	-
COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.000% 04/04/2044	USD	-	6,500,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 8.700% 01/03/2049	USD	26,345,000.00	-	-
COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.158% 12/03/2045	USD	-	11,060,000.00	-	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 01/02/2041	USD	4,835,000.00	13,350,000.00	-
COUNTRY GARDEN HOLDINGS CO LTD 5.125% 17/01/2025	USD	7,150,000.00	7,150,000.00	-	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 21/09/2034	USD	13,160,000.00	-	-
CROATIA GOVERNMENT INTERNATIONAL BOND 2.750% 27/01/2030	EUR	-	8,635,000.00	-	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.650% 15/06/2035	USD	-	10,615,000.00	-
CROATIA GOVERNMENT INTERNATIONAL BOND 5.500% 04/04/2023	USD	-	3,000,000.00	-	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 8.625% 28/02/2029	USD	1,200,000.00	-	-
CROATIA GOVERNMENT INTERNATIONAL BOND 6.375% 24/03/2021	USD	-	27,360,000.00	-	EMIRATES DEVELOPMENT BANK PJSC 3.516% 06/03/2024 EMTN	USD	5,050,000.00	-	-
DEVT BANK OF MONGOLIA 7.250% 23/10/2023	USD	1,800,000.00	1,800,000.00	-	EMIRATES REIT SUKUK LTD 5.125% 12/12/2022	USD	-	12,280,000.00	-
DOMINICAN REPUBLIC INTERNATIONAL BOND 6.500% 15/02/2048	USD	-	3,300,000.00	-	EMPRESA NACIONAL DEL PETROLEO 4.500% 14/09/2047	USD	4,000,000.00	-	-
DOMINICAN REPUBLIC INTERNATIONAL BOND 6.850% 27/01/2045	USD	1,200,000.00	2,200,000.00	-	ENERGUATE TRUST 5.875% 03/05/2027	USD	200,000.00	-	-
DOMINICAN REPUBLIC INTERNATIONAL BOND 7.450% 30/04/2044	USD	6,500,000.00	-	-	EP PETROECUADOR VIA NOBLE SOVEREIGN FUNDING I LTD 24/09/2019	USD	105,263.16	-	-
ECUADOR GOVERNMENT INTERNATIONAL BOND 10.750% 31/01/2029	USD	12,100,000.00	-	-	FRN ESKOM HOLDINGS SOC LTD 5.750% 26/01/2021	USD	-	4,600,000.00	-
ECUADOR GOVERNMENT INTERNATIONAL BOND 7.875% 23/01/2028	USD	-	7,500,000.00	-	ESKOM HOLDINGS SOC LTD 7.125% 11/02/2025	USD	-	1,500,000.00	-
ECUADOR GOVERNMENT INTERNATIONAL BOND 8.750% 02/06/2023	USD	2,300,000.00	12,375,000.00	-	ESKOM HOLDINGS SOC LTD 8.450% 10/08/2028	USD	3,370,000.00	1,000,000.00	-
ECUADOR GOVERNMENT INTERNATIONAL BOND 8.875% 23/10/2027	USD	11,630,000.00	-	-	EXPORT CREDIT BANK OF TURKEY 5.375% 08/02/2021	USD	-	2,400,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 4.750% 16/04/2026	EUR	-	600,000.00	-	EXPORT CREDIT BANK OF TURKEY 8.250% 24/01/2024	USD	13,510,000.00	-	-
EGYPT GOVERNMENT INTERNATIONAL BOND 5.625% 16/04/2030	EUR	6,975,000.00	750,000.00	-	FONDO MIVIVIENDA SA 3.500% 31/01/2023	USD	-	1,650,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 6.125% 31/01/2022	USD	-	15,500,000.00	-	FRONTERA ENERGY CORP 9.700% 25/06/2023	USD	7,400,000.00	-	-
					GABON GOVERNMENT INTERNATIONAL BOND 6.375% 12/12/2024	USD	-	7,415,000.00	-
					GABON GOVERNMENT INTERNATIONAL BOND 6.950% 16/06/2025	USD	-	15,950,000.00	-

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
GEORGIAN RAILWAY JSC 7.750% 11/07/2022	USD	200,000.00	4,285,000.00	-	IRAQ INTERNATIONAL BOND 5.800% 15/01/2028	USD	-	650,000.00	-
GHANA GOVERNMENT INTERNATIONAL BOND 10.750% 14/10/2030	USD	-	250,000.00	-	IRAQ INTERNATIONAL BOND 6.752% 09/03/2023	USD	-	370,000.00	-
GHANA GOVERNMENT INTERNATIONAL BOND 7.625% 16/05/2029	USD	-	250,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2025	EUR	-	400,000.00	-
GHANA GOVERNMENT INTERNATIONAL BOND 7.875% 26/03/2027	USD	4,070,000.00	-	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.250% 22/03/2030	EUR	-	425,000.00	-
GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 26/03/2032	USD	9,860,000.00	-	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.125% 15/06/2033	USD	4,000,000.00	-	-
GHANA GOVERNMENT INTERNATIONAL BOND 8.627% 16/06/2049	USD	4,250,000.00	370,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.625% 22/03/2048	EUR	-	200,000.00	-
GHANA GOVERNMENT INTERNATIONAL BOND 8.950% 26/03/2051	USD	14,795,000.00	-	-	JAMAICA GOVERNMENT INTERNATIONAL BOND 8.000% 15/03/2039	USD	6,300,000.00	3,620,000.00	-
GOL FINANCE INC 7.000% 31/01/2025	USD	2,330,000.00	-	-	JORDAN GOVERNMENT INTERNATIONAL BOND 5.750% 31/01/2027	USD	-	1,640,000.00	-
GREENLAND GLOBAL INVESTMENT LTD 5.900% 12/02/2023 EMTN	USD	-	9,720,000.00	-	JORDAN GOVERNMENT INTERNATIONAL BOND 6.125% 29/01/2026	USD	-	1,200,000.00	-
GUATEMALA GOVERNMENT BOND 4.875% 13/02/2028	USD	5,000,000.00	-	-	JORDAN GOVERNMENT INTERNATIONAL BOND 7.375% 10/10/2047	USD	-	1,200,000.00	-
GUATEMALA GOVERNMENT BOND 8.125% 06/10/2034	USD	-	750,000.00	-	KALLPA GENERACION SA 4.125% 16/08/2027	USD	-	2,600,000.00	-
HAZINE MUSTESARLIGI 5.800% 21/02/2022	USD	9,210,000.00	9,210,000.00	-	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 1.550% 09/11/2023	EUR	4,250,000.00	4,250,000.00	-
HIDROVIAS INTERNATIONAL FINANCE SARL 5.950% 24/01/2025	USD	-	2,690,000.00	-	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 2.375% 09/11/2028	EUR	7,105,000.00	-	-
HONDURAS GOVERNMENT INTERNATIONAL BOND 6.250% 19/01/2027	USD	9,915,000.00	21,730,000.00	-	KAZAKHSTAN TEMIR ZHOLY NATIONAL CO JSC 4.850% 17/11/2027	USD	200,000.00	-	-
HUANENG HONG KONG CAPITAL LTD FRN PERP	USD	350,000.00	-	-	KAZMUNAYGAS NATIONAL CO JSC 4.750% 24/04/2025	USD	-	5,595,000.00	-
INDONESIA ASAHAN ALUMINIUM 6.530% 15/11/2028	USD	7,450,000.00	-	-	KAZMUNAYGAS NATIONAL CO JSC 6.375% 24/10/2048	USD	3,000,000.00	-	-
INDONESIA ASAHAN ALUMINIUM 6.757% 15/11/2048	USD	7,300,000.00	-	-	KENYA GOVERNMENT INTERNATIONAL BOND 8.250% 28/02/2048	USD	-	1,665,000.00	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 3.375% 30/07/2025	EUR	-	2,410,000.00	-	LEBANON GOVERNMENT INTERNATIONAL BOND 5.450% 28/11/2019	USD	4,580,000.00	-	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 3.850% 18/07/2027 EMTN	USD	-	5,800,000.00	-	LEBANON GOVERNMENT INTERNATIONAL BOND 6.650% 03/11/2028	USD	820,000.00	-	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 4.350% 11/01/2048	USD	1,700,000.00	1,700,000.00	-	LEBANON GOVERNMENT INTERNATIONAL BOND 6.650% 22/04/2024	USD	1,030,000.00	-	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 4.750% 11/02/2029	USD	4,900,000.00	4,900,000.00	-	LEBANON GOVERNMENT INTERNATIONAL BOND 6.850% 23/03/2027	USD	525,000.00	-	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 5.250% 08/01/2047	USD	-	5,335,000.00	-					
INDONESIA GOVERNMENT INTERNATIONAL BOND 5.250% 17/01/2042 EMTN	USD	-	15,950,000.00	-					
INDUSTRIAL SENIOR TRUST 5.500% 01/11/2022	USD	-	3,000,000.00	-					
INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.375% 15/05/2043	USD	16,840,000.00	500,000.00	-					

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
LEBANON GOVERNMENT INTERNATIONAL BOND 7.250% 23/03/2037	USD	4,105,000.00	-	-	OMAN GOVERNMENT INTERNATIONAL BOND 6.750% 17/01/2048	USD	16,200,000.00	-	-
LEBANON GOVERNMENT INTERNATIONAL BOND 8.250% 12/04/2021	USD	1,080,000.00	-	-	OMAN SOVEREIGN SUKUK SAOC 4.397% 01/06/2024	USD	-	6,720,000.00	-
MARB BONDCO PLC 7.000% 15/03/2024	USD	10,000,000.00	-	-	PAKISTAN GOVERNMENT INTERNATIONAL BOND 6.875% 05/12/2027	USD	5,000,000.00	700,000.00	-
MESTENIO LTD FOR DOMINICAN REPUBLIC 8.500% 02/01/2020	USD	-	7,373,999.96	-	PAKISTAN GOVERNMENT INTERNATIONAL BOND 7.875% 31/03/2036	USD	-	220,000.00	-
MEXICO CITY AIRPORT TRUST 4.250% 31/10/2026	USD	3,550,000.00	3,550,000.00	-	PANAMA GOVERNMENT INTERNATIONAL BOND 4.500% 16/04/2050	USD	5,000,000.00	2,000,000.00	-
MEXICO GOVERNMENT INTERNATIONAL BOND 4.500% 22/04/2029	USD	11,800,000.00	11,800,000.00	-	PANAMA GOVERNMENT INTERNATIONAL BOND 8.125% 28/04/2034	USD	10,000,000.00	-	-
MEXICO GOVERNMENT INTERNATIONAL BOND 5.625% 19/03/2114 EMTN	GBP	100,000.00	-	-	PAPUA NEW GUINEA GOVERNMENT INTERNATIONAL BOND 8.375% 04/10/2028	USD	-	570,000.00	-
MEXICO GOVERNMENT INTERNATIONAL BOND 5.750% 12/10/2110	USD	4,600,000.00	27,600,000.00	-	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.400% 30/03/2050	USD	6,200,000.00	-	-
MILLICOM INTERNATIONAL CELLULAR SA 6.625% 15/10/2026	USD	2,310,000.00	2,310,000.00	-	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.600% 13/03/2048	USD	6,000,000.00	-	-
MINEJESA CAPITAL BV 5.625% 10/08/2037	USD	3,000,000.00	-	-	PARAGUAY GOVERNMENT INTERNATIONAL BOND 6.100% 11/08/2044	USD	-	470,000.00	-
MUMTALAKAT SUKUK HOLDING CO 5.625% 27/02/2024	USD	6,600,000.00	-	-	PERUSAHAAN LISTRIK NEGARA PT 6.250% 25/01/2049	USD	10,050,000.00	-	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 6.500% 28/11/2027 EMTN	USD	6,000,000.00	400,000.00	-	PERUSAHAAN PENERBIT SBSN INDONESIA III 4.550% 29/03/2026	USD	-	6,000,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 7.143% 23/02/2030	USD	-	5,500,000.00	-	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.625% 18/11/2050	USD	5,000,000.00	-	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 21/11/2025	USD	12,460,000.00	-	-	PETROBRAS GLOBAL FINANCE BV 6.625% 16/01/2034	GBP	5,900,000.00	2,339,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 28/11/2047 EMTN	USD	6,000,000.00	8,490,000.00	-	PETROBRAS GLOBAL FINANCE BV 6.850% 05/06/2115	USD	17,715,000.00	-	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 7.696% 23/02/2038	USD	-	200,000.00	-	PETROBRAS GLOBAL FINANCE 6.900% 19/03/2049	USD	11,350,000.00	11,350,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 7.875% 16/02/2032	USD	3,000,000.00	340,000.00	-	PETROLEOS DE VENEZUELA SA 5.500% 12/04/2037 - DEFAULTED	USD	15,000,000.00	-	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 8.747% 21/01/2031	USD	10,995,000.00	200,000.00	-	PETROLEOS DEL PERU SA 5.625% 19/06/2047	USD	8,200,000.00	4,000,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 9.248% 21/01/2049	USD	21,480,000.00	-	-	PETROLEOS MEXICANOS 5.350% 12/02/2028	USD	-	30,000.00	-
NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 2.750% 18/01/2025	EUR	4,300,000.00	-	-	PETROLEOS MEXICANOS 6.500% 23/01/2029	USD	-	6,000,000.00	-
OIL AND GAS HOLDING CO BSCC/THE 7.625% 07/11/2024	USD	6,750,000.00	-	-	PETROLEOS MEXICANOS 6.500% 23/01/2029	USD	39,300,000.00	-	-
OMAN GOVERNMENT INTERNATIONAL BOND 3.625% 15/06/2021	USD	-	4,938,000.00	-	PETROLEOS MEXICANOS 6.500% 23/01/2029	USD	6,000,000.00	-	-
OMAN GOVERNMENT INTERNATIONAL BOND 4.125% 17/01/2023	USD	11,658,000.00	-	-	PETROLEOS MEXICANOS 6.625% 15/06/2035	USD	6,000,000.00	-	-
OMAN GOVERNMENT INTERNATIONAL BOND 5.625% 17/01/2028	USD	-	13,900,000.00	-	PETROLEOS MEXICANOS 6.750% 21/09/2047	USD	10,300,000.00	2,500,000.00	-
					PETROLEOS MEXICANOS 6.875% 04/08/2026	USD	14,000,000.00	-	-
					POWER SECTOR ASSETS & LIABILITIES MANAGEMENT CORP 9.625% 15/05/2028	USD	325,000.00	-	-

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
PROVINCE OF SALTA ARGENTINA 9.125% 07/07/2024	USD	3,468,000.00	-	-	ROMANIAN GOVERNMENT INTERNATIONAL BOND 3.875% 29/10/2035	EUR	15,300,000.00	-	-
PROVINCIA DE BUENOS AIRES/ARGENTINA 10.875% 26/01/2021	USD	3,000,000.00	-	-	ROMANIAN GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2048	USD	-	1,500,000.00	-
PROVINCIA DE BUENOS AIRES/ARGENTINA 4.000% 15/05/2035 STEP-UP	USD	12,000,000.00	1,000,000.00	-	RUMO LUXEMBOURG SARL 5.875% 18/01/2025	USD	9,000,000.00	6,780,000.00	-
PROVINCIA DE BUENOS AIRES/ARGENTINA 7.875% 15/06/2027	USD	17,000,000.00	-	-	RUSSIAN FOREIGN BOND - EUROBOND 5.250% 23/06/2047	USD	6,400,000.00	1,600,000.00	-
PROVINCIA DEL CHACO ARGENTINA 9.375% 18/08/2024	USD	12,000,000.00	-	-	SABIC CAPITAL II BV 4.000% 10/10/2023	USD	7,460,000.00	-	-
QATAR GOVERNMENT INTERNATIONAL BOND 4.000% 14/03/2029	USD	5,700,000.00	-	-	SASOL FINANCING USA LLC 5.875% 27/03/2024	USD	-	5,415,000.00	-
QATAR GOVERNMENT INTERNATIONAL BOND 4.817% 14/03/2049	USD	33,150,000.00	-	-	SAUDI ELECTRICITY GLOBAL SUKUK CO 4 4.222% 27/01/2024	USD	550,000.00	-	-
QATAR GOVERNMENT INTERNATIONAL BOND 5.103% 23/04/2048	USD	1,500,000.00	-	-	SAUDI ELECTRICITY GLOBAL SUKUK CO 4 4.723% 27/09/2028	USD	-	13,100,000.00	-
REPUBLIC OF ARMENIA INTERNATIONAL BOND 7.150% 26/03/2025	USD	1,000,000.00	6,340,000.00	-	SAUDI GOVERNMENT INTERNATIONAL BOND 4.375% 16/04/2029	USD	15,000,000.00	15,000,000.00	-
REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 3.500% 01/09/2032	USD	-	1,635,000.00	-	SAUDI GOVERNMENT INTERNATIONAL BOND 4.500% 17/04/2030	USD	-	3,000,000.00	-
REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 4.750% 18/03/2024	USD	-	21,600,000.00	-	SAUDI GOVERNMENT INTERNATIONAL BOND 5.000% 17/04/2049	USD	4,150,000.00	3,000,000.00	-
REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 5.125% 01/09/2029	USD	-	200,000.00	-	SAUDI GOVERNMENT INTERNATIONAL BOND 5.250% 16/01/2050	USD	28,800,000.00	4,000,000.00	-
REPUBLIC OF BELARUS INTERNATIONAL BOND 6.875% 28/02/2023	USD	8,200,000.00	-	-	SCF CAPITAL DESIGNATED ACTIVITY CO 5.375% 16/06/2023	USD	-	2,510,000.00	-
REPUBLIC OF BELARUS INTERNATIONAL BOND 7.625% 29/06/2027	USD	8,150,000.00	400,000.00	-	SENEGAL GOVERNMENT INTERNATIONAL BOND 4.750% 13/03/2028	EUR	5,060,000.00	5,210,000.00	-
REPUBLIC OF CAMEROON INTERNATIONAL BOND 9.500% 19/11/2025	USD	2,800,000.00	200,000.00	-	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.750% 13/03/2048	USD	-	14,850,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.850% 27/09/2027	USD	-	3,500,000.00	-	SERBIA INTERNATIONAL BOND 4.875% 25/02/2020	USD	-	8,000,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.650% 27/09/2047	USD	-	4,200,000.00	-	SERBIA INTERNATIONAL BOND 7.250% 28/09/2021	USD	-	5,900,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 16/09/2025	USD	-	2,400,000.00	-	SIHC INTERNATIONAL CAPITAL LTD 4.350% 26/09/2023	USD	-	4,100,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 6.250% 08/03/2041	USD	-	13,000,000.00	-	SPIC LUXEMBOURG LATIN AMERICA RENEWABLE ENERGY INVESTMENT CO SARL 4.650% 30/10/2023	USD	5,200,000.00	5,200,000.00	-
REPUBLIC OF TAJIKISTAN INTERNATIONAL BOND 7.125% 14/09/2027	USD	-	200,000.00	-	SPIC 2018 USD SENIOR PERPETUAL BOND CO LTD FRN PERP	USD	3,000,000.00	3,000,000.00	-
ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.875% 26/05/2028	EUR	-	15,945,000.00	-	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.200% 11/05/2027	USD	5,500,000.00	475,000.00	-
					SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.750% 18/04/2028	USD	-	4,270,000.00	-
					SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.825% 18/07/2026	USD	2,500,000.00	-	-
					SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.850% 03/11/2025	USD	-	1,250,000.00	-

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.850% 14/03/2024	USD	13,000,000.00	-	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.850% 14/03/2029	USD	9,950,000.00	-	-
STATE OIL CO OF THE AZERBAIJAN REPUBLIC 6.950% 18/03/2030	USD	-	300,000.00	-
STATE SAVINGS BANK OF UKRAINE VIA SSB #1 PLC 9.375% 10/03/2023 STEP-UP	USD	-	7,365,000.00	-
STATE SAVINGS BANK OF UKRAINE VIA SSB #1 PLC 9.625% 20/03/2025 STEP-UP	USD	13,700,000.00	-	-
TOWNGAS FINANCE LTD FRN PERP	USD	4,800,000.00	4,800,000.00	-
TSINGHUA UNIC LTD 5.375% 31/01/2023	USD	-	4,000,000.00	-
TURKEY GOVERNMENT INTERNATIONAL BOND 4.350% 12/11/2021	EUR	-	3,500,000.00	-
TURKEY GOVERNMENT INTERNATIONAL BOND 4.625% 31/03/2025	EUR	8,930,000.00	-	-
TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 09/10/2026	USD	-	16,624,000.00	-
TURKEY GOVERNMENT INTERNATIONAL BOND 5.200% 16/02/2026	EUR	22,445,000.00	-	-
TURKEY GOVERNMENT INTERNATIONAL BOND 5.750% 11/05/2047	USD	4,700,000.00	1,000,000.00	-
TURKEY GOVERNMENT INTERNATIONAL BOND 6.125% 24/10/2028	USD	-	8,780,000.00	-
TURKEY GOVERNMENT INTERNATIONAL BOND 6.250% 26/09/2022	USD	-	6,500,000.00	-
TURKEY GOVERNMENT INTERNATIONAL BOND 6.625% 17/02/2045	USD	8,000,000.00	-	-
TURKEY GOVERNMENT INTERNATIONAL BOND 7.000% 05/06/2020	USD	-	16,500,000.00	-
TURKEY GOVERNMENT INTERNATIONAL BOND 7.375% 05/02/2025	USD	-	4,500,000.00	-
TURKEY GOVERNMENT INTERNATIONAL BOND 7.625% 26/04/2029	USD	28,545,000.00	-	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 31/05/2040 FRN	USD	6,600,000.00	-	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.375% 25/09/2032	USD	-	19,820,000.00	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2020	USD	20,300,000.00	-	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2021	USD	16,000,000.00	-	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2023	USD	-	4,350,000.00	-

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2026	USD	8,000,000.00	-	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2027	USD	22,300,000.00	-	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 8.994% 01/02/2024	USD	8,295,000.00	-	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 9.750% 01/11/2028	USD	19,800,000.00	-	-
UKREXIMBANK VIA BIZ FINANCE PLC 9.625% 27/04/2022	USD	-	7,800,000.00	-
UNION ANDINA DE CEMENTOS SAA 5.875% 30/10/2021	USD	-	3,331,000.00	-
URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 23/01/2031	USD	5,900,000.00	5,900,000.00	-
URUGUAY GOVERNMENT INTERNATIONAL BOND 4.975% 20/04/2055	USD	17,500,000.00	-	-
URUGUAY GOVERNMENT INTERNATIONAL BOND 5.100% 18/06/2050	USD	-	2,500,000.00	-
VENEZUELA GOVERNMENT INTERNATIONAL BOND 7.750% 13/10/2019 - DEFAULTED	USD	-	10,000,000.00	-
VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.375% 13/01/2034 - DEFAULTED	USD	10,000,000.00	-	-
VIETNAM GOVERNMENT INTERNATIONAL BOND 4.800% 19/11/2024	USD	-	3,550,000.00	-
VNESHECONOMBANK VIA VEB FINANCE PLC 5.942% 21/11/2023	USD	2,100,000.00	-	-
VNESHECONOMBANK VIA VEB FINANCE PLC 6.902% 09/07/2020	USD	-	4,900,000.00	-
ZAMBIA GOVERNMENT INTERNATIONAL BOND 5.375% 20/09/2022	USD	1,580,000.00	300,000.00	-
ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.970% 30/07/2027	USD	8,155,000.00	10,100,000.00	-
1MDB GLOBAL INVESTMENTS LTD 4.400% 09/03/2023	USD	3,500,000.00	2,000,000.00	-

Other transferable securities and money market instruments

Loan				
REPUBLIC OF IRAQ ZCP 01/01/2028	USD	-	542,669.93	-

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Undertakings for collective investment				
Open ended funds				
NN (L) FRONTIER MARKETS	USD	10,664.67	-	-
DEBT (HARD CURRENCY) - I				
CAP USD				

NN (L) Emerging Markets Debt (Local Bond)

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.500% 01/03/2026	CLP	280,000,000.00	280,000,000.00	-	GHANA GOVERNMENT BONDS 16.500% 06/02/2023	GHS	500,000.00	-	-
BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 6.000% 01/01/2043	CLP	-	1,095,000,000.00	-	HUNGARY GOVERNMENT BOND 0.500% 21/04/2021	HUF	-	571,280,000.00	-
BONOS TESORERIA 4.000% 01/03/2023	CLP	430,000,000.00	430,000,000.00	-	HUNGARY GOVERNMENT BOND 3.000% 21/08/2030	HUF	2,056,000,000.00	-	-
BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/01/2020	BRL	-	5,000,000.00	-	HUNGARY GOVERNMENT BOND 3.000% 27/10/2027	HUF	888,000,000.00	1,163,290,000.00	-
BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/01/2022	BRL	9,400,000.00	-	-	HUNGARY GOVERNMENT BOND 5.500% 24/06/2025	HUF	-	713,890,000.00	-
BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/07/2020	BRL	6,900,000.00	16,937,000.00	-	HUNGARY GOVERNMENT BOND 6.000% 24/11/2023	HUF	-	793,970,000.00	-
BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2021	BRL	2,400,000.00	4,800,000.00	-	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.750% 22/11/2023	USD	3,590,000.00	-	-
BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2023	BRL	7,000,000.00	3,500,000.00	-	INDONESIA TREASURY BOND 6.625% 15/05/2033	IDR	-	4,800,000,000.00	-
BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2025	BRL	2,000,000.00	1,200,000.00	-	INDONESIA TREASURY BOND 7.000% 15/05/2022	IDR	-	87,997,000,000.00	-
BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2027	BRL	1,500,000.00	5,300,000.00	-	INDONESIA TREASURY BOND 8.250% 15/05/2036	IDR	6,000,000,000.00	19,600,000,000.00	-
BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2029*	BRL	2,000,000.00	1,000,000.00	-	INDONESIA TREASURY BOND 8.250% 15/06/2032	IDR	-	4,400,000,000.00	-
COLOMBIAN TES 10.000% 24/07/2024	COP	2,635,300,000.00	2,965,500,000.00	-	INDONESIA TREASURY BOND 8.375% 15/03/2024	IDR	13,200,000,000.00	-	-
COLOMBIAN TES 11.000% 24/07/2020	COP	-	4,300,000,000.00	-	INDONESIA TREASURY BOND 8.375% 15/03/2034	IDR	15,700,000,000.00	-	-
COLOMBIAN TES 6.000% 28/04/2028	COP	1,065,100,000.00	-	-	INDONESIA TREASURY BOND 8.375% 15/09/2026	IDR	9,914,000,000.00	10,226,000,000.00	-
COLOMBIAN TES 7.000% 04/05/2022	COP	4,300,000,000.00	3,244,000,000.00	-	INDONESIA TREASURY BOND 8.750% 15/05/2031	IDR	-	8,974,000,000.00	-
COLOMBIAN TES 7.000% 30/06/2032	COP	21,827,400,000.00	12,801,000,000.00	-	INDONESIA TREASURY BOND 9.000% 15/03/2029	IDR	-	5,750,000,000.00	-
COLOMBIAN TES 7.500% 26/08/2026	COP	3,550,000,000.00	10,884,000,000.00	-	INTERNATIONAL FINANCE CORP 6.300% 25/11/2024	INR	354,000,000.00	-	-
COLOMBIAN TES 7.750% 18/09/2030	COP	-	1,100,000,000.00	-	MEXICAN BONOS 10.000% 05/12/2024	MXN	46,800,000.00	151,291,100.00	-
COMMONWEALTH BANK OF AUSTRALIA 9.000% 18/04/2028 EMTN	ZAR	27,140,000.00	-	-	MEXICAN BONOS 6.500% 09/06/2022	MXN	37,830,000.00	-	-
COMMONWEALTH BANK OF AUSTRALIA 9.125% 17/10/2023 EMTN	ZAR	9,310,000.00	-	-	MEXICAN BONOS 6.500% 10/06/2021	MXN	15,000,000.00	72,600,000.00	-
CZECH REPUBLIC GOVERNMENT BOND 4.200% 04/12/2036	CZK	64,500,000.00	-	-	MEXICAN BONOS 7.500% 03/06/2027	MXN	14,040,000.00	60,242,000.00	-
EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 9.250% 02/12/2020	IDR	45,490,000,000.00	-	-	MEXICAN BONOS 7.750% 13/11/2042	MXN	-	15,976,100.00	-
EXPORT-IMPORT BANK OF KOREA 6.900% 08/01/2021	IDR	12,500,000,000.00	-	-	MEXICAN BONOS 7.750% 29/05/2031	MXN	7,000,000.00	-	-
EXPORT-IMPORT BANK OF KOREA 8.400% 30/11/2021	IDR	36,800,000,000.00	-	-	MEXICAN BONOS 8.000% 07/11/2047	MXN	16,480,000.00	5,109,400.00	-
					MEXICAN BONOS 8.000% 11/06/2020	MXN	38,000,000.00	-	-
					NIGERIA GOVERNMENT BOND 12.149% 18/07/2034	NGN	150,000,000.00	-	-
					PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.940% 12/02/2029	PEN	11,017,000.00	8,354,000.00	-
					PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.950% 12/08/2031	PEN	-	1,822,000.00	-
					PETROLEOS MEXICANOS 7.470% 12/11/2026	MXN	148,000,000.00	-	-
					PHILIPPINE GOVERNMENT INTERNATIONAL BOND 6.250% 14/01/2036	PHP	-	10,000,000.00	-
					POLAND GOVERNMENT BOND 2.500% 25/07/2027	PLN	-	1,800,000.00	-
					POLAND GOVERNMENT BOND 4.000% 25/10/2023	PLN	-	4,512,000.00	-
					POLAND GOVERNMENT BOND 5.750% 23/09/2022	PLN	-	22,500,000.00	-

NN (L) Emerging Markets Debt (Local Bond)

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
POLAND GOVERNMENT INTERNATIONAL BOND 2.500% 25/01/2023	PLN	-	8,040,000.00	-	THAILAND GOVERNMENT BOND 2.400% 17/12/2023	THB	161,800,000.00	-	-
POLAND GOVERNMENT INTERNATIONAL BOND 3.000% 17/03/2023	USD	3,540,000.00	-	-	THAILAND GOVERNMENT BOND 3.775% 25/06/2032	THB	50,600,000.00	5,000,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 10.500% 21/12/2026	ZAR	-	5,700,000.00	-	THAILAND GOVERNMENT BOND 3.850% 12/12/2025	THB	-	16,720,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.250% 31/03/2036	ZAR	6,900,000.00	15,137,285.00	-	THAILAND GOVERNMENT BOND 4.675% 29/06/2044	THB	6,850,000.00	18,600,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.500% 28/02/2041	ZAR	-	-	-	TURKEY GOVERNMENT BOND 10.400% 20/03/2024	TRY	-	5,312,996.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7.000% 28/02/2031	ZAR	4,750,000.00	-	-	TURKEY GOVERNMENT BOND 10.500% 11/08/2027	TRY	11,260,000.00	5,500,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7.750% 28/02/2023	ZAR	-	9,402,560.00	-	TURKEY GOVERNMENT BOND 10.600% 11/02/2026	TRY	6,200,000.00	6,200,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.000% 31/01/2030	ZAR	108,670,000.00	28,950,000.00	-	TURKEY GOVERNMENT BOND 10.700% 17/08/2022	TRY	20,300,000.00	2,490,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.250% 31/03/2032	ZAR	-	-	-	TURKEY GOVERNMENT BOND 11.000% 02/03/2022	TRY	-	5,200,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.500% 31/01/2037	ZAR	16,640,000.00	12,600,000.00	-	TURKEY GOVERNMENT BOND 12.200% 18/01/2023	TRY	-	7,170,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.750% 28/02/2048	ZAR	263,710,000.00	267,171,628.00	-	TURKEY GOVERNMENT BOND 8.000% 12/03/2025	TRY	16,360,000.00	13,568,665.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.750% 28/02/2048	ZAR	-	4,300,000.00	-	TURKEY GOVERNMENT BOND 9.000% 24/07/2024	TRY	16,680,000.00	19,489,639.00	-
ROMANIA GOVERNMENT BOND 5.000% 12/02/2029	RON	6,480,000.00	6,480,000.00	-	TURKEY GOVERNMENT BOND 9.200% 22/09/2021	TRY	33,000,000.00	12,281,445.00	-
ROMANIA GOVERNMENT BOND 5.800% 26/07/2027	RON	13,420,000.00	13,330,000.00	-	TURKEY GOVERNMENT BOND 9.500% 12/01/2022	TRY	-	3,000,000.00	-
ROMANIAN GOVERNMENT INTERNATIONAL BOND 4.375% 22/08/2023	USD	2,870,000.00	-	-	TURKEY GOVERNMENT INTERNATIONAL BOND 7.000% 05/06/2020	USD	6,370,000.00	6,370,000.00	-
ROMANIAN GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2048	USD	3,190,000.00	3,190,000.00	-	ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.500% 14/04/2024	USD	-	750,000.00	-
RUSSIAN FEDERAL BOND - OFZ 7.000% 16/08/2023	RUB	14,940,000.00	-	-					
RUSSIAN FEDERAL BOND - OFZ 7.050% 19/01/2028	RUB	380,770,000.00	625,459,000.00	-					
RUSSIAN FEDERAL BOND - OFZ 7.500% 18/08/2021	RUB	-	339,240,000.00	-					
RUSSIAN FEDERAL BOND - OFZ 7.750% 16/09/2026	RUB	-	117,400,000.00	-					
RUSSIAN FEDERAL BOND - OFZ 8.150% 03/02/2027	RUB	146,540,000.00	-	-					
RUSSIAN FOREIGN BOND - EUROBOND 4.750% 27/05/2026	USD	1,800,000.00	-	-					
RUSSIAN FOREIGN BOND - EUROBOND 4.875% 16/09/2023	USD	2,400,000.00	-	-					
SINGAPORE GOVERNMENT BOND 2.250% 01/08/2036	SGD	3,450,000.00	-	-					
THAILAND GOVERNMENT BOND 1.200% 14/07/2021	THB	-	12,745,863.00	-					
THAILAND GOVERNMENT BOND 1.250% 12/03/2028	THB	27,305,186.00	-	-					

Other transferable securities and money market instruments

Bonds and other debt instruments

MALAYSIA GOVERNMENT BOND 3.733% 15/06/2028	MYR	8,500,000.00	21,840,000.00	-
MALAYSIA GOVERNMENT BOND 3.759% 15/03/2019	MYR	2,110,000.00	7,038,000.00	-
MALAYSIA GOVERNMENT BOND 3.795% 30/09/2022	MYR	-	1,523,000.00	-
MALAYSIA GOVERNMENT BOND 3.800% 17/08/2023	MYR	-	4,436,000.00	-
MALAYSIA GOVERNMENT BOND 4.232% 30/06/2031	MYR	-	1,700,000.00	-
MALAYSIA GOVERNMENT BOND 4.378% 29/11/2019	MYR	3,800,000.00	15,133,000.00	-
MALAYSIA GOVERNMENT INVESTMENT ISSUE 4.094% 30/11/2023	MYR	18,220,000.00	-	-
MALAYSIA GOVERNMENT INVESTMENT ISSUE 4.128% 15/08/2025	MYR	3,100,000.00	-	-
PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.900% 12/08/2037	PEN	1,806,000.00	851,000.00	-

Money market instrument

EGYPT TREASURY ZCP 18/06/2019	EGP	3,500,000.00	10,000,000.00	-
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NN (L) Emerging Markets Debt (Local Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2019

Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market

Money market instruments

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
UNITED STATES TREASURY BILL ZCP 06/12/2018	USD	2,500,000.00	2,500,000.00	-
UNITED STATES TREASURY BILL ZCP 10/01/2019	USD	17,790,000.00	17,790,000.00	-
UNITED STATES TREASURY BILL ZCP 14/02/2019	USD	13,890,000.00	-	-
UNITED STATES TREASURY BILL ZCP 25/10/2018	USD	-	3,000,000.00	-
UNITED STATES TREASURY BILL ZCP 31/01/2019	USD	17,820,000.00	17,820,000.00	-

Bonds and other debt instruments

BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/01/2019	BRL	26,000,000.00	23,000,000.00	-
BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/04/2019	BRL	20,500,000.00	130,730,000.00	-
BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/07/2019	BRL	41,400,000.00	3,591,000.00	-
COLOMBIAN TES 7.000% 30/06/2032	COP	12,700,000,000.00	12,700,000,000.00	-
COLOMBIAN TES 7.500% 26/08/2026	COP	7,650,000,000.00	18,399,000,000.00	-
CZECH REPUBLIC GOVERNMENT BOND 1.500% 29/10/2019	CZK	277,500,000.00	120,730,000.00	-
CZECH REPUBLIC GOVERNMENT BOND 3.750% 12/09/2020	CZK	100,000,000.00	100,000,000.00	-
EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 27.500% 02/10/2019 EMTN	TRY	14,000,000.00	-	-
EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 9.250% 02/12/2020	IDR	51,170,000,000.00	-	-
EXPORT-IMPORT BANK OF KOREA 6.900% 08/01/2021	IDR	11,200,000,000.00	-	-
GHANA GOVERNMENT BONDS 16.500% 06/02/2023	GHS	3,100,000.00	3,230,000.00	-
HUNGARY GOVERNMENT BOND 2.000% 30/10/2019	HUF	1,225,000,000.00	377,080,000.00	-
HUNGARY GOVERNMENT BOND 3.000% 21/08/2030	HUF	1,691,000,000.00	-	-
HUNGARY GOVERNMENT BOND 3.000% 27/10/2027	HUF	4,933,000,000.00	1,008,360,000.00	-
HUNGARY GOVERNMENT BOND 3.500% 24/06/2020	HUF	400,000,000.00	-	-
INDONESIA TREASURY BOND 7.000% 15/05/2022	IDR	66,811,000,000.00	142,028,000,000.00	-
INDONESIA TREASURY BOND 8.250% 15/05/2036	IDR	22,388,000,000.00	36,200,000,000.00	-
INTERNATIONAL FINANCE CORP 6.300% 25/11/2024	INR	292,000,000.00	-	-
KOREA TREASURY BOND 1.250% 10/12/2019*	KRW	12,000,000,000.00	3,393,400,000.00	-
KOREA TREASURY BOND 1.500% 10/06/2019*	KRW	13,000,000,000.00	-	-

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
MEXICAN BONOS 10.000% 05/12/2024	MXN	75,500,000.00	158,700,000.00	-
MEXICAN BONOS 5.000% 11/12/2019	MXN	235,480,000.00	77,000,000.00	-
NIGERIA GOVERNMENT BOND 12.149% 18/07/2034	NGN	1,139,000,000.00	570,500,000.00	-
NIGERIA GOVERNMENT BOND 12.750% 27/04/2023	NGN	-	193,710,000.00	-
NIGERIA GOVERNMENT BOND 16.288% 17/03/2027	NGN	-	55,650,000.00	-
PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.940% 12/02/2029	PEN	11,600,000.00	11,600,000.00	-
PETROLEOS MEXICANOS 7.470% 12/11/2026	MXN	163,000,000.00	-	-
POLAND GOVERNMENT BOND 2.000% 25/04/2021	PLN	46,000,000.00	10,780,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.750% 31/03/2021	ZAR	68,200,000.00	18,200,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7.000% 28/02/2031	ZAR	110,240,000.00	-	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.750% 28/02/2048	ZAR	210,010,000.00	209,980,000.00	-
ROMANIA GOVERNMENT BOND 2.300% 26/10/2020	RON	16,500,000.00	3,600,000.00	-
ROMANIA GOVERNMENT BOND 4.750% 24/06/2019	RON	12,000,000.00	12,000,000.00	-
ROMANIA GOVERNMENT BOND 5.800% 26/07/2027	RON	12,280,000.00	12,280,000.00	-
ROMANIAN GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2048	USD	2,840,000.00	2,840,000.00	-
SINGAPORE GOVERNMENT BOND 1.625% 01/10/2019	SGD	8,000,000.00	-	-
SINGAPORE GOVERNMENT BOND 2.250% 01/08/2036	SGD	2,800,000.00	-	-
SINGAPORE GOVERNMENT BOND 2.500% 01/06/2019	SGD	9,000,000.00	3,132,000.00	-
SINGAPORE GOVERNMENT BOND 3.250% 01/09/2020	SGD	9,000,000.00	1,079,000.00	-
SOUTH AFRICA GOVERNMENT BOND 7.250% 15/01/2020	ZAR	59,000,000.00	59,000,000.00	-
THAILAND GOVERNMENT BOND 2.400% 17/12/2023	THB	129,600,000.00	-	-
THAILAND GOVERNMENT BOND 2.550% 26/06/2020	THB	203,000,000.00	4,920,000.00	-
THAILAND GOVERNMENT BOND 3.775% 25/06/2032	THB	40,000,000.00	-	-
ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.500% 14/04/2024	USD	-	1,760,000.00	-

Other transferable securities and money market instruments

Bonds and other debt instruments

MALAYSIA GOVERNMENT BOND 3.492% 31/03/2020	MYR	7,000,000.00	-	-
MALAYSIA GOVERNMENT BOND 3.733% 15/06/2028	MYR	13,800,000.00	31,650,000.00	-
MALAYSIA GOVERNMENT BOND 3.759% 15/03/2019	MYR	16,620,000.00	51,461,000.00	-
MALAYSIA GOVERNMENT BOND 4.378% 29/11/2019	MYR	14,200,000.00	1,890,000.00	-

NN (L) Emerging Markets Debt (Local Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
MALAYSIA GOVERNMENT INVESTMENT ISSUE 4.094% 30/11/2023	MYR	15,310,000.00	-	-
Money market instruments				
EGYPT TREASURY ZCP 09/07/2019	EGP	36,000,000.00	58,000,000.00	-
EGYPT TREASURY ZCP 18/06/2019	EGP	10,000,000.00	-	-
NIGERIA OMO ZCP 06/12/2018	NGN	-	110,230,000.00	-
Undertakings for collective investment				
Open ended funds				
NN (L) EMERGING MARKETS DEBT SHORT DURATION (HARD CURRENCY) - Z CAP USD	USD	-	2,170.00	-

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
AEROPUERTO	USD	-	200,000.00	-	BANCO DO BRASIL SA/CAYMAN 4.875% 19/04/2023	USD	200,000.00	300,000.00	-
INTERNACIONAL DE TOCUMEN SA 5.625% 18/05/2036					BANCO MERCANTIL DEL NORTE SA/GRAND CAYMAN FRN PERP				
AEROPUERTO	USD	1,890,000.00	1,690,000.00	-	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMAN 04/10/2031 FRN	USD	-	200,000.00	-
INTERNACIONAL DE TOCUMEN SA 6.000% 18/11/2048					BANCO SANTANDER MEXICO SA INSTITUCION DE BANCA MULTIPLE GRUPO FINANCIERO				
AES GENER SA 26/03/2079 FRN	USD	1,600,000.00	1,400,000.00	-	SANTAND 01/10/2028 FRN BANK OF BARODA 3.875% 04/04/2024	USD	300,000.00	-	-
AFRICA FINANCE CORP 3.875% 13/04/2024	USD	-	200,000.00	-	BANK OF GEORGIA JSC FRN PERP	USD	250,000.00	-	-
AGILE GROUP HOLDINGS LTD FRN PERP	USD	200,000.00	-	-	BANK RAKYAT INDONESIA	USD	200,000.00	-	-
AJECORP BV 6.500%	USD	-	550,000.00	-	PERSERO TBK PT 3.950% 28/03/2024				
14/05/2022					BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 6.750% 31/10/2023	EUR	1,725,000.00	1,625,000.00	-
AKBANK T.A.S. 5.000%	USD	-	200,000.00	-	BANQUE OUEST AFRICAINE DE DEVELOPPEMENT 5.000% 27/07/2027				
24/10/2022					BBVA BANCOMER SA/TEXAS 18/01/2033 FRN	USD	250,000.00	-	-
AKBANK TURK AS	USD	200,000.00	200,000.00	-	BERMUDA GOVERNMENT INTERNATIONAL BOND 4.750% 15/02/2029	USD	200,000.00	-	-
16/03/2027 FRN EMTN ALFA BANK AO VIA ALFA BOND ISSUANCE PLC FRN PERP	USD	450,000.00	250,000.00	-	BLUESTAR FINANCE HOLDINGS LTD FRN PERP	USD	300,000.00	-	-
ALPEK SAB DE CV 4.500% 20/11/2022	USD	200,000.00	400,000.00	-	BOC AVATION LTD 4.000% 25/01/2024	USD	200,000.00	-	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 3.380% 31/12/2038 STEP-UP	EUR	-	190,000.00	-	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.500% 01/03/2026	CLP	330,000,000.00	330,000,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 5.625% 26/01/2022	USD	540,000.00	240,000.00	-	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 6.000% 01/01/2043	CLP	-	440,000,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.875% 26/01/2027	EUR	-	96,327.26	-	BONOS TESORERIA 4.000% 01/03/2023	CLP	210,000,000.00	210,000,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 7.820% 31/12/2033	USD	301,438.17	147,213.99	-	BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/01/2020	BRL	-	5,300,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 8.280% 31/12/2033	USD	230,000.00	-	-	BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/04/2019	BRL	-	10,900,000.00	-
ATENTO LUXCO 1 SA 6.125% 10/08/2022	USD	-	200,000.00	-	BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/07/2020	BRL	2,700,000.00	5,600,000.00	-
BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.750% 20/09/2029	USD	-	200,000.00	-	BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/10/2019	BRL	-	1,700,000.00	-
BANCO BILBAO VIZCAYA ARGENTARIA SA FRN PERP	USD	-	250,000.00	-	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2021	BRL	2,100,000.00	-	-
BANCO DE BOGOTA SA 4.375% 03/08/2027	USD	-	250,000.00	-	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2023	BRL	602,000.00	1,600,000.00	-
BANCO DE RESERVAS DE LA REPUBLICA DOMINICANA 7.000% 01/02/2023	USD	150,000.00	-	-	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2025	BRL	900,000.00	-	-
BANCO DO BRASIL SA/CAYMAN FRN PERP	USD	500,000.00	300,000.00	-	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2027	BRL	-	3,500,000.00	-
BANCO DO BRASIL SA/CAYMAN 4.750% 20/03/2024	USD	200,000.00	-	-					

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2029*	BRL	1,000,000.00	-	-	COMUNICACIONES CELULARES SA VIA COMCEL TRUST 6.875% 06/02/2024	USD	-	400,000.00	-
BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 21/02/2047	USD	200,000.00	-	-	CORP NACIONAL DEL COBRE DE CHILE 4.375% 05/02/2049	USD	3,800,000.00	3,600,000.00	-
CAIXA ECONOMICA FEDERAL 23/07/2024 FRN	USD	-	1,550,000.00	-	COSTA RICA GOVERNMENT INTERNATIONAL BOND 4.370% 22/05/2019	USD	-	2,900,000.00	-
CANACOL ENERGY LTD 7.250% 03/05/2025	USD	-	200,000.00	-	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.158% 12/03/2045	USD	-	200,000.00	-
CELESTIAL MILES FRN PERP CEMEX SAB DE CV 5.700% 11/01/2025	USD	300,000.00	300,000.00	-	COUNTRY GARDEN HOLDINGS CO LTD 5.125% 17/01/2025	USD	500,000.00	500,000.00	-
CENCOSUD SA 4.875% 20/01/2023	USD	200,000.00	-	-	CREDIT BANK OF MOSCOW VIA CBOM FINANCE PLC 5.550% 14/02/2023	USD	-	200,000.00	-
CENTRAIS ELETRICAS BRASILEIRAS SA 5.750% 27/10/2021	USD	-	400,000.00	-	CROATIA GOVERNMENT INTERNATIONAL BOND 2.750% 27/01/2030	EUR	-	100,000.00	-
CGNPC INTERNATIONAL LTD 3.750% 11/12/2027	USD	-	600,000.00	-	CSN ISLANDS XII CORP 7.000% PERP	USD	150,000.00	250,000.00	-
CHILE GOVERNMENT INTERNATIONAL BOND 3.860% 21/06/2047	USD	-	200,000.00	-	CSN RESOURCES SA 7.625% 13/02/2023	USD	450,000.00	-	-
CHINA CONSTRUCTION BANK CORP 27/02/2029 FRN	USD	200,000.00	-	-	C&W SENIOR FINANCING DAC 7.500% 15/10/2026	USD	200,000.00	-	-
CHINA EVERGRANDE GROUP 8.750% 28/06/2025	USD	-	200,000.00	-	CZECH REPUBLIC GOVERNMENT BOND 4.200% 04/12/2036	CZK	28,200,000.00	-	-
CHINA SCE GROUP HOLDINGS LTD 10.000% 02/07/2020	USD	-	300,000.00	-	DAH SING BANK LTD 15/01/2029 FRN EMTN	USD	250,000.00	-	-
CHINA SCE GROUP HOLDINGS LTD 8.750% 15/01/2021	USD	200,000.00	-	-	DELTA MERLIN DUNIA TEKSTIL PT 8.625% 12/03/2024	USD	200,000.00	200,000.00	-
CHINA STATE CONSTRUCTION FINANCE CAYMAN I LTD FRN PERP	USD	200,000.00	200,000.00	-	DEV'T BANK OF MONGOLIA 7.250% 23/10/2023	USD	200,000.00	200,000.00	-
CIA GENERAL DE COMBUSTIBLES SA 9.500% 07/11/2021	USD	180,000.00	-	-	DIB SUKUK LTD 3.625% 06/02/2023	USD	200,000.00	-	-
COLBUN SA 3.950% 11/10/2027	USD	300,000.00	-	-	DIGICEL INTERNATIONAL FINANCE LTD / DIGICEL HOLDINGS BERMUDA LTD 8.750% 25/05/2024	USD	200,000.00	550,000.00	-
COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.500% 15/03/2029	USD	760,000.00	760,000.00	-	DIGICEL LTD 6.750% 01/03/2023	USD	200,000.00	200,000.00	-
COLOMBIA GOVERNMENT INTERNATIONAL BOND 6.125% 18/01/2041	USD	100,000.00	-	-	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.850% 27/01/2045	USD	-	100,000.00	-
COLOMBIA TELECOMUNICACIONES SA ESP 5.375% 27/09/2022	USD	-	450,000.00	-	EASY TACTIC LTD 8.625% 27/02/2024	USD	300,000.00	-	-
COLOMBIAN TES 10.000% 24/07/2024	COP	-	8,450,400,000.00	-	ECUADOR GOVERNMENT INTERNATIONAL BOND 10.750% 31/01/2029	USD	2,800,000.00	2,600,000.00	-
COLOMBIAN TES 11.000% 24/07/2020	COP	-	2,500,000,000.00	-	EGUADOR GOVERNMENT INTERNATIONAL BOND 8.750% 02/06/2023	USD	-	200,000.00	-
COLOMBIAN TES 6.000% 28/04/2028	COP	-	1,902,000,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 5.625% 16/04/2030	EUR	200,000.00	-	-
COLOMBIAN TES 7.000% 30/06/2032	COP	1,362,600,000.00	2,480,400,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 6.200% 01/03/2024	USD	770,000.00	570,000.00	-
COLOMBIAN TES 7.500% 26/08/2026	COP	13,080,000,000.00	8,434,000,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 7.500% 31/01/2027	USD	200,000.00	200,000.00	-
COMMONWEALTH BANK OF AUSTRALIA 9.000% 18/04/2028 EMTN	ZAR	13,830,000.00	-	-	EGYPT GOVERNMENT INTERNATIONAL BOND 7.600% 01/03/2029	USD	780,000.00	580,000.00	-
COMMONWEALTH BANK OF AUSTRALIA 9.125% 17/10/2023 EMTN	ZAR	4,740,000.00	-	-					

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
EGYPT GOVERNMENT INTERNATIONAL BOND 7.903% 21/02/2048	USD	-	600,000.00	-	GREENLAND GLOBAL INVESTMENT LTD 5.900% 12/02/2023 EMTN	USD	-	2,700,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 8.700% 01/03/2049	USD	1,220,000.00	620,000.00	-	GRUPO AVAL LTD 4.750% 26/09/2022	USD	-	200,000.00	-
EL PUERTO DE LIVERPOOL SAB DE CV 3.875% 06/10/2026	USD	250,000.00	-	-	GTL TRADE FIN 5.893% 29/04/2024	USD	200,000.00	-	-
EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 21/09/2034	USD	285,000.00	-	-	HANWHA LIFE INSURANCE CO LTD FRN PERP	USD	200,000.00	-	-
EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.650% 15/06/2035	USD	-	380,000.00	-	HIDROVIAS INTERNATIONAL FINANCE SARL 5.950% 24/01/2025	USD	200,000.00	-	-
EMIRATES DEVELOPMENT BANK PJSC 3.516% 06/03/2024 EMTN	USD	200,000.00	-	-	HONDURAS GOVERNMENT INTERNATIONAL BOND 6.250% 19/01/2027	USD	160,000.00	325,000.00	-
EMIRATES NBD PJSC FRN PERP	USD	1,650,000.00	1,400,000.00	-	HTA GROUP LTD/MAURITIUS 9.125% 08/03/2022	USD	-	200,000.00	-
EMIRATES REIT SUKUK LTD 5.125% 12/12/2022	USD	-	300,000.00	-	HUARONG UNIVERSE INVESTMENT HOLDING	EUR	200,000.00	-	-
EUROCHEM FINANCE DAC 5.500% 13/03/2024	USD	300,000.00	-	-	1.625% 05/12/2022 HUNGARY GOVERNMENT BOND 0.500% 21/04/2021	HUF	-	234,640,000.00	-
EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 9.250% 02/12/2020	IDR	37,960,000,000.00	-	-	HUNGARY GOVERNMENT BOND 3.000% 21/08/2030	HUF	1,512,000,000.00	630,000,000.00	-
EVRAZ PLC 5.250% 02/04/2024	USD	300,000.00	-	-	HUNGARY GOVERNMENT BOND 3.000% 27/10/2027	HUF	6,882,000,000.00	7,069,100,000.00	-
EXPORT CREDIT BANK OF TURKEY 8.250% 24/01/2024	USD	2,035,000.00	1,835,000.00	-	HUNGARY GOVERNMENT BOND 5.500% 24/06/2025	HUF	-	256,910,000.00	-
EXPORT-IMPORT BANK OF INDIA 3.875% 12/03/2024	USD	250,000.00	-	-	HUNGARY GOVERNMENT BOND 6.000% 24/11/2023	HUF	-	371,330,000.00	-
EXPORT-IMPORT BANK OF KOREA 6.900% 08/01/2021	IDR	11,200,000,000.00	-	-	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.750% 22/11/2023	USD	1,930,000.00	-	-
EXPORT-IMPORT BANK OF KOREA 8.400% 30/11/2021	IDR	16,600,000,000.00	-	-	HUNGARY GOVERNMENT INTERNATIONAL BOND 7.625% 29/03/2041	USD	-	40,000.00	-
FIRST QUANTUM MINERALS LTD 7.000% 15/02/2021	USD	105,000.00	-	-	ICBCIL FINANCE CO LTD 3.750% 05/03/2024 EMTN	USD	300,000.00	-	-
FIRST QUANTUM MINERALS LTD 7.500% 01/04/2025	USD	400,000.00	-	-	ICICI BANK LTD/DUBAI 4.000% 18/03/2026	USD	-	250,000.00	-
GABON GOVERNMENT INTERNATIONAL BOND 6.950% 16/06/2025	USD	-	200,000.00	-	INDONESIA ASAHAN ALUMINIUM 6.530% 15/11/2028	USD	650,000.00	450,000.00	-
GENNEIA SA 8.750% 20/01/2022	USD	-	500,000.00	-	INDONESIA ASAHAN ALUMINIUM 6.757% 15/11/2048	USD	650,000.00	450,000.00	-
GEORGIAN RAILWAY JSC 7.750% 11/07/2022	USD	-	200,000.00	-	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.375% 30/07/2025	EUR	-	100,000.00	-
GHANA GOVERNMENT BONDS 16.500% 06/02/2023	GHS	820,000.00	-	-	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.850% 18/07/2027 EMTN	USD	-	200,000.00	-
GHANA GOVERNMENT INTERNATIONAL BOND 7.875% 26/03/2027	USD	805,000.00	805,000.00	-	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.350% 08/01/2027	USD	-	250,000.00	-
GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 26/03/2032	USD	2,145,000.00	1,945,000.00	-	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.750% 11/02/2029	USD	500,000.00	500,000.00	-
GHANA GOVERNMENT INTERNATIONAL BOND 8.950% 26/03/2051	USD	2,675,000.00	2,470,000.00	-	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.250% 17/01/2042 EMTN	USD	-	420,000.00	-
GOL FINANCE INC 7.000% 31/01/2025	USD	400,000.00	133,000.00	-	INDONESIA TREASURY BOND 7.000% 15/05/2022	IDR	-	88,197,000,000.00	-
GOLDEN LEGACY PTE LTD 8.250% 07/06/2021	USD	-	200,000.00	-	INDONESIA TREASURY BOND 8.250% 15/05/2036	IDR	800,000,000.00	46,150,000,000.00	-
					INDONESIA TREASURY BOND 8.250% 15/07/2021	IDR	-	10,070,000,000.00	-
					INDONESIA TREASURY BOND 8.375% 15/03/2024	IDR	5,770,000,000.00	5,431,000,000.00	-

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
INDUSTRIAL SENIOR TRUST 5.500% 01/11/2022	USD	-	250,000.00	-	MILLICOM INTERNATIONAL CELLULAR SA 6.625%	USD	1,440,000.00	1,035,000.00	-
INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.375%	USD	200,000.00	-	-	15/10/2026				
15/05/2043					MINEJESA CAPITAL BV	USD	200,000.00	-	-
INTERNATIONAL FINANCE CORP 6.300% 25/11/2024	INR	264,000,000.00	-	-	5.625% 10/08/2037				
ITAU UNIBANCO HOLDING SA/CAYMAN ISLAND	USD	-	400,000.00	-	MINERVA LUXEMBOURG SA 5.875% 19/01/2028	USD	-	200,000.00	-
5.125% 13/05/2023					MINOR INTERNATIONAL	USD	300,000.00	-	-
JAMAICA GOVERNMENT INTERNATIONAL BOND	USD	120,000.00	100,000.00	-	PCL FRN PERP				
8.000% 15/03/2039					MITSUMI SUMITOMO	USD	200,000.00	200,000.00	-
JORDAN GOVERNMENT INTERNATIONAL BOND	USD	-	200,000.00	-	INSURANCE CO LTD FRN PERP				
5.750% 31/01/2027					NIGERIA GOVERNMENT BOND 12.149% 18/07/2034	NGN	38,000,000.00	-	-
JORDAN GOVERNMENT INTERNATIONAL BOND	USD	200,000.00	-	-	NIGERIA GOVERNMENT INTERNATIONAL BOND	USD	705,000.00	505,000.00	-
7.375% 10/10/2047					7.625% 21/11/2025				
KAZAKHSTAN GOVERNMENT	EUR	830,000.00	730,000.00	-	NIGERIA GOVERNMENT INTERNATIONAL BOND	USD	870,000.00	660,000.00	-
INTERNATIONAL BOND					8.747% 21/01/2031				
1.550% 09/11/2023					NIGERIA GOVERNMENT INTERNATIONAL BOND	USD	680,000.00	280,000.00	-
KAZAKHSTAN GOVERNMENT	EUR	1,360,000.00	1,240,000.00	-	9.248% 21/01/2049				
INTERNATIONAL BOND					NORTH MACEDONIA GOVERNMENT	EUR	100,000.00	-	-
2.375% 09/11/2028					INTERNATIONAL BOND				
KOC HOLDING AS 3.500%	USD	-	450,000.00	-	2.750% 18/01/2025				
24/04/2020					NOVOLIPETSK STEEL VIA	USD	-	200,000.00	-
KOC HOLDING AS 5.250%	USD	500,000.00	500,000.00	-	STEEL FUNDING DAC				
15/03/2023					4.000% 21/09/2024				
KOC HOLDING AS 6.500%	USD	700,000.00	200,000.00	-	OCP SA 6.875% 25/04/2044	USD	-	200,000.00	-
11/03/2025					OIL AND GAS HOLDING CO	USD	1,100,000.00	900,000.00	-
KOOKMIN BANK 4.500%	USD	230,000.00	-	-	BSCC/THE 7.625%				
01/02/2029					07/11/2024				
KOSMOS ENERGY LTD	USD	250,000.00	-	-	OIL INDIA LTD 5.125%	USD	250,000.00	-	-
7.125% 04/04/2026					04/02/2029				
LEBANON GOVERNMENT INTERNATIONAL BOND	USD	160,000.00	-	-	OMAN GOVERNMENT INTERNATIONAL BOND	USD	-	200,000.00	-
7.250% 23/03/2037					3.625% 15/06/2021				
MEXICAN BONOS 10.000%	MXN	9,230,000.00	112,738,000.00	-	OMAN GOVERNMENT INTERNATIONAL BOND	USD	400,000.00	-	-
05/12/2024					4.125% 17/01/2023				
MEXICAN BONOS 10.000%	MXN	-	1,200,000.00	-	OMAN GOVERNMENT INTERNATIONAL BOND	USD	200,000.00	200,000.00	-
20/11/2036					5.625% 17/01/2028				
MEXICAN BONOS 6.500%	MXN	15,230,000.00	-	-	OMAN GOVERNMENT INTERNATIONAL BOND	USD	200,000.00	-	-
09/06/2022					6.750% 17/01/2048				
MEXICAN BONOS 6.500%	MXN	-	3,870,000.00	-	OMAN SOVEREIGN SUKUK	USD	-	200,000.00	-
10/06/2021					SAOC 4.397% 01/06/2024				
MEXICAN BONOS 7.500%	MXN	15,330,000.00	84,299,000.00	-	OVERSEA-CHINESE	USD	400,000.00	-	-
03/06/2027					BANKING CORP LTD 4.250%				
MEXICAN BONOS 7.750%	MXN	6,370,000.00	11,280,300.00	-	19/06/2024				
13/11/2042					OVERSEAS CHINESE TOWN	USD	-	600,000.00	-
MEXICAN BONOS 8.000%	MXN	8,320,000.00	3,320,000.00	-	ASIA HOLDINGS LTD FRN PERP				
07/11/2047					PANAMA GOVERNMENT INTERNATIONAL BOND	USD	60,000.00	-	-
MEXICAN BONOS 8.000%	MXN	-	26,260,700.00	-	8.125% 28/04/2034				
11/06/2020					PAPUA NEW GUINEA GOVERNMENT	USD	-	500,000.00	-
MEXICAN BONOS 8.500%	MXN	5,000,000.00	-	-	INTERNATIONAL BOND				
31/05/2029					8.375% 04/10/2028				
MEXICHEM SAB DE CV	USD	-	450,000.00	-	PARAGUAY GOVERNMENT INTERNATIONAL BOND	USD	2,200,000.00	2,000,000.00	-
5.500% 15/01/2048					5.400% 30/03/2050				
MEXICO CITY AIRPORT TRUST 4.250% 31/10/2026	USD	4,000,000.00	4,000,000.00	-	PARAGUAY GOVERNMENT INTERNATIONAL BOND	USD	200,000.00	200,000.00	-
MEXICO GOVERNMENT INTERNATIONAL BOND					5.600% 13/03/2048				
4.500% 22/04/2029									
MEXICO GOVERNMENT INTERNATIONAL BOND	USD	-	510,000.00	-					
5.750% 12/10/2110									
MHP LUX SA 6.950%	USD	-	600,000.00	-					
03/04/2026									

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
PERUSAHAAN LISTRIK NEGARA PT 6.250% 25/01/2049	USD	1,150,000.00	950,000.00	-	QATAR GOVERNMENT INTERNATIONAL BOND 4.817% 14/03/2049	USD	1,200,000.00	900,000.00	-
PERUSAHAAN PENERBIT SBSN INDONESIA III 4.550% 29/03/2026	USD	-	300,000.00	-	QATAR GOVERNMENT INTERNATIONAL BOND 5.103% 23/04/2048	USD	200,000.00	-	-
PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.625% 18/11/2050	USD	80,000.00	-	-	QIB SUKUK LTD 3.982% 26/03/2024 EMTN	USD	500,000.00	-	-
PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.940% 12/02/2029	PEN	8,505,000.00	7,269,000.00	-	QNB FINANSBANK AS 4.875% 19/05/2022	USD	-	300,000.00	-
PETRA DIAMONDS US TREASURY PLC 7.250% 01/05/2022	USD	-	450,000.00	-	QNB FINANSBANK AS 6.875% 07/09/2024	USD	300,000.00	-	-
PETROBRAS GLOBAL FINANCE BV 6.850% 05/06/2115	USD	420,000.00	-	-	REC LTD 3.875% 07/07/2027 EMTN	USD	200,000.00	200,000.00	-
PETROBRAS GLOBAL FINANCE BV 7.375% 17/01/2027	USD	150,000.00	-	-	REPUBLIC OF ARMENIA INTERNATIONAL BOND 7.150% 26/03/2025	USD	-	200,000.00	-
PETROLEOS DE VENEZUELA SA 5.500% 12/04/2037 - DEFAULTED	USD	500,000.00	-	-	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 4.750% 18/03/2024	USD	400,000.00	-	-
PETROLEOS MEXICANOS 6.500% 23/01/2029	USD	210,000.00	-	-	REPUBLIC OF BELARUS INTERNATIONAL BOND 6.875% 28/02/2023	USD	200,000.00	-	-
PETROLEOS MEXICANOS 6.500% 23/01/2029	USD	2,640,000.00	2,485,000.00	-	REPUBLIC OF BELARUS INTERNATIONAL BOND 7.625% 29/06/2027	USD	-	-	-
PETROLEOS MEXICANOS 6.750% 21/09/2047	USD	180,000.00	-	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.500% 28/02/2041	ZAR	-	2,851,000.00	-
PETROLEOS MEXICANOS 6.875% 04/08/2026	USD	400,000.00	-	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7.000% 28/02/2031	ZAR	199,760,000.00	4,500,000.00	-
PETROLEOS MEXICANOS 7.470% 12/11/2026	MXN	120,000,000.00	-	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7.750% 28/02/2023	ZAR	-	9,110,000.00	-
PHILIPPINE GOVERNMENT INTERNATIONAL BOND 4.950% 15/01/2021	PHP	-	12,000,000.00	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.000% 31/01/2030	ZAR	49,040,000.00	17,010,000.00	-
POLAND GOVERNMENT BOND 2.000% 25/04/2021	PLN	-	640,000.00	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.500% 31/01/2037	ZAR	2,950,000.00	3,830,000.00	-
POLAND GOVERNMENT BOND 3.250% 25/07/2025	PLN	-	620,000.00	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.750% 28/02/2048	ZAR	202,560,000.00	248,197,780.00	-
POLAND GOVERNMENT BOND 4.000% 25/10/2023	PLN	-	1,950,000.00	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 6.250% 08/03/2041	USD	-	216,000.00	-
POLAND GOVERNMENT BOND 5.750% 23/09/2022	PLN	-	10,900,000.00	-	RKPF OVERSEAS 2019 A LTD 7.875% 01/02/2023	USD	200,000.00	-	-
POLAND GOVERNMENT INTERNATIONAL BOND 2.500% 25/01/2023	PLN	-	3,473,000.00	-	ROMANIA GOVERNMENT BOND 5.000% 12/02/2029	RON	3,200,000.00	3,200,000.00	-
POLAND GOVERNMENT INTERNATIONAL BOND 3.000% 17/03/2023	USD	1,900,000.00	-	-	ROMANIA GOVERNMENT BOND 5.850% 26/04/2023	RON	10,500,000.00	10,520,000.00	-
POWER FINANCE CORP LTD 5.250% 10/08/2028 EMTN	USD	500,000.00	200,000.00	-	ROMANIA GOVERNMENT BOND 5.800% 26/07/2027	RON	-	5,640,000.00	-
POWER FINANCE CORP LTD 6.150% 06/12/2028	USD	200,000.00	200,000.00	-	ROMANIAN GOVERNMENT BOND 5.850% 26/04/2023	RON	-	-	-
PROMERICA FINANCIAL CORP 9.700% 14/05/2024	USD	300,000.00	300,000.00	-	ROMANIAN GOVERNMENT INTERNATIONAL BOND 3.875% 29/10/2035	EUR	-	350,000.00	-
PROVEN HONOUR CAPITAL LTD 4.125% 06/05/2026	USD	-	200,000.00	-	ROMANIAN GOVERNMENT INTERNATIONAL BOND 4.375% 22/08/2023	USD	1,540,000.00	142,000.00	-
PROVEN HONOUR CAPITAL LTD 4.125% 19/05/2025	USD	-	400,000.00	-	ROMANIAN GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2048	USD	2,650,000.00	2,650,000.00	-
PROVINCIA DE BUENOS AIRES/ARGENTINA 4.000% 15/05/2035 STEP-UP	USD	200,000.00	-	-	RUMO LUXEMBOURG SARL 5.875% 18/01/2025	USD	400,000.00	-	-
PROVINCIA DEL CHACO ARGENTINA 9.375% 18/08/2024	USD	150,000.00	-	-					
QATAR GOVERNMENT INTERNATIONAL BOND 4.000% 14/03/2029	USD	650,000.00	250,000.00	-					

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
RUMO LUXEMBOURG SARL 7.375% 09/02/2024	USD	-	250,000.00	-	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.850% 14/03/2024	USD	850,000.00	650,000.00	-
RUSSIAN FEDERAL BOND - OFZ 7.000% 16/08/2023	RUB	16,420,000.00	-	-	SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.850% 14/03/2029	USD	600,000.00	400,000.00	-
RUSSIAN FEDERAL BOND - OFZ 7.050% 19/01/2028	RUB	192,020,000.00	308,100,000.00	-	STATE GRID OVERSEAS INVESTMENT 2016 LTD 3.500% 04/05/2027	USD	-	200,000.00	-
RUSSIAN FEDERAL BOND - OFZ 7.500% 18/08/2021	RUB	-	132,820,000.00	-	STATE SAVINGS BANK OF UKRAINE VIA SSB #1 PLC 9.625% 20/03/2025 STEP- UP	USD	300,000.00	-	-
RUSSIAN FEDERAL BOND - OFZ 7.750% 16/09/2026	RUB	-	38,850,000.00	-	STUDIO CITY FINANCE LTD 7.250% 11/02/2024	USD	200,000.00	-	-
RUSSIAN FEDERAL BOND - OFZ 8.150% 03/02/2027	RUB	32,410,000.00	194,300,000.00	-	SUNAC CHINA HOLDINGS LTD 7.875% 15/02/2022	USD	200,000.00	-	-
RUSSIAN FOREIGN BOND - EUROBOND 4.750% 27/05/2026	USD	1,400,000.00	-	-	SUZANO AUSTRIA GMBH 6.000% 15/01/2029	USD	200,000.00	500,000.00	-
RUSSIAN FOREIGN BOND - EUROBOND 4.875% 16/09/2023	USD	1,400,000.00	-	-	TABREED SUKUK SP 5.500% 31/10/2025	USD	300,000.00	300,000.00	-
SABIC CAPITAL II BV 4.000% 10/10/2023	USD	230,000.00	230,000.00	-	THAILAND GOVERNMENT BOND 1.250% 12/03/2028	THB	12,043,352.00	-	-
SASOL FINANCING USA LLC 5.875% 27/03/2024	USD	200,000.00	-	-	THAILAND GOVERNMENT BOND 2.400% 17/12/2023	THB	119,700,000.00	-	-
SAUDI GOVERNMENT INTERNATIONAL BOND 4.375% 16/04/2029	USD	1,100,000.00	1,100,000.00	-	THAILAND GOVERNMENT BOND 3.580% 17/12/2027	THB	-	7,700,000.00	-
SAUDI GOVERNMENT INTERNATIONAL BOND 5.000% 17/04/2049	USD	200,000.00	400,000.00	-	THAILAND GOVERNMENT BOND 3.775% 25/06/2032	THB	37,400,000.00	-	-
SAUDI GOVERNMENT INTERNATIONAL BOND 5.250% 16/01/2050	USD	2,100,000.00	1,600,000.00	-	THAILAND GOVERNMENT BOND 3.850% 12/12/2025	THB	-	4,790,000.00	-
SECURITY BANK CO 4.500% 25/09/2023	USD	-	200,000.00	-	THAI OIL TREASURY CENTER CO LTD 4.625% 20/11/2028	USD	200,000.00	-	-
SENEGAL GOVERNMENT INTERNATIONAL BOND 4.750% 13/03/2028	EUR	290,000.00	-	-	EMTN TOPAZ MARINE SA 9.125% 26/07/2022	USD	200,000.00	200,000.00	-
SENEGAL GOVERNMENT INTERNATIONAL BOND 6.750% 13/03/2048	USD	-	400,000.00	-	TOWNGAS FINANCE LTD FRN PERP	USD	200,000.00	200,000.00	-
SHANGHAI COMMERCIAL BANK LTD 17/01/2029 FRN SHELF DRILLING HOLDINGS LTD 8.250% 15/02/2025	USD	250,000.00	-	-	TRANSPORTADORA DE GAS DEL SUR SA 6.750% 02/05/2025	USD	-	1,850,000.00	-
SHIMAO PROPERTY HOLDINGS LTD 6.125% 21/02/2024	USD	200,000.00	200,000.00	-	TSINGHUA UNIC LTD 5.375% 31/01/2023	USD	-	200,000.00	-
SIAM COMMERCIAL BANK PCL/CAYMAN ISLANDS 3.900% 11/02/2024	USD	200,000.00	200,000.00	-	TULLOW OIL PLC 7.000% 01/03/2025	USD	-	200,000.00	-
SIHC INTERNATIONAL CAPITAL LTD 4.350% 26/09/2023	USD	-	450,000.00	-	TURK TELEKOMUNIKASYON AS 6.875% 28/02/2025	USD	400,000.00	-	-
SINGAPORE GOVERNMENT BOND 2.250% 01/08/2036	SGD	2,550,000.00	330,000.00	-	TURKEY GOVERNMENT BOND 10.400% 20/03/2024	TRY	-	3,841,581.00	-
SINO OCEAN LAND 5.250% 30/04/2022	USD	200,000.00	200,000.00	-	TURKEY GOVERNMENT BOND 10.500% 11/08/2027	TRY	5,820,000.00	2,500,000.00	-
SIXSIGMA NETWORKS MEXICO SA DE CV 7.500% 02/05/2025	USD	-	250,000.00	-	TURKEY GOVERNMENT BOND 10.500% 15/01/2020	TRY	-	1,005,340.00	-
SPIC LUXEMBOURG LATIN AMERICA RENEWABLE ENERGY INVESTMENT CO SARL 4.650% 30/10/2023	USD	2,650,000.00	2,650,000.00	-	TURKEY GOVERNMENT BOND 10.600% 11/02/2026	TRY	2,800,000.00	2,800,000.00	-
SPIC 2018 USD SENIOR PERPETUAL BOND CO LTD FRN PERP	USD	400,000.00	400,000.00	-	TURKEY GOVERNMENT BOND 10.700% 17/08/2022	TRY	8,400,000.00	780,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.200% 11/05/2027	USD	200,000.00	-	-	TURKEY GOVERNMENT BOND 11.000% 02/03/2022	TRY	-	4,620,000.00	-
					TURKEY GOVERNMENT BOND 12.200% 18/01/2023	TRY	-	1,910,000.00	-
					TURKEY GOVERNMENT BOND 7.100% 08/03/2023	TRY	-	1,731,572.00	-
					TURKEY GOVERNMENT BOND 8.000% 12/03/2025	TRY	5,800,000.00	4,155,000.00	-
					TURKEY GOVERNMENT BOND 9.000% 24/07/2024	TRY	5,770,000.00	4,290,000.00	-
					TURKEY GOVERNMENT BOND 9.200% 22/09/2021	TRY	6,800,000.00	4,366,000.00	-

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
TURKEY GOVERNMENT INTERNATIONAL BOND 3.250% 14/06/2025	EUR	-	255,000.00	-	VANKE REAL ESTATE HONG KONG CO LTD 25/05/2023	USD	-	300,000.00	-
TURKEY GOVERNMENT INTERNATIONAL BOND 4.625% 31/03/2025	EUR	2,920,000.00	2,770,000.00	-	FRN EMTN VENEZUELA GOVERNMENT INTERNATIONAL BOND 7.750% 13/10/2019 - DEFAULTED	USD	-	100,000.00	-
TURKEY GOVERNMENT INTERNATIONAL BOND 5.200% 16/02/2026	EUR	3,025,000.00	2,570,000.00	-	VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.375% 13/01/2034 - DEFAULTED	USD	100,000.00	-	-
TURKEY GOVERNMENT INTERNATIONAL BOND 7.000% 05/06/2020	USD	2,520,000.00	2,730,000.00	-	WOORI BANK 4.750% 30/04/2024	USD	-	200,000.00	-
TURKEY GOVERNMENT INTERNATIONAL BOND 7.375% 05/02/2025	USD	-	330,000.00	-	YAPI VE KREDI BANKA FRN PERP	USD	300,000.00	300,000.00	-
TURKEY GOVERNMENT INTERNATIONAL BOND 7.625% 26/04/2029	USD	9,085,000.00	3,425,000.00	-	YAPI VE KREDI BANKASI AS 09/03/2026 FRN	USD	200,000.00	200,000.00	-
TURKIYE GARANTI BANKASI AS 24/05/2027 FRN	USD	250,000.00	-	-	YAPI VE KREDI BANKASI AS 8.250% 15/10/2024	USD	200,000.00	-	-
TURKIYE IS BANKASI AS 5.500% 21/04/2022	USD	400,000.00	-	-	YPF SA 8.500% 23/03/2021	USD	-	250,000.00	-
TURKIYE IS BANKASI AS 6.125% 25/04/2024	USD	-	350,000.00	-	YPF SA 8.500% 28/07/2025	USD	430,000.00	-	-
TURKIYE VAKIFLAR BANKASI TAO 6.000% 01/11/2022	USD	300,000.00	300,000.00	-	YUZHOU PROPERTIES CO LTD 7.900% 11/05/2021	USD	-	200,000.00	-
TURKIYE VAKIFLAR BANKASI TAO 8.125% 28/03/2024	USD	250,000.00	-	-	YUZHOU PROPERTIES CO LTD 8.500% 26/02/2024	USD	200,000.00	-	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 31/05/2040 FRN	USD	170,000.00	-	-	ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.500% 14/04/2024	USD	-	1,120,000.00	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.375% 25/09/2032	USD	-	400,000.00	-	ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.970% 30/07/2027	USD	200,000.00	200,000.00	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2020	USD	200,000.00	-	-	ZENITH BANK PLC 7.375% 30/05/2022	USD	-	220,000.00	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2021	USD	160,000.00	-	-					
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2026	USD	150,000.00	-	-					
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2027	USD	230,000.00	-	-					
UKRAINE GOVERNMENT INTERNATIONAL BOND 8.994% 01/02/2024	USD	1,755,000.00	1,555,000.00	-					
UKRAINE GOVERNMENT INTERNATIONAL BOND 9.750% 01/11/2028	USD	2,610,000.00	2,195,000.00	-					
UKREXIMBANK VIA BIZ FINANCE PLC 9.625% 27/04/2022	USD	-	300,000.00	-					
UNIFIN FINANCIERA SAB DE CV SOFOM ENR 7.000% 15/01/2025	USD	250,000.00	250,000.00	-					
UNION LIFE INSURANCE CO LTD 3.000% 19/09/2021	USD	400,000.00	200,000.00	-					
URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 23/01/2031	USD	2,000,000.00	2,000,000.00	-					
URUGUAY GOVERNMENT INTERNATIONAL BOND 4.975% 20/04/2055	USD	155,000.00	-	-					
VANKE REAL ESTATE HK 5.350% 11/03/2024	USD	235,000.00	235,000.00	-					

Other transferable securities and money market instruments

Bonds and other debt instruments

MALAYSIA GOVERNMENT BOND 3.733% 15/06/2028	MYR	3,390,000.00	15,726,000.00	-
MALAYSIA GOVERNMENT BOND 3.759% 15/03/2019	MYR	1,770,000.00	11,098,000.00	-
MALAYSIA GOVERNMENT BOND 3.795% 30/09/2022	MYR	-	3,211,000.00	-
MALAYSIA GOVERNMENT BOND 3.800% 17/08/2023	MYR	-	2,600,000.00	-
MALAYSIA GOVERNMENT BOND 3.899% 16/11/2027	MYR	1,720,000.00	-	-
MALAYSIA GOVERNMENT BOND 4.232% 30/06/2031	MYR	-	1,820,000.00	-
MALAYSIA GOVERNMENT BOND 4.378% 29/11/2019	MYR	9,940,000.00	5,042,000.00	-
MALAYSIA GOVERNMENT BOND 4.392% 15/04/2026	MYR	-	900,000.00	-
MALAYSIA GOVERNMENT BOND 4.762% 07/04/2037	MYR	340,000.00	-	-
MALAYSIA GOVERNMENT INVESTMENT ISSUE 4.094% 30/11/2023	MYR	14,440,000.00	350,000.00	-
MALAYSIA GOVERNMENT INVESTMENT ISSUE 4.128% 15/08/2025	MYR	1,060,000.00	-	-
PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.700% 12/08/2024	PEN	-	275,000.00	-
PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.900% 12/08/2037	PEN	-	390,000.00	-

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Money market instruments				
EGYPT TREASURY ZCP 18/06/2019	EGP	-	3,500,000.00	-
EGYPT TREASURY ZCP 24/12/2019	EGP	58,000,000.00	-	-
NIGERIA OMO ZCP 14/11/2019	NGN	162,000,000.00	-	-

NN (L) Emerging Markets High Dividend

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
ABU DHABI COMMERCIAL	AED	449,036.00	-	-	CHINA STATE CONSTRUCTION ENGINEERING CORP LTD - A	CNH	-	6,587,000.00	-
BANK PJSC					CIA CERVECERIAS UNIDAS S	CLP	88,935.00	88,935.00	-
AFREECATV CO LTD	KRW	36,927.00	36,927.00	-	CIA HERING	BRL	347,529.00	-	-
AIA GROUP LTD	HKD	-	965,824.00	-	CIMB GROUP HOLDINGS BHD	MYR	57,300.00	3,496,200.00	-
ALIBABA GROUP HOLDING LTD ADR	USD	71,734.00	3,416.00	-	CLP HOLDINGS LTD	HKD	44,500.00	-	-
ALROSA PJSC	RUB	1,885,702.00	346,292.00	-	CNOOC LTD	HKD	562,000.00	-	-
AMERICA MOVIL SAB DE CV MXN		5,000,000.00	5,000,000.00	-	COAL INDIA LTD	INR	60,197.00	1,899,918.00	-
ANGLO AMERICAN	ZAR	45,862.00	45,862.00	-	CYRELA BRAZIL REALTY SA	BRL	163,904.00	-	-
PLATINUM LIMITED					EMPREENDIMENTOS E PARTICIPACOES				
ANHUI CONCH CEMENT CO LTD-A	CNH	369,703.00	369,703.00	-	DR REDDY'S LABORATORIES LTD	INR	84,094.00	84,094.00	-
ASTRA INTERNATIONAL TBK PT	IDR	1,019,300.00	-	-	DUBAI ISLAMIC BANK PJSC	AED	1,111,609.00	-	-
BANCO BRADESCO SA - PREF	BRL	204,311.00	-	-	EMLAK KONUT	TRY	209,715.00	4,079,985.00	-
BANCO DO BRASIL SA	BRL	256,994.00	-	-	GAYRIMENKUL YATIRIM ORTAKLIGI AS				
BANCO SANTANDER MEXICO SA INSTITUCION DE BANCA MULTIPLE GRUPO FINANCIERO	MXN	426,835.00	-	-	ENEL AMERICAS SA ADR	USD	-	575,210.00	-
SANTAND - B					ENGIE BRASIL ENERGIA SA	BRL	-	781,478.00	-
BANGKOK BANK PCL	THB	1,229,600.00	-	-	ESTACIO PARTICIPACOES SA	BRL	290,467.00	-	-
BANK NEGARA INDONESIA	IDR	1,670,600.00	2,225,300.00	-	EXXARO RESOURCES LTD	ZAR	212,730.00	-	-
PERSERO TBK PT					FANGDA CARBON NEW MATERIAL - A	CNH	755,700.00	755,700.00	-
BANK POLSKA KASA OPIEKI SA	PLN	-	180,102.00	-	FENG TAY ENTERPRISE CO LTD	TWD	317,000.00	-	-
BB SEGURIDADE PARTICIPACOES SA	BRL	-	884,970.00	-	FIRST RESOURCES LTD	SGD	65,500.00	2,832,400.00	-
BEIJING CAPITAL INTERNATIONAL AIRPORT CO LTD - H	HKD	294,000.00	-	-	FORD OTOMOTIV SANAYI AS	TRY	137,674.00	137,674.00	-
BEIJING ENTERPRISES HOLDINGS LTD	HKD	212,000.00	-	-	GAMANIA DIGITAL ENTERTAINMENT CO LTD	TWD	2,801,000.00	-	-
BIM BIRLESIK MAGAZALAR AS	TRY	89,270.00	-	-	GAZPROM PJSC	RUB	473,548.00	-	-
BIRLASOFT LTD	INR	1,494,460.00	-	-	GERDAU SA - PREF	BRL	505,571.00	505,571.00	-
BUKIT ASAM TBK PT	IDR	8,902,500.00	-	-	GRAPHITE INDIA LTD	INR	453,088.00	-	-
CATCHER TECHNOLOGY CO LTD	TWD	12,000.00	493,000.00	-	GREE ELECTRIC APPLIANCES - A	CNH	774,773.00	774,773.00	-
CATHAY FINANCIAL HOLDING CO LTD	TWD	-	4,603,000.00	-	GROWTHPOINT PROPERTIES LTD	ZAR	58,562.00	3,565,868.00	-
CCR SA	BRL	-	1,500,428.00	-	GRUPA LOTOS SA	PLN	48,289.00	-	-
CENTURY TEXTILES & INDUSTRIES LTD	INR	459,727.00	-	-	GRUPO AEROPORTUARIO DEL CENTRO NORTE SAB DE CV - B	MXN	83,240.00	-	-
CHEIL WORLDWIDE INC	KRW	64,555.00	64,555.00	-	HANA FINANCIAL GROUP INC	KRW	13,480.00	-	-
CHINA CONSTRUCTION BANK CORP - H	HKD	1,303,000.00	-	-	HENGAN INTERNATIONAL GROUP CO LTD	HKD	54,500.00	-	-
CHINA LIFE INSURANCE CO LTD - H	HKD	361,000.00	-	-	HERO MOTOCORP LTD	INR	-	140,376.00	-
CHINA LIFE INSURANCE CO LTD/TAIWAN	TWD	1,417,000.00	-	-	HINDALCO INDUSTRIES LTD	INR	471,550.00	471,550.00	-
CHINA MOBILE LTD	HKD	113,000.00	-	-	HYUNDAI DEPARTMENT STORE CO LTD	KRW	12,124.00	-	-
CHINA OVERSEAS LAND & INVESTMENT LTD	HKD	144,000.00	-	-	IJM CORP BHD	MYR	-	12,460,900.00	-
CHINA RAILWAY CONSTRUCTION CORP LTD - H	HKD	341,000.00	-	-	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD - H	HKD	2,484,000.00	1,317,000.00	-
CHINA RESOURCES GAS GROUP LTD	HKD	114,000.00	-	-	INFOSYS LTD	INR	557,732.00	-	-
CHINA RESOURCES LAND LTD	HKD	186,000.00	-	-	ITAU UNIBANCO HOLDING SA - PREF	BRL	56,459.00	518,048.00	-
					JUBILANT FOODWORKS LTD	INR	82,157.00	33,550.00	-
					KANGWON LAND INC	KRW	-	242,062.00	-
					KEYEAST CO LTD	KRW	422,081.00	422,081.00	-
					KIA MOTORS CORP	KRW	304,498.00	-	-
					KIMBERLY-CLARK DE MEXICO SAB DE CV	MXN	53,409.00	3,548,652.00	-
					KT CORP	KRW	28,065.00	28,065.00	-
					KUMHO PETRO CHEMICAL CO LTD	KRW	13,882.00	13,882.00	-

NN (L) Emerging Markets High Dividend

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
LENOVO GROUP LTD	HKD	708,000.00	-	-	TAIWAN SEMICONDUCTOR	TWD	429,000.00	540,000.00	-
LOJAS RENNER SA	BRL	170,168.00	-	-	MANUFACTURING CO LTD				
LUKOIL PJSC	RUB	166,380.00	7,856.00	-	TATA CHEMICALS LTD	INR	130,278.00	130,278.00	-
MACHVISION INC	TWD	141,000.00	-	-	TATA CONSULTANCY	INR	54,919.00	-	-
MAGNIT PJSC	RUB	-	83,574.00	-	SERVICES LTD				
MOL HUNGARIAN OIL & GAS PLC	HUF	86,622.00	-	-	TECH MAHINDRA LTD	INR	398,260.00	-	-
MOMO INC-SPON ADR	USD	70,218.00	70,218.00	-	TELEFONICA BRASIL SA - PREF	BRL	533,578.00	-	-
MONDI LTD	ZAR	103,562.00	-	-	TELKOM SA SOC LTD	ZAR	838,381.00	-	-
MOSCOW EXCHANGE	RUB	-	3,503,842.00	-	TENCENT HOLDINGS LTD	HKD	331,300.00	-	-
MICEX-RTS PJSC					THAI BEVERAGE PCL	SGD	901,400.00	-	-
MRV ENGENHARIA E PARTICIPACOES SA	BRL	392,290.00	-	-	TIM PARTICIPACOES SA	BRL	878,161.00	878,161.00	-
NAN YA PLASTICS CORP	TWD	370,000.00	370,000.00	-	TOTVS SA	BRL	-	704,148.00	-
NATIONAL ALUMINIUM CO LTD	INR	4,771,196.00	-	-	VALE SA	BRL	451,196.00	146,921.00	-
NCSOFT CORP	KRW	10,416.00	10,416.00	-	WIPRO LTD	INR	330,212.00	330,212.00	-
NEDBANK GROUP LTD	ZAR	36,229.00	-	-	WOONGJIN COWAY CO LTD	KRW	-	71,651.00	-
NIIT TECHNOLOGIES LTD	INR	178,091.00	-	-	YAGEO CORPORATION	TWD	107,000.00	107,000.00	-
NOVATEK	TWD	564,000.00	564,000.00	-					
MICROELECTRONICS CORP									
NOVOLIPETSK STEEL PJSC	RUB	444,944.00	-	-					
NTPC LTD	INR	-	3,124,795.00	-					
OLD MUTUAL LTD	ZAR	1,417,920.00	-	-					
OPAP SA	EUR	113,115.00	113,115.00	-					
OTP BANK NYRT	HUF	72,550.00	10,243.00	-					
PETROCHINA CO LTD - H	HKD	2,222,000.00	2,874,000.00	-					
PETROLEO BRASILEIRO SA - PREF	BRL	815,809.00	-	-					
POSCO	KRW	2,514.00	-	-					
POU CHEN CORP	TWD	2,946,000.00	-	-					
PROMOTORA Y OPERADORA DE INFRAESTRUCTURA SAB DE CV	MXN	64,471.00	154,591.00	-					
PTT GLOBAL CHEMICAL PCL	THB	-	2,615,900.00	-					
PTT GLOBAL CHEMICAL PCL	THB	2,615,900.00	-	-					
QUANTA COMPUTER INC	TWD	-	4,242,000.00	-					
RUENTEX INDUSTRIES LTD	TWD	3,059,000.00	-	-					
SAMSUNG ELECTRONICS CO LTD	KRW	92,351.00	-	-					
SAMSUNG FIRE & MARINE INSURANCE CO LTD	KRW	946.00	29,006.00	-					
SANLAM LTD	ZAR	-	1,032,878.00	-					
SBERBANK OF RUSSIA PJSC	RUB	2,638,484.00	-	-					
SEMEN INDONESIA	IDR	-	7,158,200.00	-					
PERSERO TBK PT SHANGHAI	HKD	231,900.00	-	-					
PHARMACEUTICALS HOLDING CO LTD - H									
SHINHAN FINANCIAL GROUP CO LTD	KRW	13,826.00	-	-					
SIAM COMMERCIAL BANK PCL/THE	THB	-	447,100.00	-					
SIAM COMMERCIAL BANK PUB	THB	447,100.00	-	-					
SJM HOLDINGS LTD	HKD	97,000.00	2,282,000.00	-					
SK HYNIX INC	KRW	120,668.00	-	-					
SK TELECOM CO LTD	KRW	45,972.00	-	-					
SLC AGRICOLA SA	BRL	522,491.00	-	-					
S.M.ENTERTAINMENT CO	KRW	41,549.00	41,549.00	-					
SPAR GROUP LTD/THE	ZAR	135,339.00	-	-					
SURGUTNEFTGAS PJSC	RUB	5,103,851.00	-	-					
TAIWAN BUSINESS BANK	TWD	7,034,000.00	-	-					
TAIWAN CEMENT CORP	TWD	3,022,000.00	2,251,000.00	-					

NN (L) Energy

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
ANTERO MIDSTREAM CORP	USD	23,785.00	-	-	SBM OFFSHORE NV	EUR	10,400.00	-	-
BEACH ENERGY LTD	AUD	182,500.00	-	-	SCHLUMBERGER LTD	USD	8,132.00	20,330.00	-
BP PLC	GBP	382,198.00	180,655.00	-	SEVEN GENERATIONS	CAD	2,007.00	48,778.00	-
CABOT OIL & GAS CORP	USD	7,000.00	-	-	ENERGY LTD -A				
CANADIAN NATURAL	CAD	638.00	15,510.00	-	SHOWA SHELL SEKIYU KK	JPY	40,138.00	1,500.00	-
RESOURCES LTD					SUBSEA 7 SA	NOK	26,196.00	-	-
CHENIERE ENERGY	USD	7,111.00	-	-	SUNCOR ENERGY INC	CAD	6,225.00	151,258.00	-
PARTNERS LP					TECHNIPFMC PLC	USD	29,900.00	-	-
CHEVRON CORP	USD	27,493.00	6,147.00	-	TENARIS SA	EUR	117,100.00	4,923.00	-
CIMAREX ENERGY CO	USD	28,605.00	15,322.00	-	TOTAL SA	EUR	21,493.00	98,398.00	-
CONOCOPHILLIPS	USD	23,479.00	17,000.00	-	TULLOW OIL PLC	GBP	132,093.00	132,093.00	-
CONTINENTAL RESOURCES	USD	40,154.00	71,384.00	-	VALERO ENERGY CORP	USD	5,316.00	10,807.00	-
INC/OK					WHITEHAVEN COAL LTD	AUD	88,274.00	-	-
CVR ENERGY INC	USD	6,700.00	-	-	WILLIAMS COS INC/THE	USD	742.00	18,040.00	-
DEVON ENERGY CORP	USD	46,700.00	-	-	WOODSIDE PETROLEUM	AUD	47,108.00	17,650.00	-
DIAMONDBACK ENERGY	USD	5,380.00	24,278.00	-	LTD				
INC					WORLEYPARSONS LTD	AUD	140,442.00	42,106.00	-
ENABLE MIDSTREAM	USD	18,371.00	-	-					
PARTNERS LP									
ENAGAS SA	EUR	6,630.00	-	-					
ENI SPA	EUR	91,437.00	11,334.00	-					
ENTERPRISE PRODUCTS	USD	11,614.00	11,614.00	-					
PARTNERS									
EOG RESOURCES INC	USD	13,200.00	13,200.00	-					
EQUINOR ASA	NOK	62,472.00	19,777.00	-					
EXXON MOBIL CORP	USD	21,850.00	26,211.00	-					
GAZTRANSPORT ET	EUR	3,453.00	-	-					
TECHNIGAZ SA									
HALLIBURTON CO	USD	153,311.00	113,628.00	-					
HESS CORP	USD	66,634.00	66,634.00	-					
HOLLY ENERGY PARTNERS	USD	9,422.00	-	-					
LP									
HOLLYFRONTIER CORP	USD	14,504.00	5,266.00	-					
HUSKY ENERGY INC	CAD	10,136.00	246,294.00	-					
IDEMITSU KOSAN CO LTD	JPY	41,433.00	4,900.00	-					
IMPERIAL OIL LTD	CAD	1,946.00	47,274.00	-					
JOHN WOOD GROUP PLC	GBP	28,801.00	28,801.00	-					
KINDER MORGAN INC/DE	USD	7,303.00	18,920.00	-					
MAGELLAN MIDSTREAM	USD	4,531.00	-	-					
PARTNERS LP									
MARATHON OIL CORP	USD	122,499.00	11,088.00	-					
MARATHON PETROLEUM	USD	22,051.00	48,062.00	-					
CORP									
NEWFIELD EXPLORATION	USD	22,420.00	-	-					
CO									
OCCIDENTAL PETROLEUM	USD	8,841.00	58,534.00	-					
CORP									
OMV AG	EUR	12,101.00	5,012.00	-					
ONEOK INC	USD	5,226.00	21,167.00	-					
PBF ENERGY INC - A	USD	9,148.00	9,148.00	-					
PHILLIPS 66 PARTNERS LP	USD	5,687.00	-	-					
PIONEER NATURAL	USD	3,180.00	21,188.00	-					
RESOURCES CO									
PLAINS ALL AMERICAN	USD	12,551.00	-	-					
PIPELINE LP									
PLAINS GP HOLDINGS LP - A	USD	57,594.00	7,705.00	-					
REPSOL SA	EUR	29,699.00	90,761.00	-					
ROYAL DUTCH SHELL PLC -	GBP	39,415.00	43,834.00	-					
A									
ROYAL DUTCH SHELL PLC -	GBP	19,263.00	19,263.00	-					
B									
SANTOS LTD	AUD	710,666.00	43,946.00	-					

NN (L) Euro Covered Bond

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
AIB MORTGAGE BANK 2.250% 26/03/2021 EMTN	EUR	-	500,000.00	-	KBC BANK NV 0.125% 28/04/2021 EMTN	EUR	-	500,000.00	-
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 0.250% 29/11/2022	EUR	250,000.00	-	-	LA BANQUE POSTALE HOME LOAN SFH SA	EUR	-	300,000.00	-
AXA BANK EUROPE SCF 0.750% 06/03/2029 EMTN	EUR	300,000.00	-	-	0.625% 23/06/2027 EMTN LEEDS BUILDING SOCIETY	EUR	-	742,000.00	-
AYT CEDULAS CAJAS GLOBAL 4.250% 25/10/2023	EUR	-	100,000.00	-	0.500% 03/07/2024 EMTN LLOYDS BANK PLC 0.250%	EUR	445,000.00	-	-
BANCA MONTE DEI PASCHI 2.000% 29/01/2024	EUR	120,000.00	120,000.00	-	25/03/2024 EMTN LLOYDS BANK PLC 0.500%	EUR	-	1,000,000.00	-
BANCO BPM SPA 1.000% 23/01/2025 EMTN	EUR	-	765,000.00	-	22/07/2020 NATIONAL BANK OF CANADA ZCP 29/09/2023	EUR	-	885,000.00	-
BANCO COMERCIAL PORTUGUES SA 0.750% 31/05/2022	EUR	-	300,000.00	-	NATIONWIDE BUILDING SOCIETY 0.750% 26/10/2022 EMTN	EUR	200,000.00	-	-
BANCO SANTANDER SA 1.000% 03/03/2022	EUR	-	300,000.00	-	NIBC BANK NV 0.500% 19/03/2027 EMTN	EUR	300,000.00	-	-
BANKIA SA 5.000% 28/06/2019	EUR	-	300,000.00	-	NORDEA MORTGAGE BANK PLC 1.000% 05/11/2024	EUR	-	545,000.00	-
BELFIUS BANK SA 0.375% 24/10/2023 EMTN	EUR	300,000.00	-	-	OP MORTGAGE BANK 0.625% 15/02/2029 EMTN	EUR	305,000.00	-	-
BELFIUS BANK SA 1.000% 12/06/2028 EMTN	EUR	-	200,000.00	-	PKO BANK HIPOTECZNY SA 0.625% 24/01/2023	EUR	-	200,000.00	-
BERLIN HYP AG 0.625% 22/10/2025	EUR	280,000.00	-	-	PROGRAMA CEDULAS TDA FONDO DE TITULIZACION DE ACTIVOS 4.250%	EUR	-	300,000.00	-
BNP PARIBAS FORTIS SA 0.500% 23/09/2024 EMTN	EUR	-	100,000.00	-	10/04/2031 SKANDINAVISKA ENSKILDA BANKEN AB 0.375%	EUR	160,000.00	-	-
BPCE SFH SA 0.375% 21/02/2024 EMTN	EUR	-	100,000.00	-	09/02/2026 SOCIETE GENERALE SFH SA 0.500% 28/01/2026 EMTN	EUR	-	100,000.00	-
BPCE SFH SA 0.625% 22/09/2027	EUR	200,000.00	-	-	SOCIETE GENERALE SFH SA 0.500% 30/01/2025	EUR	200,000.00	-	-
CAIXABANK SA 3.875% 17/02/2025	EUR	-	300,000.00	-	SPAREBANK 1 BOLIGKREDITT AS 1.000%	EUR	160,000.00	-	-
CAIXABANK SA 4.625% 04/06/2019	EUR	-	1,000,000.00	-	30/01/2029 EMTN SR-BOLIGKREDITT AS	EUR	300,000.00	-	-
CIE DE FINANCEMENT FONCIER SA 2.000% 07/05/2024 EMTN	EUR	-	100,000.00	-	0.750% 17/10/2025 EMTN UNICREDIT BANK AG	EUR	540,000.00	-	-
COMMONWEALTH BANK OF AUSTRALIA 0.875% 19/02/2029 EMTN	EUR	333,000.00	-	-	0.625% 20/11/2025 EMTN UNICREDIT BANK AUSTRIA AG 0.625% 20/03/2029	EUR	200,000.00	-	-
COOPERATIEVE RABOBANK UA 0.875% 01/02/2029	EUR	200,000.00	-	-	EMTN				
COVENTRY BUILDING SOCIETY 0.500% 12/01/2024 EMTN	EUR	-	200,000.00	-	Undertakings for collective investment				
CREDIT MUTUEL - CIC HOME LOAN SFH SA 1.000% 30/01/2029 EMTN	EUR	200,000.00	-	-	Open ended funds				
DANSKE BANK A/S 0.125% 14/02/2022 EMTN	EUR	-	410,000.00	-	NN (L) LIQUID EUR - Z CAP	EUR	8,342.00	9,436.00	-
DE VOLKSBANK NV 0.500% 30/01/2026 EMTN	EUR	200,000.00	-	-	EUR				
ERSTE GROUP BANK AG 0.250% 26/06/2024 EMTN	EUR	-	200,000.00	-					
ING BANK NV 0.750% 18/02/2029 EMTN	EUR	300,000.00	-	-					
ING-DIBA AG 0.250% 09/10/2023 EMTN	EUR	300,000.00	-	-					
INTESA SANPAOLO SPA 1.125% 14/07/2025 EMTN	EUR	-	100,000.00	-					

NN (L) Euro Credit

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
ABERTIS	EUR	1,600,000.00	-	-	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 0.625% 21/02/2023 EMTN	EUR	1,000,000.00	-	-
INFRASTRUCTURAS SA 2.375% 27/09/2027 EMTN					AUTOSTRADA PER L'ITALIA SPA 1.875% 04/11/2025 EMTN	EUR	3,000,000.00	1,800,000.00	-
ABERTIS	EUR	3,200,000.00	-	-	AVIVA PLC 1.875% 13/11/2027 EMTN	EUR	527,000.00	527,000.00	-
INFRASTRUCTURAS SA 3.000% 27/03/2031 EMTN					AXA SA FRN PERP EMTN	EUR	550,000.00	1,350,000.00	-
ABN AMRO BANK NV 0.250% 03/12/2021 EMTN	EUR	667,000.00	-	-	AXA SA 04/07/2043 FRN EMTN	EUR	-	1,200,000.00	-
ABN AMRO BANK NV 0.875% 15/01/2024 EMTN	EUR	1,400,000.00	-	-	BACARDI LTD 2.750% 03/07/2023	EUR	1,700,000.00	-	-
AEGON NV FRN PERP	EUR	3,245,000.00	-	-	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1,100,000.00	-	-
AEROPORTS DE PARIS 2.125% 11/10/2038	EUR	1,200,000.00	1,200,000.00	-	22/02/2029 FRN GMTN BANCO DE SABADELL SA	EUR	500,000.00	300,000.00	-
AIB GROUP PLC 1.500% 29/03/2023 EMTN	EUR	400,000.00	-	-	0.875% 05/03/2023 EMTN BANCO SANTANDER SA	EUR	300,000.00	-	-
ALLIANDER NV FRN PERP	EUR	-	1,325,000.00	-	3.250% 04/04/2026 BANKIA SA 0.875% 25/03/2024	EUR	1,100,000.00	500,000.00	-
ALLIED IRISH BANKS PLC 26/11/2025 FRN EMTN	EUR	1,000,000.00	-	-	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.500% 16/11/2022 EMTN	EUR	2,000,000.00	-	-
ANGLO AMERICAN CAPITAL PLC 1.625% 11/03/2026 EMTN	EUR	820,000.00	-	-	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.750% 08/06/2026	EUR	1,700,000.00	-	-
ANHEUSER-BUSCH INBEV SA/NV 1.150% 22/01/2027 EMTN	EUR	-	2,000,000.00	-	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.750% 15/03/2029 EMTN	EUR	600,000.00	-	-
ANHEUSER-BUSCH INBEV SA/NV 2.750% 17/03/2036 EMTN	EUR	1,200,000.00	200,000.00	-	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.000% 21/05/2024 EMTN	EUR	-	500,000.00	-
ANZ NEW ZEALAND INT'L LTD/LONDON 0.625% 27/01/2022	EUR	-	1,000,000.00	-	BARCLAYS BANK PLC 6.000% 14/01/2021 EMTN	EUR	500,000.00	-	-
APRR SA 1.250% 18/01/2028 EMTN	EUR	3,400,000.00	-	-	BARCLAYS PLC 24/01/2026 FRN EMTN	EUR	-	200,000.00	-
AQUARIUS & INVESTMENTS PLC FOR ZURICH INSURANCE CO LTD	EUR	-	520,000.00	-	BAYER CAPITAL CORP BV 1.500% 26/06/2026	EUR	-	1,500,000.00	-
ARGENTUM NETHERLANDS BV FOR GIVAUDAN SA	EUR	2,700,000.00	-	-	BELFIUS BANK SA 3.125% 11/05/2026	EUR	300,000.00	-	-
ARGENTUM NETHERLANDS BV FOR GIVAUDAN SA	EUR	2,600,000.00	-	-	BMW FINANCE NV 0.125% 15/04/2020 EMTN	EUR	-	580,000.00	-
ARGENTUM NETHERLANDS BV FOR GIVAUDAN SA	USD	1,885,000.00	-	-	BMW FINANCE NV 1.000% 14/11/2024 EMTN	EUR	5,215,000.00	2,390,000.00	-
ARGENTUM NETHERLANDS BV FOR SWISS RE LTD	EUR	1,170,000.00	2,570,000.00	-	BMW FINANCE NV 1.000% 29/08/2025 EMTN	EUR	-	1,100,000.00	-
AT&T INC 3.150% 04/09/2036	EUR	1,000,000.00	300,000.00	-	BMW FINANCE NV 1.125% 22/05/2026 EMTN	EUR	-	900,000.00	-
					BMW FINANCE NV 1.500% 06/02/2029 EMTN	EUR	6,995,000.00	500,000.00	-
					BNP PARIBAS CARDIF SA FRN PERP	EUR	-	600,000.00	-
					BNP PARIBAS SA 1.000% 17/04/2024 EMTN	EUR	1,300,000.00	-	-
					BNP PARIBAS SA 1.125% 22/11/2023 EMTN	EUR	1,500,000.00	1,590,000.00	-
					BNP PARIBAS SA 1.500% 17/11/2025 EMTN	EUR	300,000.00	-	-
					BNP PARIBAS SA 20/03/2026 FRN EMTN	EUR	500,000.00	-	-
					BNP PARIBAS SA 23/01/2027 FRN EMTN	EUR	700,000.00	-	-
					BPCE SA 1.125% 18/01/2023 EMTN	EUR	500,000.00	-	-
					BPCE SA 1.375% 23/03/2026 EMTN	EUR	-	700,000.00	-
					BPOST SA 1.250% 11/07/2026	EUR	-	1,500,000.00	-

NN (L) Euro Credit

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BRAMBLES FINANCE PLC 1.500% 04/10/2027	EUR	-	1,000,000.00	-	CREDIT AGRICOLE SA/LONDON 2.375% 20/05/2024 EMTN	EUR	1,000,000.00	-	-
BRENTAG FINANCE BV 1.125% 27/09/2025	EUR	-	1,130,000.00	-	CREDIT MUTUEL ARKEA SA 25/10/2029 FRN EMTN	EUR	600,000.00	-	-
BRISA CONCESSAO RODOVIARIA SA 2.375% 10/05/2027 EMTN	EUR	-	2,400,000.00	-	CREDIT MUTUEL ARKEA SA 3.375% 11/03/2031	EUR	1,000,000.00	400,000.00	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.000% 04/01/2037	EUR	1,000,000.00	-	-	CRH FINANCE DAC 3.125% 03/04/2023	EUR	-	500,000.00	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.500% 04/01/2031	EUR	700,000.00	700,000.00	-	CRH FUNDING BV 1.875% 09/01/2024 EMTN	EUR	-	320,000.00	-
CAIXABANK SA FRN PERP CAIXABANK SA 1.125% 27/03/2026 EMTN	EUR	600,000.00	-	-	DAIMLER I 1.375% 26/06/2026	EUR	2,801,000.00	2,801,000.00	-
CAIXABANK SA 14/07/2028 FRN EMTN CAIXABANK SA 15/02/2027	EUR	1,400,000.00	-	-	DAIMLER INTERNATIONAL FINANCE BV 0.875% 09/04/2024 EMTN	EUR	-	5,434,000.00	-
FRN EMTN CAIXABANK SA 1.750% 24/10/2023 EMTN	EUR	300,000.00	-	-	DE VOLKSBANK NV 05/11/2025 FRN EMTN	EUR	1,000,000.00	-	-
CAIXABANK SA 2.375% 01/02/2024 EMTN	EUR	800,000.00	-	-	DEUTSCHE BANK AG 1.125% 30/08/2023 EMTN	EUR	-	500,000.00	-
CELANESE US HOLDINGS LLC 1.250% 11/02/2025	EUR	2,115,000.00	-	-	DEUTSCHE BANK AG 1.500% 20/01/2022 EMTN	EUR	-	500,000.00	-
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.875% 03/09/2025	EUR	1,800,000.00	1,800,000.00	-	DEUTSCHE TELEKOM AG 1.750% 25/03/2031 EMTN	EUR	2,530,000.00	1,900,000.00	-
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 1.750% 03/09/2030	EUR	-	2,200,000.00	-	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.875% 30/01/2024	EUR	500,000.00	-	-
CITIGROUP INC 24/07/2026 FRN EMTN CLOVERIE PLC FOR ZURICH INSURANCE CO LTD 1.750% 16/09/2024 EMTN	EUR	1,000,000.00	-	-	EMTN DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027	EUR	1,000,000.00	-	-
CNH INDUSTRIAL FINANCE EUROPE SA 1.375% 23/05/2022 EMTN	EUR	-	1,200,000.00	-	DIAGEO FINANCE PLC 1.000% 22/04/2025 EMTN	EUR	1,683,000.00	-	-
CNH INDUSTRIAL FINANCE EUROPE SA 1.750% 12/09/2025 EMTN	EUR	-	619,000.00	-	DNB BANK ASA FRN PERP DNB BANK ASA 01/03/2027	USD	-	400,000.00	-
CNH INDUSTRIAL FINANCE EUROPE SA 1.750% 25/03/2027 EMTN	EUR	-	2,565,000.00	-	FRN EMTN DNB BANK ASA 20/03/2028	EUR	900,000.00	600,000.00	-
COCA-COLA 0.750% 22/09/2026	EUR	4,068,000.00	-	-	FRN DNB BOLIGKREDITT AS 0.375% 14/11/2023	EUR	-	1,660,000.00	-
COCA-COLA CO/THE 1.125% 09/03/2027	EUR	1,000,000.00	-	-	EDP FINANCE BV 1.875% 13/10/2025 EMTN	EUR	700,000.00	-	-
COCA-COLA EUROPEAN PARTNERS PLC 2.625% 06/11/2023 EMTN	EUR	1,000,000.00	-	-	EDP FINANCE BV 2.625% 18/01/2022 EMTN	EUR	3,964,000.00	1,500,000.00	-
COMMERZBANK AG 0.500% 06/12/2021 EMTN	EUR	700,000.00	-	-	ELISA OYJ 1.125% 26/02/2026 EMTN	EUR	1,000,000.00	-	-
COMMERZBANK AG 1.250% 23/10/2023 EMTN	EUR	300,000.00	-	-	ELM BV FOR SWISS REINSURANCE CO LTD FRN PERP	EUR	990,000.00	990,000.00	-
COOPERATIEVE RABOBANK UA FRN PERP COOPERATIEVE RABOBANK UA 4.125% 14/01/2020	EUR	600,000.00	-	-	EMERSON ELECTRIC CO 1.250% 15/10/2025 EMTN	EUR	1,060,000.00	1,870,000.00	-
CREDIT AGRICOLE SA/LONDON 1.750% 05/03/2029 EMTN	EUR	-	1,220,000.00	-	EMERSON ELECTRIC CO 2.000% 15/10/2029 EMTN	EUR	3,002,000.00	-	-
					ENBW INTERNATIONAL FINANCE BV 1.875% 31/10/2033 EMTN	EUR	2,908,000.00	-	-
					ENI SPA 0.625% 19/09/2024 EMTN	EUR	1,920,000.00	-	-
					ENI SPA 1.125% 19/09/2028 EMTN	EUR	1,100,000.00	-	-
					ERSTE GROUP BANK AG FRN PERP EMTN	EUR	2,000,000.00	-	-
					ERSTE GROUP BANK AG 1.875% 13/05/2019	EUR	600,000.00	-	-
					EUROGRID GMBH 1.875% 10/06/2025 EMTN	EUR	-	1,300,000.00	-
					FAIRFAX FINANCIAL HOLDINGS LTD 2.750% 29/03/2028	EUR	910,000.00	830,000.00	-

NN (L) Euro Credit

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
FCE BANK PLC 1.134%	EUR	725,000.00	-	-	JAB HOLDINGS BV 2.500%	EUR	-	700,000.00	-
10/02/2022 EMTN					25/06/2029				
FCE BANK PLC 1.660%	EUR	350,000.00	-	-	JPMORGAN CHASE & CO	EUR	-	1,000,000.00	-
11/02/2021 EMTN					0.625% 25/01/2024 EMTN				
FCE BANK PLC 1.875%	EUR	700,000.00	-	-	JPMORGAN CHASE & CO	EUR	690,000.00	-	-
24/06/2021 EMTN					11/03/2027 FRN EMTN				
FOMENTO ECONOMICO	EUR	2,000,000.00	-	-	KBC GROUP NV FRN PERP	EUR	-	1,300,000.00	-
MEXICANO SAB DE CV					KBC GROUP NV FRN PERP	EUR	2,600,000.00	1,000,000.00	-
1.750% 20/03/2023					LANDSBANKINN HF 1.000%	EUR	925,000.00	-	-
FORD MOTOR CREDIT CO	EUR	1,515,000.00	1,190,000.00	-	30/05/2023 EMTN				
LLC 3.021% 06/03/2024					LANDSBANKINN HF 1.625%	EUR	200,000.00	-	-
GENERAL ELECTRIC CO	EUR	400,000.00	-	-	15/03/2021 EMTN				
2.125% 17/05/2037					LIBERTY MUTUAL FINANCE	EUR	330,000.00	330,000.00	-
GOLDMAN SACHS GROUP	EUR	400,000.00	-	-	EUROPE DAC 1.750%				
INC/THE 1.375%					27/03/2024				
15/05/2024 EMTN					LIBERTY MUTUAL GROUP	EUR	280,000.00	-	-
GRAND CITY PROPERTIES	EUR	300,000.00	-	-	INC 2.750% 04/05/2026				
SA 1.500% 22/02/2027					LLOYDS BANKING GROUP	EUR	300,000.00	150,000.00	-
EMTN					PLC 07/09/2028 FRN EMTN				
GREAT-WEST LIFECO INC	EUR	500,000.00	-	-	LLOYDS BANKING GROUP	EUR	1,100,000.00	-	-
1.750% 07/12/2026					PLC 15/01/2024 FRN EMTN				
HANNOVER FINANCE	EUR	500,000.00	-	-	LOGICOR FINANCING SARL	EUR	200,000.00	-	-
LUXEMBOURG SA					2.250% 13/05/2025 EMTN				
30/06/2043 FRN					MAHLE GMBH 2.375%	EUR	4,170,000.00	1,080,000.00	-
HANNOVER RUECK SE FRN	EUR	-	200,000.00	-	20/05/2022 EMTN				
PERP					MAHLE GMBH 2.500%	EUR	1,080,000.00	3,320,000.00	-
HANNOVER RUECK SE	EUR	-	2,100,000.00	-	14/05/2021 EMTN				
1.125% 18/04/2028					MCDONALD'S CORP 1.125%	EUR	300,000.00	-	-
HEATHROW FUNDING LTD	EUR	1,000,000.00	1,000,000.00	-	26/05/2022 GMTN				
1.875% 12/07/2032 EMTN					MERCK KGAA 12/12/2074	EUR	1,340,000.00	-	-
HEIDELBERGCEMENT	EUR	-	350,000.00	-	FRN				
FINANCE LUXEMBOURG SA					MERCK KGAA 12/12/2074	EUR	1,900,000.00	-	-
1.750% 24/04/2028 EMTN					FRN				
HOLDING	EUR	-	1,300,000.00	-	MERLIN PROPERTIES	EUR	-	310,000.00	-
D'INFRASTRUCTURES DE					SOCIMI SA 1.875%				
TRANSPORT SAS 0.625%					02/11/2026 EMTN				
27/03/2023 EMTN					MONDI FINANCE PLC	EUR	1,000,000.00	-	-
HSBC FRANCE SA 1.375%	EUR	-	500,000.00	-	3.375% 28/09/2020 EMTN				
04/09/2028 EMTN					MUENCHENER	GBP	3,200,000.00	-	-
HSBC HOLDINGS PLC	EUR	1,480,000.00	-	-	RUECKVERSICHERUNGS-				
04/12/2024 FRN EMTN					GESELLSCHAFT AG IN				
HSBC HOLDINGS PLC	EUR	-	300,000.00	-	MUENCHEN 26/05/2042				
1.500% 15/03/2022 EMTN					FRN EMTN				
ING GROEP NV 1.125%	EUR	500,000.00	500,000.00	-	MUENCHENER	EUR	3,400,000.00	3,400,000.00	-
14/02/2025 EMTN					RUECKVERSICHERUNGS-				
ING GROEP NV 15/02/2029	EUR	300,000.00	-	-	GESELLSCHAFT AG IN				
FRN EMTN					MUENCHEN 26/05/2049				
ING GROEP NV 2.500%	EUR	400,000.00	-	-	FRN				
15/11/2030 EMTN					NATIONWIDE BUILDING	EUR	-	265,000.00	-
INNOGY FINANCE BV	EUR	-	1,760,000.00	-	SOCIETY 08/03/2026 FRN				
1.250% 19/10/2027 EMTN					NATIONWIDE BUILDING	EUR	400,000.00	-	-
INNOGY FINANCE BV	EUR	800,000.00	500,000.00	-	SOCIETY 25/07/2029 FRN				
5.750% 14/02/2033 EMTN					EMTN				
INTERNATIONAL BUSINESS	EUR	4,000,000.00	-	-	NGG FINANCE PLC	EUR	1,000,000.00	-	-
MACHINES CORP 1.250%					18/06/2076 FRN				
29/01/2027					ORANGE SA FRN PERP	EUR	1,500,000.00	-	-
INTERNATIONAL FLAVORS	EUR	1,100,000.00	2,191,000.00	-	ORANGE SA FRN PERP	EUR	1,500,000.00	-	-
& FRAGRANCES INC 1.800%					EMTN				
25/09/2026					ORANGE SA 1.125%	EUR	3,000,000.00	-	-
INTESA SANPAOLO SPA	EUR	-	2,200,000.00	-	15/07/2024 EMTN				
1.750% 20/03/2028 EMTN					ORANGE SA 1.375%	EUR	1,000,000.00	1,000,000.00	-
INTESA SANPAOLO SPA	EUR	-	400,000.00	-	16/01/2030 EMTN				
2.000% 18/06/2021 EMTN					ORANGE SA 1.375%	EUR	1,500,000.00	-	-
INTESA SANPAOLO SPA	EUR	500,000.00	500,000.00	-	20/03/2028 EMTN				
2.125% 30/08/2023 EMTN					ORANGE SA 1.875%	EUR	-	1,000,000.00	-
ISLANDSBANKI HF 1.750%	EUR	-	500,000.00	-	12/09/2030 EMTN				
07/09/2020 GMTN					O2 TELEFONICA	EUR	500,000.00	-	-
ISLANDSBANKI HF	EUR	1,000,000.00	320,000.00	-	DEUTSCHLAND				
19/01/2024 FRN GMTN					FINANZIERUNGS GMBH				
ITALCEMENTI FINANCE SA	EUR	2,900,000.00	-	-	1.750% 05/07/2025				
5.375% 19/03/2020 EMTN									

NN (L) Euro Credit

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
O2 TELEFONICA DEUTSCHLAND FINANZIERUNGS GMBH	EUR	-	500,000.00	-	SOCIETE GENERALE SA	EUR	500,000.00	-	-
2.375% 10/02/2021					1.750% 22/03/2029 EMTN				
PARKER-HANNIFIN CORP	EUR	2,000,000.00	-	-	SOLVAY SA FRN PERP	EUR	1,300,000.00	400,000.00	-
1.125% 01/03/2025					SOLVAY SA 1.625%	EUR	-	900,000.00	-
PARTNERRE IRELAND	EUR	-	725,000.00	-	02/12/2022				
FINANCE DAC 1.250%					SOLVAY SA 2.750%	EUR	-	600,000.00	-
15/09/2026					02/12/2027				
POSTNL NV 1.000%	EUR	-	1,182,000.00	-	SRLEV NV 15/04/2041 FRN	EUR	3,145,000.00	-	-
21/11/2024					STRYKER CORP 2.125%	EUR	1,635,000.00	1,635,000.00	-
PPG INDUSTRIES INC	EUR	-	300,000.00	-	30/11/2027				
1.400% 13/03/2027					SVENSKA HANDELSBANKEN	USD	600,000.00	-	-
PPG INDUSTRIES 0.875%	EUR	530,000.00	530,000.00	-	AB FRN PERP EMTN				
03/11/2025					SWISS RE FINANCE	USD	400,000.00	-	-
PRAXAIR INC 1.625%	EUR	2,475,000.00	-	-	LUXEMBOURG SA				
01/12/2025					02/04/2049 FRN				
PROCTER & GAMBLE	EUR	1,000,000.00	-	-	SWISS RE FINANCE	USD	1,200,000.00	-	-
CO/THE 1.125%					LUXEMBOURG SA				
02/11/2023					02/04/2049 FRN				
PROGRAMA CEDULAS TDA	EUR	-	500,000.00	-	SWISS RE FINANCE	EUR	700,000.00	700,000.00	-
FONDO DE TITULIZACION					LUXEMBOURG SA				
DE ACTIVOS 4.250%					30/04/2050 FRN				
10/04/2031					TAKEDA PHARMACEUTICAL	EUR	9,015,000.00	-	-
RAIFFEISEN BANK	EUR	700,000.00	-	-	CO LTD 2.250% 21/11/2026				
INTERNATIONAL AG					TELECOM ITALIA	EUR	585,000.00	585,000.00	-
21/02/2025 FRN EMTN					SPA/MILANO 2.375%				
RAIFFEISEN BANK	EUR	-	1,400,000.00	-	12/10/2027 EMTN				
INTERNATIONAL AG					TELEFONICA EMISIONES	EUR	1,800,000.00	-	-
6.000% 16/10/2023 EMTN					SAU 1.069% 05/02/2024				
RCI BANQUE SA 3.000%	GBP	1,100,000.00	-	-	EMTN				
09/05/2019 EMTN					TELEFONICA EMISIONES	EUR	1,500,000.00	-	-
RELX FINANCE BV 1.500%	EUR	-	2,600,000.00	-	SAU 1.788% 12/03/2029				
13/05/2027					EMTN				
ROYAL BANK OF CANADA	EUR	-	1,100,000.00	-	TELEFONICA EMISIONES	EUR	2,500,000.00	-	-
0.625% 10/09/2025 GMTN					SAU 2.318% 17/10/2028				
ROYAL BANK OF SCOTLAND	EUR	400,000.00	-	-	EMTN				
GROUP PLC 02/03/2026					TELIA CO AB 2.125%	EUR	1,360,000.00	-	-
FRN EMTN					20/02/2034 EMTN				
ROYAL BANK OF SCOTLAND	EUR	400,000.00	-	-	TENNET HOLDING BV FRN	EUR	200,000.00	1,000,000.00	-
GROUP PLC 04/03/2025					PERP				
FRN EMTN					TERNA RETE ELETTRICA	EUR	-	500,000.00	-
RTE RESEAU DE	EUR	-	1,000,000.00	-	NAZIONALE SPA 1.375%				
TRANSPORT D'ELECTRICITE					26/07/2027 EMTN				
SADIR 1.875% 23/10/2037					TESCO CORPORATE	EUR	1,000,000.00	-	-
EMTN					TREASURY SERVICES PLC				
SAMPO OYJ 2.250%	EUR	-	1,260,000.00	-	1.375% 24/10/2023 EMTN				
27/09/2030 EMTN					TESCO PLC 5.000%	GBP	2,200,000.00	-	-
SANOFI 1.000% 21/03/2026	EUR	-	700,000.00	-	24/03/2023 EMTN				
EMTN					TOTAL SA FRN PERP EMTN	EUR	5,910,000.00	-	-
SCHAEFFLER AG 1.875%	EUR	1,245,000.00	1,245,000.00	-	TRANSURBAN FINANCE CO	EUR	2,000,000.00	-	-
26/03/2024 EMTN					PTY LTD 1.875%				
SCOR SE 08/06/2046 FRN	EUR	-	100,000.00	-	16/09/2024 EMTN				
SCOR SE 27/05/2048 FRN	EUR	-	200,000.00	-	TRANSURBAN FINANCE CO	EUR	100,000.00	-	-
SIEMENS	EUR	-	670,000.00	-	PTY LTD 2.500%				
FINANCIERINGSMAATSCHA					08/10/2020 EMTN				
PPIJ NV 1.000% 06/09/2027					UBISOFT ENTERTAINMENT	EUR	-	400,000.00	-
EMTN					SA 1.289% 30/01/2023				
SIEMENS	EUR	960,000.00	-	-	UBS AG 12/02/2026 FRN	EUR	250,000.00	-	-
FINANCIERINGSMAATSCHA					EMTN				
PPIJ NV 1.250% 28/02/2031					UBS GROUP FUNDING	EUR	500,000.00	-	-
SIEMENS	EUR	-	240,000.00	-	SWITZERLAND AG				
FINANCIERINGSMAATSCHA					17/04/2025 FRN				
PPIJ NV 1.375% 06/09/2030					UNIBAIL-RODAMCO SE	EUR	-	600,000.00	-
EMTN					1.875% 15/01/2031 EMTN				
SKF AB 1.625% 02/12/2022	EUR	-	995,000.00	-	UNICREDIT SPA 1.000%	EUR	500,000.00	500,000.00	-
SOCIETE GENERALE SA	EUR	700,000.00	-	-	18/01/2023 EMTN				
1.125% 23/01/2025 EMTN					VALEO SA 1.500%	EUR	-	300,000.00	-
SOCIETE GENERALE SA	EUR	1,100,000.00	-	-	18/06/2025 EMTN				
1.250% 15/02/2024 EMTN					VIER GAS TRANSPORT	EUR	-	650,000.00	-
					GMBH 2.000% 12/06/2020				
					EMTN				

NN (L) Euro Credit

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
VODAFONE GROUP PLC 1.125% 20/11/2025 EMTN	EUR	-	1,740,000.00	-
VODAFONE GROUP PLC 1.500% 24/07/2027 EMTN	EUR	1,000,000.00	1,000,000.00	-
VOESTALPINE AG 1.375% 27/09/2024 EMTN	EUR	-	2,325,000.00	-
VOLKSWAGEN BANK GMBH 1.250% 01/08/2022 EMTN	EUR	1,400,000.00	-	-
VOLKSWAGEN BANK GMBH 1.250% 10/06/2024 EMTN	EUR	4,800,000.00	6,300,000.00	-
VOLKSWAGEN BANK GMBH 1.875% 31/01/2024 EMTN	EUR	4,800,000.00	700,000.00	-
VOLKSWAGEN BANK GMBH 2.500% 31/07/2026 EMTN	EUR	2,700,000.00	500,000.00	-
VOLKSWAGEN FINANCIAL SERVICES AG 0.375% 12/04/2021 EMTN	EUR	1,350,000.00	1,350,000.00	-
VOLKSWAGEN FINANCIAL SERVICES AG 0.875% 12/04/2023 EMTN	EUR	510,000.00	510,000.00	-
VOLKSWAGEN FINANCIAL SERVICES AG 1.375% 16/10/2023 EMTN	EUR	1,170,000.00	1,170,000.00	-
VOLKSWAGEN FINANCIAL SERVICES AG 1.500% 01/10/2024 EMTN	EUR	3,060,000.00	-	-
VOLKSWAGEN FINANCIAL SERVICES AG 2.250% 16/10/2026 EMTN	EUR	376,000.00	376,000.00	-
VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	400,000.00	3,300,000.00	-
VOLKSWAGEN INTERNATIONAL FINANCE NV 1.875% 30/03/2027	EUR	-	3,500,000.00	-
VOLKSWAGEN INTERNATIONAL FINANCE NV 3.250% 18/11/2030	EUR	3,500,000.00	900,000.00	-
VOLKSWAGEN INTERNATIONAL FINANCE 4.125% 16/11/2038	EUR	800,000.00	800,000.00	-
VOLKSWAGEN LEASING GMBH 0.250% 05/10/2020 EMTN	EUR	-	2,383,000.00	-
VOLKSWAGEN LEASING GMBH 1.000% 16/02/2023 EMTN	EUR	637,000.00	637,000.00	-
VOLKSWAGEN LEASING GMBH 1.125% 04/04/2024 EMTN	EUR	1,358,000.00	1,343,000.00	-
VOLKSWAGEN LEASING GMBH 1.625% 15/08/2025 EMTN	EUR	-	4,348,000.00	-
VOLKSWAGEN LEASING GMBH 2.625% 15/01/2024 EMTN	EUR	720,000.00	720,000.00	-
VONOVIA FINANCE BV 1.500% 14/01/2028	EUR	-	600,000.00	-
VONOVIA FINANCE BV 1.800% 29/06/2025	EUR	200,000.00	-	-
WARNER MEDIA LLC 1.950% 15/09/2023	EUR	-	1,500,000.00	-
XLIT LTD 29/06/2047 FRN	EUR	1,180,000.00	-	-
ZF NORTH AMERICA CAPITAL INC 2.750% 27/04/2023	EUR	-	4,800,000.00	-

Undertakings for collective investment

Open ended funds

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
NN (L) LIQUID EUR - Z CAP EUR	EUR	157,815.00	140,109.00	-

NN (L) EURO Equity

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
ABN AMRO GROUP NV - CVA	EUR	139,426.00	9,047.00	-	INTESA SANPAOLO SPA	EUR	23,942.00	1,147,649.00	-
ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	21,857.00	15,960.00	-	IPSEN SA	EUR	34,783.00	36,279.00	-
AENA SME SA	EUR	30,654.00	40,694.00	-	JERONIMO MARTINS SGPS SA	EUR	170,000.00	170,000.00	-
AGEAS	EUR	10,554.00	11,289.00	-	KBC GROUP NV	EUR	65,680.00	-	-
AIRBUS SE	EUR	7,275.00	-	-	KERING SA	EUR	949.00	23,201.00	-
AKZO NOBEL NV	EUR	50,020.00	-	-	KONINKLIJKE AHOLD	EUR	49,111.00	104,537.00	-
ALLIANZ SE - REG	EUR	23,153.00	3,962.00	-	DELHAIZE NV	EUR	23,115.00	24,944.00	-
ALSTOM SA	EUR	35,333.00	32,105.00	-	KONINKLIJKE DSM NV	EUR	-	83,558.00	-
AMADEUS IT GROUP SA	EUR	27,529.00	1,707.00	-	LEG IMMOBILIEN AG	EUR	-	33,381.00	-
APERAM SA	EUR	3,867.00	-	-	LINDE AG	EUR	4,500.00	35,035.00	-
ARCELORMITTAL	EUR	-	209,849.00	-	LINDE PLC	EUR	16,257.00	16,069.00	-
AROUNDTOWN SA	EUR	290,455.00	-	-	L'OREAL SA	EUR	221.00	3,520.00	-
ASML HOLDING NV	EUR	48,796.00	-	-	LVMH MOET HENNESSY	EUR	4,822.00	-	-
ASR NEDERLAND NV	EUR	7,363.00	48,218.00	-	LOUIS VUITTON SE	EUR	85,888.00	-	-
AXA SA	EUR	17,365.00	74,006.00	-	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	-	-	-
AXEL SPRINGER SE	EUR	33,046.00	33,046.00	-	MERLIN PROPERTIES	EUR	27,225.00	272,645.00	-
BANCO BILBAO VIZCAYA	EUR	1,453,068.00	-	-	SOCIMI SA	EUR	34,381.00	1,505.00	-
ARGENTARIA SA	EUR	-	32,045.00	-	NESTE OYJ	EUR	394,173.00	-	-
BAYER AG - REG	EUR	-	43,430.00	-	ORANGE SA	EUR	372.00	5,235.00	-
BAYERISCHE MOTOREN WERKE AG	EUR	-	43,430.00	-	PERNOD RICARD SA	EUR	185,555.00	-	-
BNP PARIBAS SA	EUR	2,222.00	63,116.00	-	PEUGEOT SA	EUR	3,871.00	3,871.00	-
CIE DE SAINT-GOBAIN	EUR	15,854.00	15,592.00	-	PUMA AG	EUR	73,220.00	-	-
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA - REG	EUR	28,041.00	1,882.00	-	RECORDATI SPA	EUR	108,571.00	-	-
CNP ASSURANCES	EUR	17,854.00	8,290.00	-	RENAULT SA	EUR	-	234,610.00	-
CONTINENTAL AG	EUR	-	46,371.00	-	REPSOL SA	EUR	450,573.00	44,141.00	-
COVESTRO AG	EUR	-	103,838.00	-	RWE AG	EUR	-	44,591.00	-
CREDIT AGRICOLE SA	EUR	129,639.00	-	-	SAMPO OYJ -A	EUR	100,465.00	-	-
DANONE SA	EUR	50,327.00	4,209.00	-	SANOFI	EUR	13,318.00	71,424.00	-
DEUTSCHE BOERSE AG	EUR	3,011.00	45,583.00	-	SAP SE	EUR	-	186,451.00	-
DEUTSCHE LUFTHANSA AG - REG	EUR	224,234.00	35,552.00	-	SCHAEFFLER AG	EUR	10,438.00	61,076.00	-
DEUTSCHE POST AG - REG	EUR	331,689.00	331,689.00	-	SIEMENS AG - REG	EUR	73,848.00	73,848.00	-
DEUTSCHE TELEKOM AG - REG	EUR	353,790.00	98,739.00	-	SMURFIT KAPPA GROUP PLC	GBP	145,765.00	-	-
DNA OYJ	EUR	36,848.00	7,642.00	-	SMURFIT KAPPA GROUP PLC	EUR	-	117,254.00	-
EDP - ENERGIAS DE PORTUGAL SA	EUR	1,238,864.00	1,238,864.00	-	STMICROELECTRONICS NV	EUR	32,549.00	41,688.00	-
ELISA OYJ	EUR	-	61,382.00	-	TOTAL SA	EUR	9,285.00	16,666.00	-
ENAGAS SA	EUR	72,789.00	124,218.00	-	UCB SA	EUR	-	129,943.00	-
ENEL SPA	EUR	219,129.00	399,562.00	-	UNICREDIT SPA	EUR	5,589.00	160,191.00	-
ENGIE SA	EUR	-	786,311.00	-	UNILEVER NV - CVA	EUR	-	166,564.00	-
ENI SPA	EUR	132,317.00	7,468.00	-	UNITED INTERNET AG - REG	EUR	197,980.00	-	-
E.ON SE	EUR	408,690.00	-	-	UPM-KYMMENE OYJ	EUR	23,810.00	-	-
ERSTE GROUP BANK AG	EUR	10,224.00	229,750.00	-	VINCI SA	EUR	-	103,192.00	-
EVONIK INDUSTRIES AG	EUR	197,439.00	16,784.00	-	VOESTALPINE AG	EUR	-	-	-
FRESENIUS SE & CO KGAA	EUR	3,213.00	154,033.00	-					
HENKEL AG & CO KGAA - REG	EUR	106,745.00	-	-					
IBERDROLA SA	EUR	697,386.00	20,786.00	-					
INFINEON TECHNOLOGIES AG	EUR	367,073.00	-	-					
ING GROEP NV	EUR	-	632,153.00	-					
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	-	580,325.00	-					

NN (L) Euro Fixed Income

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
ABBVIE INC 1.375% 17/05/2024	EUR	-	665,000.00	-	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.750% 15/06/2023 EMTN	EUR	500,000.00	-	-
ABERTIS INFRASTRUCTURAS SA	EUR	700,000.00	-	-	BARCLAYS PLC 24/01/2026 FRN EMTN	EUR	-	200,000.00	-
2.375% 27/09/2027 EMTN ABERTIS	EUR	900,000.00	-	-	BAT INTERNATIONAL FINANCE PLC 0.375% 13/03/2019 EMTN	EUR	-	1,900,000.00	-
INFRASTRUCTURAS SA 3.000% 27/03/2031 EMTN	EUR	-	-	-	BAT INTERNATIONAL FINANCE PLC 4.875% 24/02/2021 EMTN	EUR	-	296,000.00	-
ABN AMRO BANK NV 0.875% 15/01/2024 EMTN	EUR	200,000.00	-	-	BELFIUS BANK SA 0.375% 24/10/2023 EMTN	EUR	700,000.00	-	-
AEGON NV FRN PERP AIB MORTGAGE BANK	EUR	435,000.00	-	-	BELGIUM GOVERNMENT BOND 4.250% 28/09/2021	EUR	-	4,300,000.00	-
0.625% 03/02/2022 ANGLO AMERICAN CAPITAL PLC 1.625% 11/03/2026	EUR	100,000.00	-	-	BELGIUM GOVERNMENT BOND 4.500% 28/03/2026	EUR	3,000,000.00	-	-
EMTN AQUARIUS & INVESTMENTS PLC FOR ZURICH	EUR	-	150,000.00	-	BERLIN HYP AG 0.625% 22/10/2025	EUR	880,000.00	-	-
INSURANCE CO LTD 02/10/2043 FRN EMTN	EUR	-	-	-	BMW FINANCE NV 0.625% 06/10/2023 EMTN	EUR	550,000.00	-	-
ARGENTUM NETHERLANDS BV FOR GIVAUDAN SA	EUR	600,000.00	-	-	BMW FINANCE NV 1.000% 14/11/2024 EMTN	EUR	1,880,000.00	190,000.00	-
2.000% 17/09/2030 AROUNDTOWN SA 1.625%	EUR	-	200,000.00	-	BMW FINANCE NV 1.000% 29/08/2025 EMTN	EUR	-	800,000.00	-
AROUNDTOWN SA 1.875% AROUNDTOWN SA 2.000%	EUR	100,000.00	-	-	BMW FINANCE NV 1.125% 22/05/2026 EMTN	EUR	-	260,000.00	-
AROUNDTOWN SA 2.000% ASSICURAZIONI GENERALI SPA 12/12/2042 FRN EMTN	EUR	-	100,000.00	-	BMW FINANCE NV 1.500% 06/02/2029 EMTN	EUR	2,050,000.00	870,000.00	-
ATRADIUS FINANCE BV 23/09/2044 FRN	EUR	-	100,000.00	-	BNP PARIBAS CARDIF SA FRN PERP	EUR	-	100,000.00	-
AT&T INC 2.350% 05/09/2029	EUR	-	1,500,000.00	-	BNP PARIBAS SA 1.125% 22/11/2023 EMTN	EUR	-	340,000.00	-
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 0.250% 29/11/2022	EUR	585,000.00	-	-	BNP PARIBAS SA 1.500% 17/11/2025 EMTN	EUR	200,000.00	-	-
GMTN AUSTRIA GOVERNMENT BOND 3.800% 26/01/2062	EUR	481,000.00	-	-	BNP PARIBAS SA 23/01/2027 FRN EMTN	EUR	200,000.00	-	-
AUTO ABS FRENCH LEASES 2018 FCT 2018-FR1 A	EUR	900,000.00	-	-	BPCE HOME LOANS FCT 2018 2018-1 A 31/10/2053	EUR	2,400,000.00	-	-
28/05/2030 FRN AVIVA PLC 1.875%	EUR	138,000.00	138,000.00	-	FRN BPCE SA 1.375%	EUR	-	200,000.00	-
13/11/2027 EMTN AXA BANK EUROPE SCF	EUR	600,000.00	-	-	23/03/2026 EMTN BUNDESREPUBLIK DEUTSCHLAND	EUR	-	1,000,000.00	-
0.750% 06/03/2029 EMTN AXA SA FRN PERP EMTN	EUR	180,000.00	180,000.00	-	BUNDESANLEIHE 0.500% 15/02/2026	EUR	-	3,250,000.00	-
BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	300,000.00	-	-	DEUTSCHLAND BUNDESANLEIHE 1.250% 15/08/2048	EUR	-	1,500,000.00	-
22/02/2029 FRN GMTN BANCO BILBAO VIZCAYA	EUR	-	700,000.00	-	DEUTSCHLAND BUNDESANLEIHE 1.750% 04/07/2022	EUR	1,591,000.00	-	-
ARGENTARIA SA 3.875% 30/01/2023 EMTN	EUR	200,000.00	100,000.00	-	BUNDESANLEIHE 4.000% 04/01/2037	EUR	-	800,000.00	-
BANCO DE SABADELL SA 0.875% 05/03/2023 EMTN	EUR	-	900,000.00	-	DEUTSCHLAND BUNDESANLEIHE 4.750% 04/07/2028	EUR	-	1,000,000.00	-
BANCO SANTANDER TOTTA SA 0.875% 25/04/2024	EUR	-	900,000.00	-	BUNDESANLEIHE 4.750% 04/07/2034	EUR	-	2,500,000.00	-
EMTN BANK OF IRELAND	EUR	-	1,400,000.00	-	DEUTSCHLAND BUNDESANLEIHE 5.500% 04/01/2031	EUR	-	-	-
MORTGAGE BANK 1.750% 19/03/2019	EUR	200,000.00	100,000.00	-					
BANKIA SA 0.875% 25/03/2024	EUR	-	-	-					

NN (L) Euro Fixed Income

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BUNDESREPUBLIK DEUTSCHLAND 6.250% 04/01/2030	EUR	-	1,200,000.00	-	CREDIT AGRICOLE SA/LONDON 0.750% 05/12/2023 EMTN	EUR	400,000.00	-	-
BUNDESSCHATZANWEISUN GEN ZCP 14/06/2019	EUR	-	28,406,000.00	-	CREDIT AGRICOLE SA/LONDON 1.750% 05/03/2029 EMTN	EUR	500,000.00	-	-
BUNDESSCHATZANWEISUN GEN 13/03/2020	EUR	-	9,750,000.00	-	CREDIT MUTUEL - CIC HOME LOAN SFH SA	EUR	500,000.00	-	-
CAIXABANK SA 1.250% 11/01/2027	EUR	-	500,000.00	-	1.000% 30/01/2029 EMTN CREDIT MUTUEL ARKEA SA	EUR	100,000.00	-	-
CAIXABANK SA 14/07/2028	EUR	200,000.00	-	-	25/10/2029 FRN EMTN CREDIT MUTUEL ARKEA SA	EUR	400,000.00	-	-
FRN EMTN CAIXABANK SA 17/04/2030	EUR	400,000.00	-	-	3.375% 11/03/2031 CREDIT SUISSE GROUP	EUR	1,000,000.00	-	-
FRN EMTN CAIXABANK SA 1.750%	EUR	1,000,000.00	-	-	FUNDING GUERNSEY LTD 1.250% 14/04/2022 EMTN	EUR	-	1,639,000.00	-
24/10/2023 EMTN CAIXABANK SA 2.375%	EUR	500,000.00	-	-	DAIMLER INTERNATIONAL FINANCE BV 0.875%	EUR	-	-	-
01/02/2024 EMTN CAIXABANK SA 3.875%	EUR	-	700,000.00	-	09/04/2024 EMTN DANSKE BANK A/S 0.125%	EUR	-	490,000.00	-
17/02/2025 CAJA RURAL DE CASTILLA- LA MANCHA SCC 0.875%	EUR	-	300,000.00	-	14/02/2022 EMTN DE VOLKSBANK NV 0.500%	EUR	400,000.00	-	-
27/05/2024 CELANESE US HOLDINGS LLC 1.250% 11/02/2025	EUR	926,000.00	-	-	30/01/2026 EMTN DEUTSCHE BANK AG	EUR	-	200,000.00	-
CELANESE US HOLDINGS LLC 2.125% 01/03/2027	EUR	200,000.00	-	-	1.500% 20/01/2022 EMTN DNB BANK ASA 0.600%	EUR	-	350,000.00	-
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.875%	EUR	1,100,000.00	1,100,000.00	-	25/09/2023 EMTN DNB BANK ASA 20/03/2028	EUR	-	440,000.00	-
03/09/2025 CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 1.750%	EUR	-	1,100,000.00	-	FRN DNB BOLIGKREDITT AS	EUR	1,000,000.00	-	-
03/09/2030 CITIGROUP INC 0.750%	EUR	-	350,000.00	-	0.050% 11/01/2022 EMTN EDP FINANCE BV 1.875%	EUR	335,000.00	-	-
26/10/2023 EMTN CITIZEN IRISH AUTO	EUR	1,015,000.00	-	-	13/10/2025 EMTN EMERSON ELECTRIC CO	EUR	1,466,000.00	-	-
RECEIVABLES TRUST 2018-1 A 15/12/2027 FRN	EUR	-	-	-	1.250% 15/10/2025 EMTN EMERSON ELECTRIC CO	EUR	751,000.00	-	-
CLOVERIE PLC FOR ZURICH INSURANCE CO LTD 1.750%	EUR	-	300,000.00	-	2.000% 15/10/2029 EMTN ENBW INTERNATIONAL	EUR	1,000,000.00	-	-
16/09/2024 EMTN CNH INDUSTRIAL FINANCE	EUR	-	500,000.00	-	FINANCE BV 1.875%	EUR	-	-	-
EUROPE SA 1.750% 12/09/2025 EMTN	EUR	810,000.00	-	-	31/10/2033 EMTN EUTELSAT SA 2.625%	EUR	-	300,000.00	-
CNH INDUSTRIAL FINANCE EUROPE SA 1.750%	EUR	-	-	-	13/01/2020 EVONIK FINANCE BV	EUR	-	125,000.00	-
25/03/2027 EMTN COMMERZBANK AG	EUR	200,000.00	-	-	0.375% 07/09/2024 EMTN FAIRFAX FINANCIAL	EUR	-	155,000.00	-
0.050% 11/07/2024 COMMERZBANK AG	EUR	1,000,000.00	-	-	HOLDINGS LTD 2.750% 29/03/2028	EUR	-	1,700,000.00	-
0.125% 09/01/2024 EMTN COMMERZBANK AG	EUR	400,000.00	-	-	FCT CREDIT AGRICOLE HABITAT 2018 2018-1 A	EUR	-	-	-
0.500% 06/12/2021 EMTN COMMERZBANK AG	EUR	150,000.00	-	-	27/04/2023 FRN FORD MOTOR CREDIT CO	EUR	330,000.00	330,000.00	-
0.500% 09/06/2026 EMTN COMMERZBANK AG	EUR	200,000.00	-	-	LLC 3.021% 06/03/2024 FRANCE GOVERNMENT	EUR	-	13,337,000.00	-
1.250% 23/10/2023 EMTN COMMONWEALTH BANK OF AUSTRALIA 0.875%	EUR	500,000.00	-	-	BOND OAT 0.250% 25/11/2026	EUR	-	4,000,000.00	-
19/02/2029 EMTN COOPERATIEVE RABOBANK	EUR	-	700,000.00	-	FRANCE GOVERNMENT BOND OAT 0.500%	EUR	-	-	-
UA 0.125% 11/10/2021 COOPERATIEVE RABOBANK	EUR	700,000.00	-	-	25/05/2026 FRANCE GOVERNMENT	EUR	10,333,000.00	-	-
UA 0.875% 01/02/2029 CREDIT AGRICOLE ITALIA	EUR	-	500,000.00	-	BOND OAT 1.000% 25/11/2025	EUR	-	1,176,000.00	-
SPA 0.625% 13/01/2026 EMTN	EUR	-	-	-	FRANCE GOVERNMENT BOND OAT 1.750%	EUR	-	-	-
					25/05/2066 FRANCE GOVERNMENT	EUR	57,570,000.00	-	-
					BOND OAT 2.000% 25/05/2048	EUR	-	1,250,000.00	-
					FRANCE GOVERNMENT BOND OAT 3.500%	EUR	-	-	-
					25/04/2026				

NN (L) Euro Fixed Income

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
FRANCE GOVERNMENT BOND OAT 4.250% 25/04/2019	EUR	-	9,340,000.00	-	LIBERTY MUTUAL FINANCE EUROPE DAC 1.750% 27/03/2024	EUR	150,000.00	150,000.00	-
FRANCE GOVERNMENT BOND OAT 5.500% 25/04/2029	EUR	2,000,000.00	-	-	LIBERTY MUTUAL GROUP INC 2.750% 04/05/2026	EUR	130,000.00	-	-
GLENCORE FINANCE EUROPE LTD 1.750% 17/03/2025 EMTN	EUR	550,000.00	-	-	LLOYDS BANK PLC 0.250% 25/03/2024 EMTN	EUR	567,000.00	-	-
GLENCORE FINANCE EUROPE LTD 3.750% 01/04/2026 EMTN	EUR	-	550,000.00	-	LLOYDS BANK PLC 0.500% 22/07/2020	EUR	-	1,000,000.00	-
GOLDMAN SACHS GROUP INC/THE 2.000%	EUR	-	200,000.00	-	LLOYDS BANK PLC 0.625% 14/09/2022	EUR	500,000.00	-	-
HANNOVER FINANCE LUXEMBOURG SA 30/06/2043 FRN	EUR	-	800,000.00	-	LLOYDS BANKING GROUP PLC 07/09/2028 FRN EMTN	EUR	400,000.00	-	-
HANNOVER RUECK SE 1.125% 18/04/2028	EUR	-	600,000.00	-	LOGICOR FINANCING SARL 2.250% 13/05/2025 EMTN	EUR	100,000.00	-	-
HEIDELBERGCEMENT AG 2.250% 03/06/2024 EMTN	EUR	-	95,000.00	-	MAHLE GMBH 2.375% 20/05/2022 EMTN	EUR	1,700,000.00	320,000.00	-
HSBC HOLDINGS PLC 04/12/2024 FRN EMTN	EUR	205,000.00	-	-	MAHLE GMBH 2.500% 14/05/2021 EMTN	EUR	320,000.00	1,000,000.00	-
IMPERIAL BRANDS FINANCE PLC 5.000% 02/12/2019 EMTN	EUR	-	1,400,000.00	-	MUENCHENER HYPOTHEKENBANK EG 0.250% 13/12/2023	EUR	1,170,000.00	-	-
ING BANK NV 0.750% 18/02/2029 EMTN	EUR	500,000.00	-	-	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN 26/05/2042	EUR	600,000.00	-	-
ING GROEP NV 2.500% 15/11/2030 EMTN	EUR	200,000.00	-	-	FRN EMTN MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN 26/05/2049	EUR	700,000.00	700,000.00	-
ING-DIBA AG 0.250% 09/10/2023 EMTN	EUR	500,000.00	-	-	NATIONAL BANK OF CANADA 0.500% 26/01/2022	EUR	-	2,000,000.00	-
INNOGY FINANCE BV 1.250% 19/10/2027 EMTN	EUR	-	450,000.00	-	ORANGE SA 1.125% 15/07/2024 EMTN	EUR	700,000.00	-	-
INTERNATIONAL BUSINESS MACHINES CORP 1.250% 29/01/2027	EUR	455,000.00	-	-	ORANGE SA 1.375% 16/01/2030 EMTN	EUR	1,000,000.00	-	-
INTERNATIONAL FLAVORS & FRAGRANCES INC 1.800% 25/09/2026	EUR	-	300,000.00	-	ORANJE EUROPEAN LOAN CONDUIT NO 32 DAC -32 A	EUR	2,153,000.00	-	-
INTESA SANPAOLO SPA 1.375% 18/01/2024 EMTN	EUR	-	200,000.00	-	22/11/2023 FRN PARKER-HANNIFIN CORP	EUR	1,165,000.00	-	-
INTESA SANPAOLO SPA 1.750% 20/03/2028 EMTN	EUR	-	800,000.00	-	1.125% 01/03/2025 PARTNERRE IRELAND	EUR	-	395,000.00	-
INTESA SANPAOLO SPA 2.125% 30/08/2023 EMTN	EUR	100,000.00	100,000.00	-	FINANCE DAC 1.250% 15/09/2026	EUR	-	-	-
IRELAND GOVERNMENT BOND 2.400% 15/05/2030	EUR	2,000,000.00	-	-	PEPPER RESIDENTIAL SECURITIES TRUST NO 22	EUR	600,000.00	-	-
ISLANDSBANKI HF 1.750% 07/09/2020 GMTN	EUR	-	300,000.00	-	22X A1GE 20/06/2060 FRN	EUR	-	-	-
ISLANDSBANKI HF 19/01/2024 FRN GMTN	EUR	300,000.00	-	-	PHILIP MORRIS INTERNATIONAL INC	EUR	-	1,000,000.00	-
ITALY BUONI POLIENNALI DEL TESORO 4.250% 01/09/2019	EUR	-	8,050,000.00	-	1.750% 19/03/2020 PHILIP MORRIS	EUR	-	750,000.00	-
ITALY BUONI POLIENNALI DEL TESORO 4.500% 01/03/2024	EUR	9,517,000.00	-	-	INTERNATIONAL INC 2.125% 30/05/2019	EUR	-	-	-
ITALY BUONI POLIENNALI DEL TESORO 4.750% 01/09/2021	EUR	-	16,540,000.00	-	POSTNL NV 1.000% 21/11/2024	EUR	-	240,000.00	-
JPMORGAN CHASE & CO 0.625% 25/01/2024 EMTN	EUR	350,000.00	200,000.00	-	PPG INDUSTRIES INC 1.400% 13/03/2027	EUR	-	300,000.00	-
KONINKLIJKE DSM NV 0.750% 28/09/2026 EMTN	EUR	-	600,000.00	-	PPG INDUSTRIES 0.875% 03/11/2025	EUR	270,000.00	270,000.00	-
LEEDS BUILDING SOCIETY 2.625% 01/04/2021 EMTN	EUR	-	400,000.00	-	PRAXAIR INC 1.625% 01/12/2025	EUR	1,260,000.00	-	-
					RAIFFEISEN BANK INTERNATIONAL AG	EUR	200,000.00	-	-
					21/02/2025 FRN EMTN	EUR	-	400,000.00	-
					RAIFFEISEN BANK INTERNATIONAL AG	EUR	-	-	-
					6.000% 16/10/2023 EMTN				

NN (L) Euro Fixed Income

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
RCI BANQUE SA 1.250%	EUR	-	645,000.00	-	TOTAL SA FRN PERP EMTN	EUR	620,000.00	-	-
08/06/2022 EMTN					UBS AG 12/02/2026 FRN	EUR	100,000.00	-	-
ROCHE FINANCE EUROPE	EUR	-	500,000.00	-	EMTN				
BV 0.875% 25/02/2025					UNIBAIL-RODAMCO SE	EUR	-	200,000.00	-
EMTN					1.875% 15/01/2031 EMTN				
ROYAL BANK OF SCOTLAND	EUR	300,000.00	-	-	UNICREDIT BANK AG	EUR	985,000.00	-	-
GROUP PLC 04/03/2025					0.625% 20/11/2025 EMTN				
FRN EMTN					UNICREDIT BANK AUSTRIA	EUR	400,000.00	-	-
SAECURE 14 NHG BV -14 A2	EUR	-	1,708,080.20	-	AG 0.625% 20/03/2029				
30/01/2092 FRN					EMTN				
SAECURE 16 BV -16 A	EUR	1,469,000.00	-	-	UNILEVER NV 1.625%	EUR	2,000,000.00	1,000,000.00	-
30/10/2091 FRN					12/02/2033 EMTN				
SAMPO OYJ 1.000%	EUR	-	100,000.00	-	VALEO SA 1.500%	EUR	-	200,000.00	-
18/09/2023 EMTN					18/06/2025 EMTN				
SANOFI 1.125% 05/04/2028	EUR	-	400,000.00	-	VOLKSWAGEN BANK GMBH	EUR	300,000.00	-	-
EMTN					1.250% 01/08/2022 EMTN				
SANTANDER UK PLC	EUR	500,000.00	-	-	VOLKSWAGEN BANK GMBH	EUR	2,400,000.00	2,500,000.00	-
0.375% 20/09/2023					1.250% 10/06/2024 EMTN				
SCHAEFFLER AG 1.875%	EUR	120,000.00	120,000.00	-	VOLKSWAGEN BANK GMBH	EUR	1,800,000.00	300,000.00	-
26/03/2024 EMTN					1.875% 31/01/2024 EMTN				
SIEMENS	EUR	-	220,000.00	-	VOLKSWAGEN BANK GMBH	EUR	800,000.00	200,000.00	-
FINANCIERINGSMAATSCHA					2.500% 31/07/2026 EMTN				
PPIJ NV 1.000% 06/09/2027					VOLKSWAGEN FINANCIAL	EUR	-	350,000.00	-
EMTN					SERVICES AG 0.375%				
SIEMENS	EUR	230,000.00	-	-	12/04/2021 EMTN				
FINANCIERINGSMAATSCHA					VOLKSWAGEN FINANCIAL	EUR	265,000.00	-	-
PPIJ NV 1.250% 28/02/2031					SERVICES AG 0.875%				
SIEMENS	EUR	-	100,000.00	-	12/04/2023 EMTN				
FINANCIERINGSMAATSCHA					VOLKSWAGEN FINANCIAL	EUR	500,000.00	-	-
PPIJ NV 1.375% 06/09/2030					SERVICES AG 1.375%				
EMTN					16/10/2023 EMTN				
SKANDINAVISKA ENSKILDA	EUR	535,000.00	-	-	VOLKSWAGEN FINANCIAL	EUR	1,180,000.00	-	-
BANKEN AB 0.375%					SERVICES AG 1.500%				
09/02/2026					01/10/2024 EMTN				
SKF AB 1.625% 02/12/2022	EUR	-	335,000.00	-	VOLKSWAGEN FINANCIAL	EUR	165,000.00	165,000.00	-
SMITHS GROUP PLC 2.000%	EUR	-	200,000.00	-	SERVICES AG 2.250%				
23/02/2027 EMTN					16/10/2026 EMTN				
SOCIETE GENERALE SA	EUR	200,000.00	-	-	VOLKSWAGEN	EUR	-	400,000.00	-
1.125% 23/01/2025 EMTN					INTERNATIONAL FINANCE				
SOCIETE GENERALE SA	EUR	200,000.00	-	-	NV FRN PERP				
1.750% 22/03/2029 EMTN					VOLKSWAGEN	EUR	-	1,000,000.00	-
SOCIETE GENERALE SFH SA	EUR	1,100,000.00	-	-	INTERNATIONAL FINANCE				
0.500% 30/01/2025					NV FRN PERP				
SOLVAY SA 2.750%	EUR	-	200,000.00	-	VOLKSWAGEN	EUR	-	1,100,000.00	-
02/12/2027					INTERNATIONAL FINANCE				
SPAIN GOVERNMENT	EUR	5,050,000.00	-	-	NV 1.875% 30/03/2027				
BOND 1.950% 30/04/2026					VOLKSWAGEN	EUR	1,600,000.00	1,200,000.00	-
SPAIN GOVERNMENT	EUR	3,000,000.00	-	-	INTERNATIONAL FINANCE				
BOND 2.150% 31/10/2025					NV 3.250% 18/11/2030				
SPAIN GOVERNMENT	EUR	-	9,000,000.00	-	VOLKSWAGEN	EUR	400,000.00	400,000.00	-
BOND 4.000% 30/04/2020					INTERNATIONAL FINANCE				
SPAIN GOVERNMENT	EUR	1,527,000.00	1,544,000.00	-	4.125% 16/11/2038				
BOND 5.750% 30/07/2032					VOLKSWAGEN LEASING	EUR	-	100,000.00	-
SPAREBANK 1 SR-BANK ASA	EUR	-	1,000,000.00	-	GMBH 0.250% 05/10/2020				
0.375% 10/02/2022 EMTN					EMTN				
SPAREBANK 1 SR-BANK ASA	EUR	-	975,000.00	-	VOLKSWAGEN LEASING	EUR	332,000.00	-	-
0.500% 30/01/2025					GMBH 1.000% 16/02/2023				
STORM 2018-I BV 2018-1 A	EUR	-	3,200,000.00	-	EMTN				
22/01/2065 FRN					VOLKSWAGEN LEASING	EUR	692,000.00	692,000.00	-
STORM 2018-II BV 2018-2 A	EUR	-	1,000,000.00	-	GMBH 1.125% 04/04/2024				
22/09/2065 FRN					EMTN				
SVENSKA HANDELSBANKEN	EUR	-	650,000.00	-	VOLKSWAGEN LEASING	EUR	-	2,144,000.00	-
AB 2.250% 27/08/2020					GMBH 1.625% 15/08/2025				
EMTN					EMTN				
SWEDBANK AB 22/11/2027	EUR	-	300,000.00	-	VOLKSWAGEN LEASING	EUR	370,000.00	-	-
FRN EMTN					GMBH 2.625% 15/01/2024				
TAKEDA PHARMACEUTICAL	EUR	2,105,000.00	-	-	EMTN				
CO LTD 2.250% 21/11/2026					VONOVIA FINANCE BV	EUR	-	200,000.00	-
TELEFONICA EMISIONES	EUR	800,000.00	-	-	1.500% 14/01/2028				
SAU 1.069% 05/02/2024									
EMTN									

NN (L) Euro Fixed Income

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
VONOVIA FINANCE BV 1.800% 29/06/2025	EUR	100,000.00	-	-
WARNER MEDIA LLC 1.950% 15/09/2023	EUR	1,000,000.00	1,000,000.00	-
XLIT LTD 29/06/2047 FRN	EUR	620,000.00	100,000.00	-

Undertakings for collective investment

Open ended funds

NN (L) LIQUID EUR - Z CAP EUR	EUR	129,638.00	105,273.00	-
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NN (L) Euro High Dividend

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
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Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market

Shares				
Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ABN AMRO GROUP NV - CVA	EUR	676,153.00	1,465,923.00	-
ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	241,201.00	203,664.00	-
AIB GROUP PLC	EUR	182,420.00	3,035,477.00	-
ALSTOM SA	EUR	262,337.00	682,337.00	-
APERAM SA	EUR	181,367.00	611,367.00	-
ASR NEDERLAND NV	EUR	439,036.00	187,498.00	-
AXA SA	EUR	832,061.00	-	-
BNP PARIBAS SA	EUR	429,892.00	1,049,892.00	-
CAPGEMINI SE	EUR	164,270.00	-	-
CIE DE SAINT-GOBAIN	EUR	197,906.00	371,457.00	-
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA - REG	EUR	371,078.00	-	-
COVESTRO AG	EUR	296,469.00	437,614.00	-
CRH PLC	EUR	888,973.00	361,855.00	-
DAIMLER AG - REG	EUR	303,284.00	333,726.00	-
DANONE SA	EUR	-	80,000.00	-
DEUTSCHE BOERSE AG	EUR	522,054.00	419,587.00	-
DEUTSCHE POST AG - REG	EUR	267,824.00	946,033.00	-
DEUTSCHE TELEKOM AG - REG	EUR	-	3,101,767.00	-
ENEL SPA	EUR	-	3,042,266.00	-
E.ON SE	EUR	442,720.00	414,590.00	-
ERSTE GROUP BANK AG	EUR	727,800.00	261,719.00	-
EVONIK INDUSTRIES AG	EUR	-	34,217.00	-
GRUPO CATALANA	EUR	225,787.00	-	-
HENKEL AG & CO KGAA - REG	EUR	1,014,983.00	900,000.00	-
INFINEON TECHNOLOGIES AG	EUR	10,890.00	162,000.00	-
LEG IMMOBILIEN AG	EUR	-	118,000.00	-
LINDE AG -TENDER	EUR	121,774.00	25,313.00	-
LVMH MOET HENNESSY	EUR	-	807,233.00	-
LOUIS VUITTON SE	EUR	11,336.00	58,818.00	-
MERLIN PROPERTIES	EUR	-	-	-
SOCIMI SA	EUR	-	-	-
MUENCHENER RUECKVERSICHERUNGSGES	EUR	-	900,000.00	-
ELLSCHAFT AG IN MUENCHEN - REG	EUR	1,279,479.00	199,427.00	-
ORANGE SA	EUR	-	-	-
ROYAL DUTCH SHELL PLC - A	EUR	112,364.00	120,952.00	-
SANOFI	EUR	165,664.00	65,305.00	-
SAP SE	EUR	473,183.00	56,546.00	-
SCHNEIDER ELECTRIC SE	EUR	-	230,000.00	-
SIEMENS AG - REG	EUR	657,444.00	347,517.00	-
SMURFIT KAPPA GROUP PLC	EUR	129,700.00	121,261.00	-
TOTAL SA	EUR	-	50,000.00	-
UCB SA	EUR	1,913,120.00	1,541,576.00	-
UNICREDIT SPA	EUR	172,673.00	832,673.00	-
UNILEVER NV - CVA	EUR	741,470.00	660,733.00	-
VALEO SA	EUR	171,730.00	137,330.00	-
VINCI SA	EUR	-	-	-

NN (L) Euro Income

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
ABN AMRO GROUP NV - CVA	EUR	18,855.00	4,328.00	-	INTESA SANPAOLO SPA	EUR	44,596.00	176,466.00	-
ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	-	4,272.00	-	IPSEN SA	EUR	5,076.00	5,726.00	-
AENA SME SA	EUR	4,261.00	7,136.00	-	JERONIMO MARTINS SGPS SA	EUR	27,000.00	27,000.00	-
AGEAS	EUR	-	2,351.00	-	KBC GROUP NV	EUR	9,475.00	187.00	-
AIRBUS SE	EUR	1,301.00	615.00	-	KERING SA	EUR	116.00	3,540.00	-
AKZO NOBEL NV	EUR	7,163.00	90.00	-	KONINKLIJKE AHOLD	EUR	8,389.00	24,844.00	-
ALLIANZ SE - REG	EUR	3,040.00	1,143.00	-	DELHAIZE NV	EUR	-	4,405.00	-
ALSTOM SA	EUR	-	2,791.00	-	KONINKLIJKE DSM NV	EUR	2,525.00	4,405.00	-
AMADEUS IT GROUP SA	EUR	3,902.00	718.00	-	LEG IMMOBILIEN AG	EUR	-	13,528.00	-
APERAM SA	EUR	1,681.00	2,335.00	-	LINDE AG	EUR	750.00	5,216.00	-
ARCELORMITTAL	EUR	-	32,423.00	-	LINDE PLC	EUR	1,493.00	4,437.00	-
AROUNDTOWN SA	EUR	47,410.00	3,834.00	-	L'OREAL SA	EUR	-	1,947.00	-
ASML HOLDING NV	EUR	7,599.00	615.00	-	LVMH MOET HENNESSY	EUR	-	956.00	-
ASR NEDERLAND NV	EUR	-	8,258.00	-	LOUIS VUITTON SE	EUR	-	6,977.00	-
AXA SA	EUR	-	9,986.00	-	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	13,540.00	6,977.00	-
AXEL SPRINGER SE	EUR	5,394.00	5,394.00	-	MERLIN PROPERTIES	EUR	-	47,642.00	-
BANCO BILBAO VIZCAYA	EUR	209,038.00	3,557.00	-	SOCIMI SA	EUR	-	732.00	-
ARGENTARIA SA	EUR	-	3,606.00	-	NESTE OYJ	EUR	4,823.00	732.00	-
BAYER AG - REG	EUR	-	6,812.00	-	ORANGE SA	EUR	56,231.00	4,165.00	-
BAYERISCHE MOTOREN WERKE AG	EUR	-	9,861.00	-	PERNOD RICARD SA	EUR	-	851.00	-
BNP PARIBAS SA	EUR	-	9,861.00	-	PEUGEOT SA	EUR	31,794.00	7,643.00	-
CIE DE SAINT-GOBAIN	EUR	1,304.00	3,301.00	-	PUBLICIS GROUPE SA	EUR	-	39.00	-
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA - REG	EUR	3,603.00	888.00	-	PUMA AG	EUR	580.00	580.00	-
CNP ASSURANCES	EUR	1,634.00	3,273.00	-	RECORDATI SPA	EUR	10,977.00	233.00	-
CONTINENTAL AG	EUR	-	7,171.00	-	RENAULT SA	EUR	15,770.00	568.00	-
COVESTRO AG	EUR	-	16,465.00	-	REPSOL SA	EUR	-	35,933.00	-
CREDIT AGRICOLE SA	EUR	20,585.00	1,665.00	-	RWE AG	EUR	67,658.00	10,152.00	-
DANONE SA	EUR	6,587.00	1,915.00	-	SAMPO OYJ -A	EUR	-	6,960.00	-
DEUTSCHE BOERSE AG	EUR	351.00	7,178.00	-	SANOFI	EUR	15,422.00	1,247.00	-
DEUTSCHE LUFTHANSA AG - REG	EUR	27,001.00	2,485.00	-	SAP SE	EUR	538.00	11,504.00	-
DEUTSCHE POST AG - REG	EUR	52,618.00	52,618.00	-	SCHAEFFLER AG	EUR	-	29,564.00	-
DEUTSCHE TELEKOM AG - REG	EUR	36,716.00	11,131.00	-	SIEMENS AG - REG	EUR	1,817.00	9,647.00	-
DNA OYJ	EUR	6,383.00	5,661.00	-	SMURFIT KAPPA GROUP PLC	GBP	11,783.00	11,783.00	-
EDP - ENERGIAS DE PORTUGAL SA	EUR	193,540.00	193,540.00	-	SMURFIT KAPPA GROUP PLC	EUR	22,175.00	860.00	-
ELISA OYJ	EUR	-	11,319.00	-	STMICROELECTRONICS NV	EUR	-	18,131.00	-
ENAGAS SA	EUR	11,363.00	26,439.00	-	TOTAL SA	EUR	-	8,045.00	-
ENEL SPA	EUR	-	82,112.00	-	UCB SA	EUR	-	4,208.00	-
ENGIE SA	EUR	-	121,588.00	-	UNICREDIT SPA	EUR	-	20,376.00	-
ENI SPA	EUR	17,465.00	3,162.00	-	UNILEVER NV - CVA	EUR	-	25,111.00	-
E.ON SE	EUR	58,527.00	733.00	-	UNITED INTERNET AG - REG	EUR	-	25,452.00	-
ERSTE GROUP BANK AG	EUR	2,210.00	36,156.00	-	UPM-KYMMENE OYJ	EUR	28,476.00	479.00	-
EVONIK INDUSTRIES AG	EUR	27,564.00	4,329.00	-	VINCI SA	EUR	3,887.00	313.00	-
FRESENIUS SE & CO KGAA	EUR	-	24,497.00	-	VOESTALPINE AG	EUR	-	15,957.00	-
HENKEL AG & CO KGAA - REG	EUR	15,754.00	659.00	-					
IBERDROLA SA	EUR	94,986.00	6,593.00	-					
INFINEON TECHNOLOGIES AG	EUR	52,854.00	945.00	-					
ING GROEP NV	EUR	-	113,872.00	-					
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	-	92,958.00	-					

NN (L) Euro Sustainable Credit (excluding Financials)

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
ABBVIE INC 1.375% 17/05/2024	EUR	500,000.00	500,000.00	-	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.000% 04/01/2037	EUR	-	1,000,000.00	-
ACCOR SA 2.625% 05/02/2021	EUR	-	500,000.00	-	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.500% 04/01/2031	EUR	1,000,000.00	1,000,000.00	-
ALLIANDER NV FRN PERP	EUR	-	1,000,000.00	-	CARLSBERG BREWERIES A/S	EUR	-	1,000,000.00	-
ALLIANDER NV 2.875% 14/06/2024 EMTN	EUR	-	3,000,000.00	-	2.625% 03/07/2019 EMTN	EUR	-	1,000,000.00	-
ANGLO AMERICAN CAPITAL PLC 1.625% 11/03/2026	EUR	485,000.00	-	-	CELANESE US HOLDINGS LLC 1.250% 11/02/2025	EUR	2,556,000.00	800,000.00	-
EMTN ANHEUSER-BUSCH INBEV SA/NV 1.150% 22/01/2027	EUR	3,000,000.00	-	-	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 1.750% 03/09/2030	EUR	-	3,700,000.00	-
EMTN ANHEUSER-BUSCH INBEV SA/NV 1.500% 17/03/2025	EUR	-	2,000,000.00	-	CK HUTCHISON FINANCE 16 LTD 2.000% 06/04/2028	EUR	-	1,000,000.00	-
EMTN ANHEUSER-BUSCH INBEV SA/NV 2.750% 17/03/2036	EUR	1,000,000.00	2,200,000.00	-	CNH INDUSTRIAL FINANCE EUROPE SA 1.750% 12/09/2025 EMTN	EUR	-	3,255,000.00	-
EMTN APRR SA 1.250% 18/01/2028 EMTN	EUR	7,400,000.00	-	-	CNH INDUSTRIAL FINANCE EUROPE SA 1.750% 25/03/2027 EMTN	EUR	1,140,000.00	-	-
APRR SA 1.500% 17/01/2033 EMTN	EUR	-	2,000,000.00	-	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026 EMTN	EUR	-	1,000,000.00	-
APRR SA 2.250% 16/01/2020 EMTN	EUR	-	2,900,000.00	-	COCA-COLA 0.750% 22/09/2026	EUR	3,368,000.00	-	-
APTIV PLC 1.500% 10/03/2025	EUR	380,000.00	-	-	COCA-COLA CO/THE 1.125% 09/03/2027	EUR	-	1,000,000.00	-
ARGENTUM NETHERLANDS BV FOR GIVAUDAN SA	EUR	1,100,000.00	3,100,000.00	-	COCA-COLA CO/THE 1.125% 22/09/2022	EUR	-	1,290,000.00	-
1.125% 17/09/2025	EUR	4,200,000.00	-	-	COCA-COLA CO/THE 1.875% 22/09/2026	EUR	-	1,000,000.00	-
ARGENTUM NETHERLANDS BV FOR GIVAUDAN SA	EUR	-	230,000.00	-	COCA-COLA EUROPEAN PARTNERS PLC 2.625% 06/11/2023 EMTN	EUR	-	2,500,000.00	-
2.000% 17/09/2030	EUR	-	-	-	COENTREPRISE DE TRANSPORT D'ELECTRICITE SA 0.875% 29/09/2024	EUR	-	4,000,000.00	-
ASML HOLDING NV 0.625% 07/07/2022	EUR	-	-	-	CRH FINANCE DAC 3.125% 03/04/2023	EUR	-	1,000,000.00	-
AT&T INC 2.350% 05/09/2029	EUR	500,000.00	-	-	DANONE SA FRN PERP	EUR	-	500,000.00	-
AT&T INC 3.150% 04/09/2036	EUR	-	1,300,000.00	-	EMTN DANONE SA 0.424%	EUR	-	2,000,000.00	-
AUTOLIV INC 0.750% 26/06/2023	EUR	450,000.00	-	-	03/11/2022 EMTN	EUR	-	2,000,000.00	-
AUTOSTRADE PER L'ITALIA SPA 1.875% 26/09/2029	EUR	-	1,500,000.00	-	DANONE SA 0.709% 03/11/2024 EMTN	EUR	-	-	-
EMTN BASF SE 0.875% 15/11/2027	EUR	-	1,915,000.00	-	DEUTSCHE TELEKOM AG 1.750% 25/03/2031 EMTN	EUR	2,074,000.00	2,074,000.00	-
BHARTI AIRTEL INTERNATIONAL NETHERLANDS BV 3.375% 20/05/2021	EUR	-	500,000.00	-	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.875% 30/01/2024	EUR	1,000,000.00	-	-
BP CAPITAL MARKETS PLC 0.900% 03/07/2024 EMTN	EUR	1,500,000.00	-	-	EMTN DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027	EUR	-	1,000,000.00	-
BP CAPITAL MARKETS PLC 1.109% 16/02/2023 EMTN	EUR	-	3,800,000.00	-	EMTN DH EUROPE FINANCE SA 1.700% 04/01/2022	EUR	-	2,250,000.00	-
BPOST SA 1.250% 11/07/2026	EUR	-	2,200,000.00	-	DIAGEO FINANCE PLC 1.000% 22/04/2025 EMTN	EUR	3,019,000.00	-	-
BRAMBLES FINANCE PLC 1.500% 04/10/2027	EUR	-	1,000,000.00	-	EDP FINANCE BV 1.125% 12/02/2024 EMTN	EUR	-	1,500,000.00	-
BRENNTAG FINANCE BV 1.125% 27/09/2025	EUR	-	1,925,000.00	-	EDP FINANCE BV 1.875% 13/10/2025 EMTN	EUR	4,964,000.00	1,000,000.00	-
BRISA CONCESSAO RODOVIARIA SA 2.375% 10/05/2027 EMTN	EUR	3,300,000.00	2,400,000.00	-	EDP FINANCE BV 2.625% 15/04/2019 EMTN	EUR	-	2,000,000.00	-

NN (L) Euro Sustainable Credit (excluding Financials)

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
EDP FINANCE BV 2.625%	EUR	-	1,000,000.00	-	INTERNATIONAL FLAVORS & FRAGRANCES INC 1.800%	EUR	1,300,000.00	2,300,000.00	-
18/01/2022 EMTN					25/09/2026				
EDP FINANCE BV 4.125%	EUR	-	783,000.00	-	JAB HOLDINGS BV 2.500%	EUR	-	900,000.00	-
20/01/2021 EMTN					25/06/2029				
ELISA OYJ 1.125%	EUR	858,000.00	858,000.00	-	KERING SA 1.375%	EUR	1,000,000.00	-	-
26/02/2026 EMTN					01/10/2021 EMTN				
EMERSON ELECTRIC CO	EUR	2,241,000.00	-	-	KONINKLIJKE PHILIPS NV	EUR	-	2,000,000.00	-
1.250% 15/10/2025 EMTN					1.375% 02/05/2028				
EMERSON ELECTRIC CO	EUR	4,171,000.00	-	-	LA POSTE SA 1.450%	EUR	2,500,000.00	-	-
2.000% 15/10/2029 EMTN					30/11/2028 EMTN				
ENBW INTERNATIONAL	EUR	5,500,000.00	2,000,000.00	-	LANXESS AG 1.000%	EUR	-	835,000.00	-
FINANCE BV 1.875%					07/10/2026 EMTN				
31/10/2033 EMTN					LEGRAND SA 1.875%	EUR	-	400,000.00	-
ENEXIS HOLDING NV	EUR	-	1,000,000.00	-	16/12/2027				
1.500% 20/10/2023 EMTN					MAGNA INTERNATIONAL	EUR	5,720,000.00	-	-
ENGIE SA FRN PERP	EUR	-	2,500,000.00	-	INC 1.900% 24/11/2023				
ENGIE SA 1.375%	EUR	-	600,000.00	-	MERCK KGAA 12/12/2074	EUR	-	1,500,000.00	-
19/05/2020 EMTN					FRN				
ESB FINANCE DAC 1.750%	EUR	-	2,000,000.00	-	MERCK KGAA 12/12/2074	EUR	-	2,000,000.00	-
07/02/2029 EMTN					FRN				
EUROGRID GMBH 1.500%	EUR	-	2,000,000.00	-	MOL HUNGARIAN OIL & GAS PLC 2.625%	EUR	-	1,500,000.00	-
18/04/2028 EMTN					28/04/2023				
EUROGRID GMBH 1.625%	EUR	-	2,000,000.00	-	MONDI FINANCE PLC	EUR	-	100,000.00	-
03/11/2023 EMTN					1.500% 15/04/2024 EMTN				
FINGRID OYJ 3.500%	EUR	-	1,000,000.00	-	NATIONAL GRID NORTH AMERICA INC 0.750%	EUR	-	1,200,000.00	-
03/04/2024 EMTN					11/02/2022 EMTN				
FOMENTO ECONOMICO MEXICANO SAB DE CV	EUR	-	2,000,000.00	-	NATIONAL GRID NORTH AMERICA INC 1.000%	EUR	-	900,000.00	-
1.750% 20/03/2023					12/07/2024 EMTN				
FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024	EUR	1,255,000.00	-	-	NATIONAL GRID PLC	EUR	-	1,700,000.00	-
GENERAL ELECTRIC CO	EUR	-	2,000,000.00	-	4.375% 10/03/2020 EMTN				
2.125% 17/05/2037					NGG FINANCE PLC	EUR	-	2,000,000.00	-
HEATHROW FUNDING LTD	EUR	-	2,000,000.00	-	18/06/2026 FRN				
1.875% 12/07/2032 EMTN					OPTUS FINANCE PTY LTD	EUR	-	1,500,000.00	-
HEIDELBERGCEMENT AG	EUR	840,000.00	-	-	3.500% 15/09/2020 EMTN	EUR	1,000,000.00	-	-
1.500% 07/02/2025 EMTN					ORANGE SA FRN PERP	EUR	600,000.00	-	-
HEIDELBERGCEMENT	EUR	-	300,000.00	-	EMTN				
FINANCE LUXEMBOURG SA					ORANGE SA FRN PERP	EUR	1,000,000.00	-	-
1.625% 07/04/2026 EMTN					EMTN				
HEINEKEN NV 3.500%	EUR	2,000,000.00	-	-	ORANGE SA 1.125%	EUR	1,400,000.00	-	-
19/03/2024 EMTN					15/07/2024 EMTN				
HOLDING	EUR	-	4,900,000.00	-	ORANGE SA 1.375%	EUR	-	2,000,000.00	-
D'INFRASTRUCTURES DE TRANSPORT SAS 0.625%					16/01/2030 EMTN				
27/03/2023 EMTN					ORANGE SA 1.375%	EUR	1,000,000.00	-	-
IBERDROLA FINANZAS SA	EUR	-	1,000,000.00	-	20/03/2028 EMTN				
1.250% 28/10/2026 EMTN					ORANGE SA 1.875%	EUR	-	2,000,000.00	-
IBERDROLA	EUR	1,000,000.00	-	-	12/09/2030 EMTN				
INTERNATIONAL BV FRN PERP					ORIGIN ENERGY FINANCE LTD 3.500% 04/10/2021	EUR	-	6,000,000.00	-
IBERDROLA	EUR	-	2,000,000.00	-	ORLEN CAPITAL AB 2.500%	EUR	-	1,755,000.00	-
INTERNATIONAL BV FRN PERP EMTN					07/06/2023				
IMERYS SA 1.500%	EUR	700,000.00	-	-	ORLEN CAPITAL AB 2.500%	EUR	-	2,100,000.00	-
15/01/2027 EMTN					30/06/2021				
INDIGO GROUP SAS 1.625%	EUR	-	1,000,000.00	-	O2 TELEFONICA	EUR	2,000,000.00	-	-
19/04/2028					DEUTSCHLAND FINANZIERUNGS GMBH				
INNOGY FINANCE BV	EUR	-	2,425,000.00	-	1.750% 05/07/2025				
1.500% 31/07/2029 EMTN					O2 TELEFONICA	EUR	-	2,000,000.00	-
INNOGY FINANCE BV	EUR	-	3,000,000.00	-	DEUTSCHLAND FINANZIERUNGS GMBH				
3.000% 17/01/2024 EMTN					2.375% 10/02/2021				
INNOGY FINANCE BV	EUR	-	800,000.00	-	PARKER-HANNIFIN CORP 1.125% 01/03/2025	EUR	-	1,500,000.00	-
5.750% 14/02/2033 EMTN					PEPSICO INC 1.750%	EUR	-	570,000.00	-
INNOGY FINANCE BV	EUR	-	500,000.00	-	28/04/2021 EMTN				
6.500% 10/08/2021 EMTN					POSTNL NV 1.000%	EUR	-	1,182,000.00	-
INTERNATIONAL BUSINESS MACHINES CORP 1.250%	EUR	2,720,000.00	-	-	21/11/2024				
29/01/2027									

NN (L) Euro Sustainable Credit (excluding Financials)

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
PRAXAIR INC 1.625% 01/12/2025	EUR	2,904,000.00	-	-	STATKRAFT AS 1.125% 20/03/2025 EMTN	EUR	-	1,500,000.00	-
PROCTER & GAMBLE CO/THE 1.125% 02/11/2023	EUR	6,000,000.00	3,000,000.00	-	SYDNEY AIRPORT FINANCE CO PTY LTD 1.750% 26/04/2028 EMTN	EUR	-	1,957,000.00	-
PROCTER & GAMBLE CO/THE 2.000% 16/08/2022	EUR	-	6,160,000.00	-	SYDNEY AIRPORT FINANCE CO PTY LTD 2.750% 23/04/2024 EMTN	EUR	-	835,000.00	-
PSA BANQUE FRANCE SA 0.625% 10/10/2022 EMTN	EUR	-	2,000,000.00	-	SYMRISE AG 1.750% 10/07/2019 EMTN	EUR	-	2,000,000.00	-
RCI BANQUE SA 0.250% 12/07/2021 EMTN	EUR	-	1,400,000.00	-	TAKEDA PHARMACEUTICAL CO LTD 2.250% 21/11/2026	EUR	8,315,000.00	-	-
RCI BANQUE SA 0.500% 15/09/2023 EMTN	EUR	-	900,000.00	-	TELECOM ITALIA SPA/MILANO 2.375% 12/10/2027 EMTN	EUR	820,000.00	820,000.00	-
RCI BANQUE SA 0.750% 12/01/2022 EMTN	EUR	-	800,000.00	-	TELEFONICA EMISIONES SA 1.460% 13/04/2026 EMTN	EUR	-	1,000,000.00	-
RCI BANQUE SA 0.750% 26/09/2022 EMTN	EUR	-	2,455,000.00	-	TELEFONICA EMISIONES SAU 1.069% 05/02/2024	EUR	1,500,000.00	-	-
RCI BANQUE SA 1.000% 17/05/2023 EMTN	EUR	-	10,150,000.00	-	EMTN TELEFONICA EMISIONES	EUR	1,500,000.00	-	-
RCI BANQUE SA 1.250% 08/06/2022 EMTN	EUR	-	1,115,000.00	-	SAU 1.788% 12/03/2029	EUR	-	-	-
RCI BANQUE SA 1.375% 17/11/2020 EMTN	EUR	-	4,000,000.00	-	EMTN TELEFONICA EMISIONES	EUR	500,000.00	1,000,000.00	-
RCI BANQUE SA 3.000% 09/05/2019 EMTN	EUR	-	1,100,000.00	-	SAU 2.318% 17/10/2028	EUR	-	-	-
RED ELECTRICA FINANCIACIONES SAU	EUR	-	500,000.00	-	EMTN TELEKOM	EUR	-	1,400,000.00	-
1.250% 13/03/2027 EMTN	EUR	-	-	-	FINANZMANAGEMENT GMBH 1.500% 07/12/2026	EUR	-	-	-
RELX FINANCE BV 1.500% 13/05/2027	EUR	-	2,300,000.00	-	TELIA CO AB 2.125% 20/02/2034 EMTN	EUR	1,150,000.00	-	-
REN FINANCE BV 2.500% 12/02/2025 EMTN	EUR	-	931,000.00	-	TELSTRA CORP LTD 2.500% 15/09/2023 EMTN	EUR	-	1,000,000.00	-
RTE RESEAU DE TRANSPORT D'ELECTRICITE	EUR	-	3,700,000.00	-	TENNET HOLDING BV FRN PERP	EUR	-	1,500,000.00	-
SADIR 1.875% 23/10/2037	EUR	-	-	-	TENNET HOLDING BV 1.375% 05/06/2028 EMTN	EUR	-	2,000,000.00	-
EMTN SCHAEFFLER AG 1.875%	EUR	1,005,000.00	-	-	TESCO CORPORATE	EUR	1,000,000.00	-	-
26/03/2024 EMTN	EUR	-	-	-	TREASURY SERVICES PLC 1.375% 24/10/2023 EMTN	EUR	-	-	-
SCHNEIDER ELECTRIC SE	EUR	-	1,600,000.00	-	THERMO FISHER SCIENTIFIC INC 1.950% 24/07/2029	EUR	1,000,000.00	800,000.00	-
1.375% 21/06/2027 EMTN	EUR	-	-	-	TOTAL SA FRN PERP EMTN	EUR	3,845,000.00	1,000,000.00	-
SES SA 4.750% 11/03/2021	EUR	-	1,500,000.00	-	TRANSURBAN FINANCE CO PTY LTD 1.875%	EUR	-	4,700,000.00	-
EMTN	EUR	615,000.00	-	-	16/09/2024 EMTN	EUR	-	-	-
SIEMENS	EUR	-	-	-	UBISOFT ENTERTAINMENT	EUR	-	1,500,000.00	-
FINANCIERINGSMAATSCHA PPIJ NV 0.300% 28/02/2024	EUR	845,000.00	-	-	SA 1.289% 30/01/2023	EUR	-	-	-
SIEMENS	EUR	-	-	-	UNILEVER NV 0.500% 03/02/2022	EUR	-	650,000.00	-
FINANCIERINGSMAATSCHA PPIJ NV 0.900% 28/02/2028	EUR	-	330,000.00	-	UNILEVER NV 0.500% 29/04/2024 EMTN	EUR	-	2,690,000.00	-
SIEMENS	EUR	-	-	-	VALEO SA 1.500% 18/06/2025 EMTN	EUR	1,500,000.00	1,000,000.00	-
FINANCIERINGSMAATSCHA PPIJ NV 1.000% 06/09/2027	EUR	-	900,000.00	-	VERIZON COMMUNICATIONS INC	USD	3,000,000.00	-	-
EMTN	EUR	-	-	-	3.875% 08/02/2029	EUR	-	-	-
SKF AB 1.625% 02/12/2022	EUR	-	1,330,000.00	-	VINCI SA 3.375% 30/03/2020 EMTN	EUR	-	900,000.00	-
SKY LTD 1.500%	EUR	-	2,000,000.00	-	VODAFONE GROUP PLC 03/10/2078 FRN	EUR	500,000.00	500,000.00	-
15/09/2021 EMTN	EUR	-	-	-	VODAFONE GROUP PLC 1.125% 20/11/2025 EMTN	EUR	400,000.00	-	-
SNAM SPA 0.875% 25/10/2026 EMTN	EUR	1,500,000.00	-	-	VODAFONE GROUP PLC 1.500% 24/07/2027 EMTN	EUR	-	1,000,000.00	-
SNAM SPA 1.375% 25/10/2027 EMTN	EUR	-	-	-	VOESTALPINE AG 1.375% 27/09/2024 EMTN	EUR	-	8,900,000.00	-
SOLVAY SA FRN PERP	EUR	1,800,000.00	1,000,000.00	-	WARNER MEDIA LLC 1.950% 15/09/2023	EUR	-	2,000,000.00	-
SOLVAY SA 1.625% 02/12/2022	EUR	-	1,000,000.00	-					
SOLVAY SA 2.750% 02/12/2027	EUR	1,100,000.00	2,000,000.00	-					

NN (L) Euro Sustainable Credit (excluding Financials)

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
WESTPAC SECURITIES NZ LTD/LONDON 0.250% 06/04/2022 EMTN	EUR	-	7,000,000.00	-
ZF NORTH AMERICA CAPITAL INC 2.750% 27/04/2023	EUR	900,000.00	3,200,000.00	-

NN (L) Euromix Bond

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name Currency Purchases Qty Sales Qty Bonus/Splits

Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market

Bonds and other debt instruments

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BUNDESobligation ZCP 09/04/2021	EUR	5,290,000.00	-	-
BUNDESobligation ZCP 13/10/2023	EUR	6,760,000.00	-	-
BUNDESobligation ZCP 14/04/2023	EUR	2,910,000.00	-	-
BUNDESobligation 0.250% 11/10/2019	EUR	-	2,500,000.00	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.250% 15/02/2027	EUR	2,280,000.00	-	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.500% 15/02/2025	EUR	7,947,000.00	6,570,000.00	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.500% 15/02/2026	EUR	4,990,000.00	1,765,000.00	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.500% 15/02/2028	EUR	2,351,000.00	-	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.500% 15/08/2027	EUR	3,490,000.00	-	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.000% 15/08/2025	EUR	1,854,000.00	1,800,000.00	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.500% 15/05/2024	EUR	3,865,000.00	5,330,000.00	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.250% 04/09/2021	EUR	3,120,000.00	-	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.500% 04/07/2027	EUR	1,230,000.00	-	-
BUNDESSCHATZANWEISUN GEN ZCP 13/09/2019	EUR	-	10,050,000.00	-
BUNDESSCHATZANWEISUN GEN ZCP 13/12/2019	EUR	-	2,490,000.00	-
DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.500% 15/04/2030	EUR	1,995,694.00	1,282,598.83	-
NETHERLANDS GOVERNMENT BOND ZCP 15/01/2024	EUR	4,885,830.00	3,580,000.00	-
NETHERLANDS GOVERNMENT BOND 0.250% 15/07/2025	EUR	1,380,000.00	1,310,000.00	-
NETHERLANDS GOVERNMENT BOND 0.500% 15/07/2026	EUR	4,065,000.00	1,120,000.00	-
NETHERLANDS GOVERNMENT BOND 0.750% 15/07/2027	EUR	-	2,560,000.00	-

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
NETHERLANDS GOVERNMENT BOND 0.750% 15/07/2028	EUR	962,000.00	-	-
NETHERLANDS GOVERNMENT BOND 3.250% 15/07/2021	EUR	3,010,000.00	-	-

Undertakings for collective investment

Open ended funds

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
NN (L) LIQUID EUR - Z CAP EUR	EUR	113,114.00	134,138.00	-

NN (L) European ABS

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
ALBA 2006-1 PLC 2006-1 D	GBP	2,657,032.97	-	-	FASTNET SECURITIES 12	EUR	3,875,000.00	-	-
21/11/2037 FRN					DAC -12 B 10/10/2056 FRN				
ARBOUR CLO IV DAC - 4X D	EUR	5,000,000.00	5,000,000.00	-	FASTNET SECURITIES 12	EUR	4,400,000.00	-	-
15/01/2030 FRN					DAC -12 C 10/10/2056 FRN				
ATLANTES MORTGAGE NO	EUR	3,000,000.00	-	-	FASTNET SECURITIES 13	EUR	1,458,000.00	-	-
1 PLC -1 B 17/01/2036 FRN					DAC - 13 C 18/04/2057 FRN				
AURORUS 2017 BV 2017-1	EUR	1,300,000.00	-	-	FASTNET SECURITIES 13	EUR	2,953,000.00	-	-
C 11/08/2078 FRN					DAC -13 D 18/04/2057 FRN				
AURORUS 2017 BV 2017-1	EUR	1,300,000.00	-	-	FINSBURY SQUARE 2018-1	GBP	1,999,956.33	-	-
D 11/08/2078 FRN					PLC 2018-1 C 12/09/2065				
BANCAJA 6 FONDO DE	EUR	2,268,457.45	-	-	FRN				
TITULIZACION DE ACTIVOS -					FROSN-2018 DAC 2018-1 B	EUR	2,164,697.02	-	-
6 A2 20/02/2036 FRN					21/05/2028 FRN				
BANCAJA 6 FONDO DE	EUR	1,429,602.48	-	-	GAMMA SOCIEDADE DE	EUR	3,876,811.48	3,778,261.35	-
TITULIZACION DE ACTIVOS -					TITULARIZACAO DE				
6 B 20/02/2036 FRN					CREDITOS SA ATLANTES				
BERICA ABS 3 SRL -3 B	EUR	4,500,000.00	4,500,000.00	-	MORTGAGE NO 2 -2 A				
30/06/2061 FRN					18/09/2060 FRN				
BL CONSUMER ISSUANCE	EUR	2,000,000.00	-	-	GOLDENTREE LOAN	EUR	5,000,000.00	-	-
PLATFORM SA					MANAGEMENT EUR CLO 1				
COMPARTMENT 2018-1 D					DAC -2X B1A 20/01/2032				
25/03/2034 FRN					FRN				
BLACKROCK EUROPEAN	EUR	4,000,000.00	-	-	GRAND CANAL SECURITIES	EUR	4,613,604.27	-	-
CLO VII DAC -7X B1					1 DESIGNATED ACTIVITY CO				
15/10/2031 FRN					-1 A 19/02/2055 FRN				
CASTELL 2018-1 PLC 2018-1	GBP	5,295,000.00	-	-	GRAND CANAL SECURITIES	EUR	2,519,321.19	-	-
A 25/01/2046 FRN					-2 A 24/12/2058 FRN				
CASTLE PARK CLO	EUR	4,000,000.00	-	-	HARVEST CLO XX DAC -20X	EUR	5,200,000.00	-	-
DESIGNATED ACTIVITY CO -					B1 20/10/2031 FRN				
1X CR 15/01/2028 FRN					HIPOCAT 10 FTA HIPO-10	EUR	5,264,046.24	-	-
CFHL-1 2014 2014-1 B	EUR	1,700,000.00	1,700,000.00	-	A2 24/10/2039 FRN				
28/04/2054 FRN					JUBILEE CLO 2013-X BV	EUR	5,100,000.00	-	-
CFHL-1 2014 2014-1 D	EUR	3,800,000.00	-	-	2013-10X DR 15/04/2031				
28/04/2054 FRN					FRN				
CFHL-1 2014 2014-1 E	EUR	1,500,000.00	-	-	JUBILEE CLO 2015-XVI BV	EUR	3,000,000.00	-	-
28/04/2054 FRN					2015-16X CR 15/12/2029				
CHAPEL 2007 BV -2007 B	EUR	2,100,000.00	-	-	FRN				
17/07/2066 FRN					KANTOOR FINANCE 2018	EUR	3,338,421.69	-	-
CHAPEL 2007 BV -2007 C	EUR	1,300,000.00	-	-	DAC 2018-1 D 22/05/2028				
17/07/2066 FRN					FRN				
CLARINDA PARK CLO DAC -	EUR	4,000,000.00	-	-	LASER ABS 2017 PLC 2017 -	GBP	2,095,000.00	2,095,000.00	-
1X C 15/11/2029 FRN					1B 25/09/2030 FRN				
COMPARTIMENT LOGGIAS	EUR	1,338,851.80	-	-	LONDON WALL MORTGAGE	GBP	1,000,000.00	-	-
2001-1 2001-1 SUB					CAPITAL PLC 2016-FL1 C				
27/12/2023 FRN					15/08/2048 FRN				
CONTEGO CLO II BV -2X DR	EUR	5,000,000.00	-	-	LONDON WALL MORTGAGE	GBP	1,739,829.77	-	-
15/11/2026 FRN					CAPITAL PLC 2018-FL1 C				
CORDUSIO RMBS 2 SRL -2 B	EUR	8,600,000.00	-	-	15/05/2050 FRN				
30/06/2035 FRN					LONDON WALL MORTGAGE	GBP	621,367.78	-	-
DRYDEN 46 EURO CLO 2016	EUR	4,370,000.00	-	-	CAPITAL PLC 2018-FL1 D				
BV 2016-46X D 15/01/2030					15/05/2050 FRN				
FRN					LUSITANO MORTGAGES NO	EUR	1,081,581.00	1,081,581.00	-
DUTCH PROPERTY FINANCE	EUR	1,695,000.00	-	-	2 PLC -2 A 16/11/2036 FRN				
2017-1 BV 2017-1 B					MAGELLAN MORTGAGES	EUR	4,430,000.00	-	-
28/01/2048 FRN					NO2 PLC -2 B 18/07/2036				
E-MAC NL 2004-I BV NL04-I	EUR	1,328,183.05	-	-	FRN				
C 25/07/2036 FRN					MAN GLG EURO CLO II DAC	EUR	1,000,000.00	-	-
E-MAC NL 2005-I BV NL05-I	EUR	3,582,493.94	-	-	-2X D 15/01/2030 FRN				
A 25/04/2038 FRN					NEWDAY FUNDING 2018-2	GBP	1,400,000.00	-	-
EUROPEAN LOAN CONDUIT	EUR	1,699,987.64	-	-	PLC 2018-2X C 15/12/2026				
-31 D 26/10/2028 FRN					FRN				
EUROSAIL 2006-3NC PLC	EUR	8,600,000.00	-	-	NEWDAY FUNDING 2018-2	GBP	3,500,000.00	-	-
2006-3X B1A 10/09/2044					PLC 2018-2X D 15/12/2021				
FRN					FR				
					NORIA 2018 25/06/2038	EUR	3,500,000.00	-	-
					FRN				
					OAK HILL EUROPEAN	EUR	8,000,000.00	-	-
					CREDIT PARTNERS VII DAC				
					2018 -7X B1 20/10/2031				
					FRN				

NN (L) European ABS

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ONCILLA MORTGAGE FUNDING 2016-1 PLC 2016-1 D 12/12/2043 FRN	GBP	4,500,000.00	-	-
ORANJE EUROPEAN LOAN CONDUIT NO 32 DAC -32 A 22/11/2023 FRN	EUR	4,484,000.00	-	-
ORANJE EUROPEAN LOAN CONDUIT NO 32 DAC -32 C 22/11/2028 FRN	EUR	5,000,000.00	-	-
ORWELL PARK CLO DESIGNATED ACTIVITY CO - 1X CR 18/07/2029 FRN	EUR	2,000,000.00	-	-
PARAGON MORTGAGES NO 10 PLC -10X A2A 15/06/2041 FRN	GBP	3,000,000.00	-	-
PARAGON MORTGAGES NO 11 PLC -11X A2B 15/10/2041 FRN	EUR	3,469,654.85	-	-
PCL FUNDING II PLC 2017-1 B 15/06/2022 FRN	GBP	1,288,000.00	-	-
PCL FUNDING III PLC 2017-2 B 15/06/2023 FRN	GBP	1,500,000.00	-	-
PRECISE MORTGAGE FUNDING 2018-1B PLC 2018-1B C 12/12/2054 FRN	GBP	1,380,000.00	-	-
RESIDENTIAL MORTGAGE SECURITIES 31 PLC -31 A 20/09/2021 FRN	GBP	5,000,000.00	-	-
RIBBON FINANCE 2018 PLC 2018-1 D 20/04/2028 FRN	GBP	3,482,500.00	-	-
RMAC SECURITIES NO 1 PLC 2006-NS2X M1C 12/06/2044 FRN	EUR	4,523,894.72	-	-
RURAL HIPOTECARIO GLOBAL I FTA - I B 18/01/2039 FRN	EUR	1,236,923.80	-	-
SCANDINAVIAN CONSUMER LOANS VI -6 D 15/12/2040 FRN	NOK	23,000,000.00	-	-
SORRENTO PARK CLO DAC - 1X CR 16/11/2027 FRN	EUR	4,169,000.00	-	-
TAGUS - SOCIEDADE DE TITULARIZACAO DE CREDITOS SA 2009-ENGY A1 12/05/2025 FRN	EUR	9,193,920.88	-	-
THRONES 2015-1 PLC 2015-1 D 18/03/2050 FRN	GBP	4,500,000.00	-	-
TIKEH 2X DN 07/12/2029 FRN	EUR	7,000,000.00	7,000,000.00	-
TORO EUROPEAN CLO 3 DAC -3X D 15/04/2030 FRN	EUR	5,000,000.00	-	-
TOWD POINT MORTGAGE FUNDING 2016-GRANITE3 PLC 2016-GR3 B 20/08/2044 FRN	GBP	2,000,000.00	-	-
TOWERS CQ SRL - 1 B 28/12/2033 FRN	EUR	6,300,000.00	-	-
TRINITY SQUARE 2015-1 PLC 2015-1X C 15/07/2051 FRN	GBP	2,700,000.00	-	-
UROPA SECURITIES PLC 2007-1 M1A 10/10/2040 FRN	GBP	2,000,000.00	-	-

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Other transferable securities and money market instruments				
Bonds and other debt instruments				
CAIRN CLO V BV 2015-5X CR 20/07/2030 FRN	EUR	2,750,000.00	-	-
Undertakings for collective investment				
Open ended funds				
NN (L) LIQUID EUR - Z CAP EUR	EUR	43,640.07	38,153.00	-

NN (L) European Equity

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
ABN AMRO GROUP NV - CVA	EUR	-	7,807.00	-	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	-	21,655.00	-
ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	-	5,280.00	-	IPSEN SA	EUR	1,775.00	1,775.00	-
ADIDAS AG	EUR	6,789.00	6,789.00	-	KBC GROUP NV	EUR	10,920.00	512.00	-
AENA SME SA	EUR	-	13,515.00	-	KERING SA	EUR	2,724.00	196.00	-
AGEAS	EUR	-	7,741.00	-	KONINKLIJKE AHOLD DELHAIZE NV	EUR	-	44,995.00	-
ALFA LAVAL AB	SEK	-	26,146.00	-	KONINKLIJKE DSM NV	EUR	-	6,036.00	-
ALLIANZ SE - REG	EUR	1,446.00	68.00	-	LEG IMMOBILIEN AG	EUR	-	37,144.00	-
ALSTOM SA	EUR	62,379.00	3,623.00	-	LEGAL & GENERAL GROUP PLC	GBP	-	64,863.00	-
APERAM SA	EUR	5,000.00	14,197.00	-	LINDE PLC	EUR	-	7,355.00	-
ASML HOLDING NV	EUR	27,598.00	12,078.00	-	LLOYDS BANKING GROUP PLC	GBP	5,274,189.00	247,295.00	-
ASR NEDERLAND NV	EUR	-	2,212.00	-	LONZA GROUP AG -REG	CHF	-	3,444.00	-
ASTRAZENECA PLC	GBP	-	57,267.00	-	L'OREAL SA	EUR	1,050.00	7,780.00	-
ATLAS COPCO AB - B	SEK	73,055.00	31,244.00	-	LVMH MOET HENNESSY	EUR	6,821.00	926.00	-
AXA SA	EUR	-	4,529.00	-	LOUIS VUITTON SE	EUR	-	6,671.00	-
AXEL SPRINGER SE	EUR	-	15,702.00	-	MERLIN PROPERTIES	EUR	-	6,671.00	-
BARCLAYS PLC	GBP	436,350.00	20,458.00	-	SOCIMI SA	EUR	-	6,671.00	-
BARRATT DEVELOPMENTS PLC	GBP	-	149,588.00	-	MOWI ASA	NOK	99,524.00	74,514.00	-
BARRY CALLEBAUT AG - REG	CHF	-	432.00	-	NESTE OYJ	EUR	-	5,042.00	-
BNP PARIBAS SA	EUR	-	84,986.00	-	NESTLE SA - REG	CHF	25,141.00	1,249.00	-
BOLIDEN AB	SEK	14,532.00	7,241.00	-	NOVARTIS AG - REG	CHF	39,295.00	1,471.00	-
BP PLC	GBP	-	485,833.00	-	NOVO NORDISK A/S - B	DKK	50,000.00	2,344.00	-
BUNZL PLC	GBP	78,292.00	18,346.00	-	NOVOZYMES A/S - B	DKK	31,386.00	7,711.00	-
CIE FINANCIERE	CHF	2,750.00	15,362.00	-	OMV AG	EUR	-	5,282.00	-
RICHEMONT SA - REG	EUR	13,907.00	-	-	ORANGE SA	EUR	-	242,640.00	-
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA - REG	EUR	-	-	-	ORKLA ASA	NOK	127,305.00	127,305.00	-
CNP ASSURANCES	EUR	-	5,269.00	-	PARTNERS GROUP HOLDING AG	CHF	-	599.00	-
COMPASS GROUP PLC	GBP	30,388.00	10,234.00	-	PERSIMMON PLC	GBP	-	26,369.00	-
CONTINENTAL AG	EUR	-	14,204.00	-	PEUGEOT SA	EUR	79,185.00	3,712.00	-
DANSKE BANK A/S	DKK	-	72,442.00	-	PROSIEBENSAT.1 MEDIA SE	EUR	-	43,109.00	-
DEUTSCHE BOERSE AG	EUR	-	24,559.00	-	PUMA AG	EUR	1,132.00	1,132.00	-
DEUTSCHE LUFTHANSA AG - REG	EUR	33,589.00	37,071.00	-	RECKITT BENCKISER GROUP PLC	GBP	25,081.00	1,176.00	-
DEUTSCHE POST AG - REG	EUR	28,935.00	28,935.00	-	RIO TINTO PLC	GBP	15,268.00	4,370.00	-
DEUTSCHE TELEKOM AG - REG	EUR	165,631.00	14,058.00	-	ROCHE HOLDING AG - GENUSSSCHEIN	CHF	-	1,684.00	-
DIAGEO PLC	GBP	9,335.00	7,404.00	-	RWE AG	EUR	115,059.00	100,761.00	-
DNA OYJ	EUR	-	23,994.00	-	SANDVIK AB	SEK	-	137,376.00	-
DNB ASA	NOK	109,130.00	70,303.00	-	SAP SE	EUR	29,646.00	25,284.00	-
EIFFAGE SA	EUR	7,313.00	343.00	-	SKANDINAVISKA ENSKILDA BANKEN AB - A	SEK	450,441.00	17,877.00	-
ENEL SPA	EUR	-	76,351.00	-	SUNRISE	CHF	22,974.00	33,807.00	-
ENI SPA	EUR	78,855.00	4,637.00	-	COMMUNICATIONS GROUP AG	CHF	-	33,807.00	-
E.ON SE	EUR	102,595.00	4,810.00	-	SVENSKA HANDELSBANKEN AB - A	SEK	-	241,827.00	-
EQUINOR ASA	NOK	-	63,375.00	-	TATE & LYLE PLC	GBP	51,782.00	285,015.00	-
ERSTE GROUP BANK AG	EUR	6,535.00	21,065.00	-	TAYLOR WIMPEY PLC	GBP	-	1,193,675.00	-
EVONIK INDUSTRIES AG	EUR	30,793.00	65,606.00	-	TELENOR ASA	NOK	26,430.00	1,239.00	-
GLAXOSMITHKLINE PLC	GBP	-	66,167.00	-	TESCO PLC	GBP	268,438.00	28,171.00	-
HENKEL AG & CO KGAA - REG	EUR	25,169.00	1,011.00	-	TOTAL SA	EUR	-	39,171.00	-
IBERDROLA SA	EUR	536,346.00	15,942.00	-	UCB SA	EUR	10,068.00	2,457.00	-
IMPERIAL BRANDS PLC	GBP	-	103,136.00	-	UNITED INTERNET AG - REG	EUR	-	84,475.00	-
INFINEON TECHNOLOGIES AG	EUR	87,896.00	-	-	UPM-KYMMENE OYJ	EUR	33,523.00	58,954.00	-
INFORMA PLC	GBP	60,625.00	60,625.00	-	VINCI SA	EUR	-	12,317.00	-
					ZURICH INSURANCE GROUP AG	CHF	609.00	1,033.00	-
					3I GROUP PLC	GBP	-	16,553.00	-

NN (L) European High Dividend

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
ABN AMRO GROUP NV - CVA	EUR	147,903.00	301,795.00	-	SAP SE	EUR	81,340.00	4,343.00	-
ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	68,899.00	-	-	SCHNEIDER ELECTRIC SE	EUR	145,493.00	18,421.00	-
AIB GROUP PLC	EUR	335,099.00	1,013,406.00	-	SIEMENS AG - REG	EUR	-	38,094.00	-
ALSTOM SA	EUR	45,748.00	204,795.00	-	SMURFIT KAPPA GROUP PLC	GBP	114,107.00	24,119.00	-
APERAM SA	EUR	-	188,073.00	-	ST JAMES'S PLACE PLC	GBP	302,160.00	127,180.00	-
ASTRAZENECA PLC	GBP	4,457.00	60,161.00	-	SVENSKA HANDELSBANKEN AB - A	SEK	545,614.00	208,137.00	-
AXA SA	EUR	273,503.00	-	-	TOTAL SA	EUR	64,945.00	64,000.00	-
BNP PARIBAS SA	EUR	122,909.00	284,792.00	-	UBS GROUP AG - REG	CHF	94,425.00	1,166,575.00	-
BP PLC	GBP	1,481,940.00	119,451.00	-	UNICREDIT SPA	EUR	437,049.00	297,710.00	-
CAPGEMINI SE	EUR	58,258.00	11,061.00	-	UNILEVER NV - CVA	EUR	-	190,000.00	-
CARNIVAL PLC	GBP	13,464.00	55,793.00	-	VALEO SA	EUR	194,575.00	69,413.00	-
CENTRICA PLC	GBP	304,562.00	382,281.00	-	VINCI SA	EUR	39,277.00	41,004.00	-
CIE DE SAINT-GOBAIN	EUR	139,471.00	125,639.00	-					
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA - REG	EUR	10,138.00	13,246.00	-					
COVESTRO AG	EUR	86,729.00	-	-					
CRH PLC	GBP	168,270.00	-	-					
DAIMLER AG - REG	EUR	186,975.00	31,184.00	-					
DANONE SA	EUR	20,128.00	68,897.00	-					
DEUTSCHE POST AG - REG	EUR	148,133.00	44,316.00	-					
DEUTSCHE TELEKOM AG - REG	EUR	-	369,655.00	-					
ENEL SPA	EUR	-	588,910.00	-					
E.ON SE	EUR	-	578,317.00	-					
ERSTE GROUP BANK AG	EUR	104,877.00	61,092.00	-					
EVONIK INDUSTRIES AG	EUR	421,216.00	28,667.00	-					
GLAXOSMITHKLINE PLC	GBP	265,091.00	195,347.00	-					
GRUPO CATALANA	EUR	3,124.00	11,026.00	-					
OCCIDENTE SA									
HENKEL AG & CO KGAA - REG	EUR	37,898.00	-	-					
INFINEON TECHNOLOGIES AG	EUR	205,238.00	206,669.00	-					
JOHNSON MATTHEY PLC	GBP	21,212.00	41,196.00	-					
LAND SECURITIES GROUP PLC	GBP	-	400,153.00	-					
LEG IMMOBILIEN AG	EUR	-	24,371.00	-					
LVMH MOET HENNESSY	EUR	22,414.00	4,433.00	-					
LOUIS VUITTON SE									
MERLIN PROPERTIES	EUR	-	34,668.00	-					
SOCIMI SA									
MUENCHENER RUECKVERSICHERUNGSGES	EUR	-	38,144.00	-					
ELLSCHAFT AG IN MUENCHEN - REG									
NESTLE SA - REG	CHF	-	96,705.00	-					
NORSK HYDRO ASA	NOK	-	1,137,187.00	-					
ORANGE SA	EUR	-	464,037.00	-					
PRUDENTIAL PLC	GBP	354,787.00	152,238.00	-					
RECKITT BENCKISER GROUP PLC	GBP	149,520.00	20,275.00	-					
ROCHE HOLDING AG - GENUSSSCHEIN	CHF	4,974.00	17,360.00	-					
ROYAL BANK OF SCOTLAND GROUP	GBP	1,968,542.00	1,968,542.00	-					
ROYAL DUTCH SHELL PLC - A	GBP	56,202.00	81,579.00	-					
SANOFI	EUR	59,377.00	96,160.00	-					

NN (L) European High Yield

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
ADIANT GLOBAL HOLDINGS LTD 3.500% 15/08/2024	EUR	-	1,200,000.00	-	ENQUEST PLC 7.000% 15/04/2022 EMTN	USD	-	1,966,751.00	-
ALDESA FINANCIAL SERVICES SA 7.250% 01/04/2021 EMTN	EUR	-	300,000.00	-	EQUINIX INC 2.875% 01/10/2025	EUR	-	2,500,000.00	-
ALGECO GLOBAL FINANCE PLC 6.500% 15/02/2023	EUR	500,000.00	1,600,000.00	-	EQUINIX INC 2.875% 15/03/2024	EUR	-	1,500,000.00	-
ALTICE FINCO SA 9.000% 15/06/2023	EUR	1,500,000.00	-	-	FAURECIA SA 3.125% 15/06/2026	EUR	875,000.00	-	-
ALTICE LUXEMBOURG SA 7.250% 15/05/2022	EUR	1,500,000.00	1,500,000.00	-	FIAT CHRYSLER AUTOMOBILES NV 3.750% 29/03/2024	EUR	-	4,500,000.00	-
ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC 4.625% 15/05/2023	USD	-	4,000,000.00	-	FIAT CHRYSLER FINANCE EUROPE SA 6.750% 14/10/2019 EMTN	EUR	-	4,000,000.00	-
ASTALDI SPA 7.125% 01/12/2020	EUR	-	400,000.00	-	FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024	EUR	1,495,000.00	-	-
AXALTA COATING SYSTEMS DUTCH HOLDING B BV 3.750% 15/01/2025	EUR	-	3,500,000.00	-	GALAPAGOS HOLDING SA 7.000% 15/06/2022	EUR	-	3,750,000.00	-
BACARDI LTD 2.750% 03/07/2023	EUR	-	500,000.00	-	GARRETT LX I SARL / GARRETT BORROWING LLC 5.125% 15/10/2026	EUR	320,000.00	500,000.00	-
BANCO SANTANDER SA FRN PERP	EUR	1,000,000.00	-	-	HEXION INC 6.625% 15/04/2020	USD	-	1,000,000.00	-
BAUSCH HEALTH COS INC 4.500% 15/05/2023	EUR	-	3,500,000.00	-	HUNTSMAN INTERNATIONAL LLC 4.250% 01/04/2025	EUR	-	562,000.00	-
BOMBARDIER INC 6.000% 15/10/2022	USD	1,250,000.00	-	-	HUNTSMAN INTERNATIONAL LLC 5.125% 15/04/2021	EUR	-	2,800,000.00	-
CATALENT PHARMA SOLUTIONS INC 4.750% 15/12/2024	EUR	-	1,440,000.00	-	IHO VERWALTUNGS GMBH 3.250% 15/09/2023	EUR	900,000.00	1,400,000.00	-
CEMEX SAB DE CV 3.720% 15/03/2020	USD	2,000,000.00	-	-	INTERNATIONAL DESIGN GROUP SPA 6.500% 15/11/2025	EUR	1,900,000.00	550,000.00	-
CEMEX SAB DE CV 4.375% 05/03/2023	EUR	-	1,100,000.00	-	INTESA SANPAOLO SPA FRN PERP EMTN	EUR	3,000,000.00	1,250,000.00	-
CHEMOURS CO/THE 4.000% 15/05/2026	EUR	1,145,000.00	2,780,000.00	-	IQVIA INC 3.500% 15/10/2024	EUR	3,500,000.00	-	-
CONSTELLIUM NV 4.250% 15/02/2026	EUR	-	510,000.00	-	KRATON POLYMERS LLC / KRATON POLYMERS CAPITAL CORP 5.250% 15/05/2026	EUR	2,500,000.00	1,310,000.00	-
COOPERATIVA MURATORI & CEMENTISTI-CMC DI RAVENNA SC 6.000% 15/02/2023	EUR	-	500,000.00	-	K+S AG 3.250% 18/07/2024	EUR	-	2,800,000.00	-
COTT CORP 5.500% 01/07/2024	EUR	-	2,940,000.00	-	LA FINANCIERE ATALIAN SASU 4.000% 15/05/2024	EUR	2,006,000.00	500,000.00	-
COTY INC 4.000% 15/04/2023	EUR	2,200,000.00	2,220,000.00	-	LINCOLN FINANCE LTD 6.875% 15/04/2021	EUR	-	5,250,000.00	-
COTY INC 4.750% 15/04/2026	EUR	-	2,400,000.00	-	LINCOLN FINANCING SARL 3.625% 01/04/2024	EUR	1,270,000.00	-	-
CROWN EUROPEAN HOLDINGS SA 2.250% 01/02/2023	EUR	-	1,500,000.00	-	LKQ EUROPEAN HOLDINGS BV 3.625% 01/04/2026	EUR	-	2,500,000.00	-
CROWN EUROPEAN HOLDINGS SA 2.625% 30/09/2024	EUR	-	2,000,000.00	-	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.325% 24/03/2025	EUR	-	2,410,000.00	-
DARLING GLOBAL FINANCE BV 3.625% 15/05/2026	EUR	-	3,800,000.00	-	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 4.000% 19/08/2022	EUR	-	2,000,000.00	-
DARLING INGREDIENTS INC 5.250% 15/04/2027	USD	1,030,000.00	-	-	NEXI CAPITAL SPA 4.125% 01/11/2023	EUR	-	2,000,000.00	-
DEA FINANCE SA 7.500% 15/10/2022	EUR	-	1,000,000.00	-	NOKIA OF AMERICA CORP 6.450% 15/03/2029	USD	747,000.00	-	-
DKT FINANCE APS 7.000% 17/06/2023	EUR	-	1,430,000.00	-	NOKIA OYJ 2.000% 15/03/2024 EMTN	EUR	-	2,000,000.00	-
EDREAMS ODIGEO SA 5.500% 01/09/2023	EUR	-	2,000,000.00	-	NOKIA OYJ 4.375% 12/06/2027	USD	-	2,500,000.00	-
					NYRSTAR NETHERLANDS HOLDINGS BV 6.875% 15/03/2024	EUR	200,000.00	200,000.00	-

NN (L) European High Yield

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
OI EUROPEAN GROUP BV 3.125% 15/11/2024	EUR	-	4,150,000.00	-	USG CORP 4.875% 01/06/2027	USD	-	1,500,000.00	-
ORANO SA 3.125% 20/03/2023 EMTN	EUR	-	6,500,000.00	-	VALLOUREC SA 2.250% 30/09/2024	EUR	300,000.00	-	-
ORANO SA 4.875% 23/09/2024 EMTN	EUR	700,000.00	-	-	VALLOUREC SA 6.625% 15/10/2022	EUR	250,000.00	-	-
OTE PLC 2.375% 18/07/2022	EUR	-	660,000.00	-	VERISURE HOLDING AB 3.500% 15/05/2023	EUR	1,700,000.00	-	-
OTE PLC 3.500% 09/07/2020	EUR	-	3,000,000.00	-	VIRGIN MEDIA RECEIVABLES FINANCING	GBP	-	4,400,000.00	-
PANTHER BF AGGREGATOR 2 LP / PANTHER FINANCE	EUR	600,000.00	-	-	NOTES I DAC 5.500% 15/09/2024	GBP	-	1,000,000.00	-
CO INC 4.375% 15/05/2026	USD	930,000.00	-	-	VIRGIN MEDIA SECURED FINANCE PLC 5.125%	GBP	-	1,000,000.00	-
PANTHER BF AGGREGATOR 2 LP / PANTHER FINANCE	USD	930,000.00	-	-	15/01/2025	EUR	2,700,000.00	2,700,000.00	-
CO INC 8.500% 15/05/2027	USD	-	6,000,000.00	-	VOLKSWAGEN INTERNATIONAL FINANCE	EUR	2,700,000.00	2,700,000.00	-
PETROBRAS GLOBAL FINANCE BV 4.375%	USD	-	6,000,000.00	-	NV 16/11/2024 FRN VOLKSWAGEN	EUR	1,800,000.00	1,800,000.00	-
20/05/2023	EUR	-	750,000.00	-	INTERNATIONAL FINANCE 2.625% 16/11/2027	EUR	845,000.00	-	-
PRO-GEST SPA 3.250% 15/12/2024	EUR	-	2,665,000.00	-	VOLVO CAR AB 2.125% 02/04/2024 EMTN	EUR	-	2,250,000.00	-
RAIN CII CARBON LLC / CII CARBON CORP 7.250%	USD	-	2,665,000.00	-	WIND TRE SPA 2.625% 20/01/2023	EUR	-	1,100,000.00	-
REFINITIV US HOLDINGS INC 4.500% 15/05/2026	EUR	-	745,000.00	-	WIND TRE SPA 3.125% 20/01/2025	EUR	-	2,000,000.00	-
SAPPI PAPIER HOLDING GMBH 3.125% 15/04/2026	EUR	864,000.00	-	-	ZF NORTH AMERICA CAPITAL INC 2.750%	EUR	-	2,400,000.00	-
SAPPI PAPIER HOLDING GMBH 3.375% 01/04/2022	EUR	-	4,250,000.00	-	27/04/2023	EUR	-	2,000,000.00	-
SIGMA HOLDCO BV 5.750% 15/05/2026	EUR	-	3,000,000.00	-	ZIGGO BOND CO BV 7.125% 15/05/2024	EUR	-	2,000,000.00	-
SPIE SA 3.125% 22/03/2024	EUR	300,000.00	-	-	ZIGGO BV 3.750% 15/01/2025	EUR	-	2,000,000.00	-
STARFRUIT FINCO BV / STARFRUIT US HOLDCO LLC	EUR	1,000,000.00	1,490,000.00	-					
6.500% 01/10/2026	EUR	-	2,700,000.00	-					
SUNSHINE MID BV 6.500% 15/05/2026	EUR	-	2,700,000.00	-					
TELECOM ITALIA SPA/MILANO 1.125%	EUR	1,000,000.00	-	-					
26/03/2022	EUR	-	4,850,000.00	-					
TELECOM ITALIA SPA/MILANO 2.375%	EUR	-	4,850,000.00	-					
12/10/2027 EMTN TELECOM ITALIA	EUR	2,180,000.00	-	-					
SPA/MILANO 4.000% 11/04/2024 EMTN	USD	-	4,075,000.00	-					
TELECOM ITALIA SPA/MILANO 5.303%	USD	-	4,075,000.00	-					
30/05/2024	EUR	1,700,000.00	-	-					
TELEFONICA EUROPE BV FRN PERP	EUR	8,000,000.00	2,250,000.00	-					
TESCO CORPORATE TREASURY SERVICES PLC	EUR	2,500,000.00	1,000,000.00	-					
1.375% 24/10/2023 EMTN	EUR	900,000.00	-	-					
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II	EUR	3,000,000.00	8,000,000.00	-					
BV 1.125% 15/10/2024	EUR	1,400,000.00	-	-					
THOMAS COOK GROUP PLC 6.250% 15/06/2022	EUR	-	1,000,000.00	-					
THYSSENKRUPP AG 1.375% 03/03/2022	EUR	-	1,500,000.00	-					
THYSSENKRUPP AG 2.875% 22/02/2024 EMTN	EUR	-	1,000,000.00	-					
UNITYMEDIA GMBH 3.750% 15/01/2027	EUR	-	1,500,000.00	-					
UNITYMEDIA HESSEN GMBH & CO KG /	EUR	-	1,500,000.00	-					
UNITYMEDIA NRW GMBH 3.500% 15/01/2027	EUR	-	1,500,000.00	-					

Undertakings for collective investment

Open ended funds

NN (L) LIQUID EUR - Z CAP	EUR	93,473.00	98,463.00	-
EUR				

NN (L) European Real Estate

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market				
Shares				
ALSTRIA OFFICE REIT-AG	EUR	77,387.00	191,852.00	-
AROUNDTOWN SA	EUR	298,749.00	489,475.00	-
BRITISH LAND CO PLC/THE	GBP	135,530.00	1,496,874.00	-
CASTELLUM AB	SEK	20,571.00	284,942.00	-
COVIVIO	EUR	52,005.00	40,756.00	-
DERWENT LONDON PLC	GBP	-	132,325.00	-
DEUTSCHE EUROSHOP AG	EUR	168,895.00	-	-
DEUTSCHE WOHNEN SE	EUR	-	156,324.00	-
FABEGE AB	SEK	152,689.00	865,557.00	-
FASTIGHETS AB BALDER - B	SEK	60,270.00	60,270.00	-
GECINA SA	EUR	812.00	20,042.00	-
GRAND CITY PROPERTIES SA	EUR	-	124,914.00	-
GREAT PORTLAND ESTATES PLC	GBP	127,645.00	-	-
HAMMERSON PLC	GBP	1,176,256.00	122,582.00	-
HANSTEEN HOLDINGS PLC	GBP	3,170,776.00	-	-
HEMFOSA FASTIGHETER AB	SEK	456,492.00	-	-
HISPANIA ACTIVOS	EUR	-	371,393.00	-
INMOBILIARIOS SOCIMI SA	EUR	35,035.00	22,985.00	-
IMMOFINANZ AG	EUR	245,477.00	75,284.00	-
INMOBILIARIA COLONIAL SOCIMI SA	EUR	71,196.00	1,221,531.00	-
INTU PROPERTIES PLC	GBP	1,313,643.00	-	-
KLEPIERRE SA	EUR	18,326.00	117,825.00	-
LAND SECURITIES GROUP PLC	GBP	247,462.00	424,053.00	-
LEG IMMOBILIEN AG	EUR	5,072.00	85,101.00	-
MERLIN PROPERTIES	EUR	628,433.00	265,755.00	-
SOCIMI SA	EUR	22,711.00	32,079.00	-
NEXITY SA	EUR	2,481.00	5,000.00	-
NSI NV	EUR	26,357.00	19,104.00	-
PSP SWISS PROPERTY AG - REG	CHF	-	-	-
SEGRO PLC	GBP	18,344.00	801,556.00	-
SWISS PRIME SITE AG - REG	CHF	1,382.00	19,260.00	-
TAG IMMOBILIEN AG	EUR	91,456.00	112,721.00	-
TRITAX BIG BOX REIT PLC	GBP	1,541,080.00	549,157.00	-
UNIBAIL-RODAMCO-WESTFIELD	EUR	-	45,230.00	-
UNITE GROUP PLC	GBP	48,215.00	331,917.00	-
VONOVIA SE	EUR	-	283,569.00	-
WERELDHAVE NV	EUR	161,541.00	13,592.00	-

NN (L) European Sustainable Equity

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market				

Shares				
Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
AIB GROUP PLC	EUR	-	1,491,354.00	-
AMUNDI SA	EUR	53,545.00	23,407.00	-
ASR NEDERLAND NV	EUR	28,816.00	37,019.00	-
ATLANTIC SAPPHIRE AS	NOK	-	158,051.00	-
BAKKAFROST P/F	NOK	27,668.00	50,125.00	-
BOOKING HOLDINGS INC	USD	1,570.00	1,662.00	-
BUNZL PLC	GBP	27,147.00	66,335.00	-
CELLINEX TELECOM SA	EUR	13,653.00	133,413.00	-
CLINIGEN GROUP PLC	GBP	350,733.00	111,885.00	-
CONTINENTAL AG	EUR	25,567.00	1,090.00	-
CRITEO SA ADR	USD	-	213,709.00	-
CVS GROUP PLC	GBP	466,983.00	173,637.00	-
DECHRA	GBP	93,946.00	25,165.00	-
PHARMACEUTICALS PLC				
DEUTSCHE TELEKOM AG - REG	EUR	65,597.00	301,065.00	-
DORMAKABA HOLDING AG - REG	CHF	1,077.00	1,260.00	-
ELISA OYJ	EUR	-	131,416.00	-
ENAGAS SA	EUR	28,827.00	32,159.00	-
ESSILORLUXOTTICA SA	EUR	18,821.00	7,639.00	-
FRESENIUS SE & CO KGAA	EUR	-	97,651.00	-
GRUPO CATALANA	EUR	18,691.00	18,140.00	-
OCCIDENTE SA				
HENKEL AG & CO KGAA - REG	EUR	-	72,677.00	-
HOMESERVE PLC	GBP	122,041.00	63,562.00	-
INFORMA PLC	GBP	110,765.00	120,504.00	-
INTRUM AB	SEK	66,064.00	114,705.00	-
JOHNSON MATTHEY PLC	GBP	37,548.00	21,050.00	-
KONINKLIJKE DSM NV	EUR	-	75,898.00	-
LANDIS+GYR GROUP AG	CHF	11,856.00	9,391.00	-
LEGRAND SA	EUR	88,427.00	6,239.00	-
LINDE AG - TENDER	EUR	-	4,176.00	-
LINDE PLC	EUR	5,996.00	21,370.00	-
NESTLE SA - REG	CHF	288,330.00	36,830.00	-
NOVO NORDISK A/S - B	DKK	14,193.00	16,164.00	-
NOVOZYMES A/S - B	DKK	12,847.00	11,430.00	-
PARTNERS GROUP HOLDING AG	CHF	14,744.00	1,339.00	-
PRUDENTIAL PLC	GBP	53,449.00	58,264.00	-
RECKITT BENCKISER GROUP PLC	GBP	-	123,235.00	-
REPLY SPA	EUR	26,418.00	6,267.00	-
SARTORIUS STEDIM	EUR	-	48,567.00	-
BIOTECH				
SIEMENS AG - REG	EUR	9,755.00	37,285.00	-
SIEMENS GAMESA	EUR	245,960.00	135,991.00	-
RENEWABLE ENERGY SA				
SNAM SPA	EUR	292,207.00	508,018.00	-
SOLAREEDGE	USD	59,839.00	26,626.00	-
TECHNOLOGIES INC				
SSE PLC	GBP	99,599.00	103,611.00	-
STRATEC SE	EUR	60,409.00	11,289.00	-
STRAUMANN HOLDING AG - REG	CHF	464.00	449.00	-
UBISOFT ENTERTAINMENT SA	EUR	28,636.00	17,871.00	-
UNILEVER NV - CVA	EUR	169,322.00	35,075.00	-
UNITED INTERNET AG - REG	EUR	21,870.00	24,356.00	-
WIRECARD AG	EUR	6,661.00	44,017.00	-

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ZALANDO SE	EUR	33,286.00	18,295.00	-
3I GROUP PLC	GBP	67,539.00	147,790.00	-

Undertakings for collective investment

Open ended funds				
Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
NN (L) LIQUID EUR - Z CAP	EUR	85,547.00	75,142.00	-
EUR				

NN (L) First Class Multi Asset

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market

Shares				
Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ALTRIA GROUP INC	USD	-	15,365.00	-
ANHEUSER-BUSCH INBEV SA/NV	EUR	7,911.00	-	-
BANCO SANTANDER SA	EUR	-	1.00	-
BRIDGESTONE CORP	JPY	-	13,400.00	-
BRITISH AMERICAN TOBACCO PLC	GBP	-	18,082.00	-
CHEVRON CORP	USD	8,091.00	-	-
COCA-COLA CO/THE	USD	4,036.00	-	-
CUMMINS INC	USD	2,392.00	-	-
DANONE SA	EUR	4,131.00	-	-
DIAGEO PLC	GBP	7,040.00	-	-
ENBRIDGE INC	CAD	-	9,029.00	-
ESSILORLUXOTTICA SA	EUR	-	1,918.00	-
EXXON MOBIL CORP	USD	10,460.00	-	-
IMPERIAL BRANDS PLC	GBP	-	7,791.00	-
INTUIT INC	USD	1,848.00	-	-
ITOCHU CORP	JPY	21,000.00	-	-
JAPAN TOBACCO INC	JPY	-	8,800.00	-
KEYENCE CORP	JPY	500.00	-	-
KINDER MORGAN INC/DE	USD	-	54,639.00	-
KLA-TENCOR CORP	USD	1,949.00	-	-
L'OREAL SA	EUR	691.00	-	-
LVMH MOET HENNESSY	EUR	-	1,884.00	-
LOUIS VUITTON SE	USD	1,427.00	-	-
MASTERCARD INC - A	USD	-	2,362.00	-
MCDONALD'S CORP	USD	4,271.00	-	-
MICROSOFT CORP	USD	2,673.00	-	-
MONDELEZ	USD	2,205.00	-	-
INTERNATIONAL INC - A	CHF	2,324.00	-	-
NESTLE SA - REG	CHF	5,523.00	-	-
NXP SEMICONDUCTORS NV	USD	927.00	-	-
PACCAR INC	USD	-	12,177.00	-
PEPSICO INC	USD	1,499.00	-	-
PHILIP MORRIS	USD	1,499.00	-	-
INTERNATIONAL INC PROCTER & GAMBLE CO/THE	USD	5,429.00	-	-
ROCHE HOLDING AG - GENUSSCHEIN	CHF	5,393.00	-	-
SAMSUNG ELECTRO-MECHANICS CO LTD	KRW	6,232.00	-	-
SANOFI	EUR	3,902.00	-	-
STARBUCKS CORP	USD	843.00	-	-
SUNCOR ENERGY INC	CAD	-	3,830.00	-
THERMO FISHER SCIENTIFIC INC	USD	611.00	-	-
UNILEVER NV - CVA	EUR	3,392.00	-	-
UNITEDHEALTH GROUP INC	USD	4,618.00	-	-
VF CORP	USD	-	-	-
VISA INC - A	USD	-	-	-
WALGREENS BOOTS ALLIANCE INC	USD	-	-	-

Bonds and other debt instruments

BUNDESobligation 0.500% 12/04/2019	EUR	30,000,000.00	-	-
BUNDESobligation 1.000% 22/02/2019	EUR	40,000,000.00	10,000,000.00	-

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.500% 04/07/2019	EUR	25,000,000.00	-	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.750% 04/01/2019	EUR	25,000,000.00	-	-
BUNDESSCHATZANWEISUN GEN ZCP 13/09/2019	EUR	25,000,000.00	-	-
BUNDESSCHATZANWEISUN GEN ZCP 14/06/2019	EUR	38,000,000.00	10,000,000.00	-
BUNDESSCHATZANWEISUN GEN ZCP 15/03/2019	EUR	25,000,000.00	-	-
CANADIAN GOVERNMENT BOND 1.500% 01/06/2026	CAD	16,000,000.00	-	-
CANADIAN GOVERNMENT BOND 2.000% 01/06/2028	CAD	18,000,000.00	-	-
CANADIAN GOVERNMENT BOND 2.250% 01/06/2025	CAD	-	18,000,000.00	-
CANADIAN GOVERNMENT BOND 2.500% 01/06/2024	CAD	-	20,000,000.00	-
CANADIAN GOVERNMENT BOND 2.750% 01/06/2022	CAD	-	11,000,000.00	-
DENMARK GOVERNMENT BOND 4.500% 15/11/2039	DKK	-	39,000,000.00	-
FINLAND GOVERNMENT BOND 0.500% 15/04/2026	EUR	10,000,000.00	-	-
ITALY BUONI POLIENNALI DEL TESORO 2.800% 01/12/2028	EUR	15,000,000.00	5,000,000.00	-
NETHERLANDS GOVERNMENT BOND 0.500% 15/07/2026	EUR	10,000,000.00	-	-
NEW ZEALAND GOVERNMENT BOND 4.500% 15/04/2027	NZD	-	16,000,000.00	-
NEW ZEALAND GOVERNMENT BOND 5.500% 15/04/2023	NZD	-	20,000,000.00	-
SPAIN GOVERNMENT BOND 1.400% 30/04/2028	EUR	-	20,000,000.00	-
SWEDEN GOVERNMENT BOND 0.750% 12/05/2028	SEK	-	125,000,000.00	-
SWEDEN GOVERNMENT BOND 1.000% 12/11/2026	SEK	-	100,000,000.00	-
SWEDEN GOVERNMENT BOND 2.500% 12/05/2025	SEK	-	95,000,000.00	-
UNITED KINGDOM GILT INFLATION LINKED 0.125% 22/03/2029	GBP	10,690,740.00	-	-
UNITED STATES TREASURY BOND UCITS ETF INFLATION INDEXED BONDS 0.375% 15/07/2027	USD	25,818,500.00	57,679,100.00	-

Undertakings for collective investment

Open ended funds

ETFS ALUMINIUM	USD	688,773.00	943,752.00	-
ETFS BRENT CRUDE	USD	127,622.00	-	-
ETFS COPPER	USD	84,876.00	254,645.00	-
ETFS INDUSTRIAL METALS	USD	409,616.00	409,616.00	-
ETFS PHYSICAL SILVER	USD	396,047.00	396,047.00	-
ETFS WTI CRUDE OIL	USD	1,685,466.00	1,685,466.00	-
ISHARES JP MORGAN EM LOCAL GOVERNMENT BOND UCITS ETF	USD	779,881.00	574,870.00	-

NN (L) First Class Multi Asset

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SOURCE PHYSICAL GOLD P- ETC	USD	46,523.00	46,523.00	-

NN (L) First Class Yield Opportunities

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
ABERTIS	EUR	900,000.00	-	-	ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE	USD	1,061,000.00	-	-
INFRAESTRUCTURAS SA 2.375% 27/09/2027 EMTN					CORP 5.750% 01/03/2027				
ABERTIS	EUR	1,200,000.00	-	-	ANTERO RESOURCES CORP 5.000% 01/03/2025	USD	600,000.00	-	-
INFRAESTRUCTURAS SA 3.000% 27/03/2031 EMTN					APX GROUP INC 7.875% 01/12/2022	USD	579,000.00	-	-
ABM INVESTAMA TBK PT 7.125% 01/08/2022	USD	300,000.00	-	-	AQUARIUS & INVESTMENTS PLC FOR ZURICH INSURANCE CO LTD	EUR	-	2,230,000.00	-
ABN AMRO BANK NV 27/03/2028 FRN	USD	-	3,800,000.00	-	02/10/2043 FRN EMTN				
ADIENET GLOBAL HOLDINGS LTD 3.500% 15/08/2024	EUR	220,000.00	220,000.00	-	ARGENTINE REPUBLIC GOVERNMENT	USD	500,000.00	-	-
AEGEA FINANCE SARL 5.750% 10/10/2024	USD	400,000.00	-	-	INTERNATIONAL BOND 5.875% 11/01/2028				
AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.650% 21/07/2027	USD	-	3,000,000.00	-	ARGENTINE REPUBLIC GOVERNMENT	USD	600,000.00	-	-
AEROPUERTO INTERNACIONAL DE TOCUMEN SA 6.000% 18/11/2048	USD	225,000.00	-	-	INTERNATIONAL BOND 6.875% 11/01/2048				
AES ANDRES BV / DOMINICAN POWER PARTNERS / EMPRESA GENERADORA DE ELECTRICIDAD IT 7.950% 11/05/2026	USD	200,000.00	-	-	ARGENTINE REPUBLIC GOVERNMENT	USD	230,000.00	-	-
AES GENER SA 26/03/2079 FRN	USD	200,000.00	-	-	INTERNATIONAL BOND 6.875% 26/01/2027				
AFRICAN EXPORT-IMPORT BANK/THE 4.125% 20/06/2024 EMTN	USD	400,000.00	-	-	ARGENTINE REPUBLIC GOVERNMENT	USD	-	182,264.94	-
AGILE GROUP HOLDINGS LTD FRN PERP	USD	250,000.00	-	-	INTERNATIONAL BOND 8.280% 31/12/2033				
AIR LEASE CORP 3.625% 01/04/2027	USD	3,500,000.00	-	-	ARGENTUM NETHERLANDS BV FOR SWISS RE LTD	USD	750,000.00	870,000.00	-
AIR LEASE CORP 4.250% 15/09/2024	USD	-	900,000.00	-	15/08/2050 FRN				
AJECORP BV 6.500% 14/05/2022	USD	-	150,000.00	-	ARGENTUM NETHERLANDS BV FOR SWISS RE LTD	USD	1,000,000.00	-	-
AKBANK T.A.S. 5.000% 24/10/2022	USD	400,000.00	-	-	15/08/2052 FRN				
AL AHLI BANK OF KUWAIT KSCP FRN PERP	USD	300,000.00	-	-	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD 01/10/2046 FRN	EUR	-	110,000.00	-
ALAM SYNERGY PTE LTD 11.500% 22/04/2021	USD	200,000.00	-	-	EMTN				
ALFA BANK AO VIA ALFA BOND ISSUANCE PLC FRN PERP	USD	600,000.00	200,000.00	-	ATENTO LUXCO 1 SA 6.125% 10/08/2022	USD	470,000.00	-	-
ALGECO GLOBAL FINANCE PLC 6.500% 15/02/2023	EUR	850,000.00	-	-	ATRADIUS FINANCE BV 23/09/2044 FRN	EUR	-	1,470,000.00	-
ALLIANDER NV FRN PERP	EUR	1,000,000.00	220,000.00	-	AT&T INC 3.400% 15/05/2025	USD	-	2,470,000.00	-
AMC NETWORKS INC 4.750% 01/08/2025	USD	-	600,000.00	-	AXALTA COATING SYSTEMS DUTCH HOLDING B BV	EUR	-	200,000.00	-
AMERICAN BUILDERS & CONTRACTORS SUPPLY CO INC 5.875% 15/05/2026	USD	820,000.00	-	-	3.750% 15/01/2025				
ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.375% 08/05/2048	USD	200,000.00	-	-	AXALTA COATING SYSTEMS LLC 4.875% 15/08/2024	USD	1,300,000.00	-	-
					BAHRAIN GOVERNMENT	USD	200,000.00	-	-
					INTERNATIONAL BOND 6.000% 19/09/2044				
					BAHRAIN GOVERNMENT	USD	200,000.00	-	-
					INTERNATIONAL BOND 6.750% 20/09/2029				
					BANCO DE BOGOTA SA 4.375% 03/08/2027	USD	-	200,000.00	-
					BANCO DO BRASIL	USD	200,000.00	-	-
					SA/CAYMAN 4.750% 20/03/2024				
					BANCO DO BRASIL SA/CAYMAN 4.875% 19/04/2023	USD	400,000.00	-	-
					BANCO MACRO SA 04/11/2026 FRN	USD	200,000.00	-	-
					BANCO MERCANTIL DEL NORTE SA/GRAND CAYMAN 04/10/2031 FRN	USD	-	200,000.00	-
					BANCO SANTANDER SA FRN PERP	EUR	400,000.00	-	-

NN (L) First Class Yield Opportunities

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BANK OF AMERICA CORP 3.500% 19/04/2026 EMTN	USD	3,000,000.00	-	-	CDBL FUNDING 1 4.250% 02/12/2024	USD	400,000.00	-	-
BANK OF AMERICA CORP 4.000% 22/01/2025	USD	1,600,000.00	-	-	CELANESE US HOLDINGS LLC 1.250% 11/02/2025	EUR	2,400,000.00	330,000.00	-
BANK OF AMERICA CORP 4.200% 26/08/2024 EMTN	USD	-	350,000.00	-	CELESTIAL MILES FRN PERP	USD	200,000.00	200,000.00	-
BANK OF BARODA 3.875% 04/04/2024	USD	500,000.00	-	-	CEMEX SAB DE CV 5.700% 11/01/2025	USD	600,000.00	-	-
BANK OF EAST ASIA LTD/THE FRN PERP	USD	500,000.00	-	-	CENCOSUD SA 4.375% 17/07/2027	USD	400,000.00	-	-
BANK OF GEORGIA JSC FRN PERP	USD	250,000.00	-	-	CENTENE CORP 5.375% 01/06/2026	USD	500,000.00	-	-
BANK RAKYAT INDONESIA PERSERO TBK PT 3.950% 28/03/2024	USD	200,000.00	-	-	CENTURY COMMUNITIES INC 6.875% 15/05/2022	USD	1,250,000.00	-	-
BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 6.750% 31/10/2023	EUR	125,000.00	-	-	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.200% 15/03/2028	USD	-	600,000.00	-
BANQUE OUEST AFRICAINE DE DEVELOPPEMENT 5.000% 27/07/2027	USD	1,000,000.00	200,000.00	-	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.908% 23/07/2025	USD	-	2,400,000.00	-
BAUSCH HEALTH AMERICAS INC 8.500% 31/01/2027	USD	83,000.00	-	-	CHEMOURS CO/THE 4.000% 15/05/2026	EUR	525,000.00	-	-
BAUSCH HEALTH COS INC 4.500% 15/05/2023	EUR	1,000,000.00	-	-	CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.125% 30/06/2027	USD	325,000.00	-	-
BAUSCH HEALTH COS INC 5.750% 15/08/2027	USD	83,000.00	-	-	CHENIERE CORPUS CHRISTI HOLDINGS LLC 7.000% 30/06/2024	USD	-	530,000.00	-
BAYER US FINANCE II LLC 4.375% 15/12/2028	USD	-	1,165,000.00	-	CHINA CITIC BANK 28/02/2029 FRN	USD	250,000.00	-	-
BBVA BANCOMER SA/TEXAS 18/01/2033 FRN	USD	400,000.00	-	-	CHINA CONSTRUCTION BANK CORP 27/02/2029 FRN	USD	550,000.00	-	-
BERMUDA GOVERNMENT INTERNATIONAL BOND 4.750% 15/02/2029	USD	200,000.00	-	-	CHINA EVERGRANDE GROUP 8.250% 23/03/2022	USD	400,000.00	-	-
BLUESTAR FINANCE HOLDINGS LTD FRN PERP	EUR	450,000.00	-	-	CHINA STATE CONSTRUCTION FINANCE CAYMAN I LTD FRN PERP	USD	200,000.00	-	-
BNP PARIBAS CARDIF SA FRN PERP	EUR	-	300,000.00	-	CHS/COMMUNITY HEALTH SYSTEMS INC 6.250% 31/03/2023	USD	325,000.00	-	-
BOMBARDIER INC 6.125% 15/05/2021	EUR	1,050,000.00	-	-	CIA GENERAL DE COMBUSTIBLES SA 9.500% 07/11/2021	USD	200,000.00	-	-
BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.500% 01/03/2026	CLP	-	130,000,000.00	-	CIGNA CORP 4.375% 15/10/2028	USD	-	1,000,000.00	-
BOYD GAMING CORP 6.000% 15/08/2026	USD	-	250,000.00	-	CIGNA CORP 4.900% 15/12/2048	USD	-	460,000.00	-
BRAZIL MINAS SPE VIA STATE OF MINAS GERAIS 5.333% 15/02/2028	USD	-	200,000.00	-	CITIGROUP INC 3.400% 01/05/2026	USD	5,800,000.00	-	-
BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2021	BRL	-	1,440,000.00	-	CLEARWAY ENERGY OPERATING LLC 5.750% 15/10/2025	USD	431,000.00	175,000.00	-
BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2023	BRL	-	6,000,000.00	-	CLEVELAND-CLIFFS INC 5.750% 01/03/2025	USD	1,350,000.00	-	-
BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.625% 13/01/2028	USD	-	200,000.00	-	CNAC HK FINBRIDGE CO LTD 4.125% 19/07/2027	USD	1,100,000.00	-	-
BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 07/01/2041	USD	-	200,000.00	-	CNAC HK FINBRIDGE CO LTD 4.625% 14/03/2023	USD	1,000,000.00	-	-
CABLE ONE INC 5.750% 15/06/2022	USD	425,000.00	-	-	CNH INDUSTRIAL FINANCE EUROPE SA 1.375% 23/05/2022 EMTN	EUR	-	1,000,000.00	-
CAIXA ECONOMICA FEDERAL 23/07/2024 FRN	USD	-	200,000.00	-	CNH INDUSTRIAL FINANCE EUROPE SA 1.750% 25/03/2027 EMTN	EUR	2,685,000.00	-	-
CANARA BANK/LONDON 3.875% 28/03/2024 EMTN	USD	400,000.00	-	-					
CATALENT PHARMA SOLUTIONS INC 4.750% 15/12/2024	EUR	300,000.00	-	-					

NN (L) First Class Yield Opportunities

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CNOOC CURTIS FUNDING NO 1 PTY LTD 4.500% 03/10/2023	USD	800,000.00	-	-	DIB SUKUK LTD 3.625% 06/02/2023	USD	200,000.00	-	-
COLBUN SA 3.950% 11/10/2027	USD	400,000.00	-	-	DIGICEL INTERNATIONAL FINANCE LTD / DIGICEL HOLDINGS BERMUDA LTD 8.750% 25/05/2024	USD	200,000.00	-	-
COLFAX CORP 6.375% 15/02/2026	USD	120,000.00	120,000.00	-	DIGICEL LTD 6.750% 01/03/2023	USD	200,000.00	200,000.00	-
COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.500% 15/03/2029	USD	200,000.00	200,000.00	-	DISCOVERY COMMUNICATIONS LLC 3.950% 20/03/2028	USD	-	740,000.00	-
COLOMBIA TELECOMUNICACIONES SA ESP 5.375% 27/09/2022	USD	-	200,000.00	-	DKT FINANCE APS 7.000% 17/06/2023	EUR	800,000.00	-	-
COLOMBIAN TES 10.000% 24/07/2024	COP	-	630,000,000.00	-	DNB BANK ASA FRN PERP EASY TACTIC LTD 8.625% 27/02/2024	USD	-	760,000.00	-
COMCAST CORP 4.600% 15/10/2038	USD	600,000.00	280,000.00	-	EASY TACTIC LTD 9.125% 28/07/2022	USD	300,000.00	-	-
COMCAST CORP 4.700% 15/10/2048	USD	600,000.00	-	-	ECOPETROL SA 4.125% 16/01/2025	USD	250,000.00	-	-
COMUNICACIONES CELULARES SA VIA COMCEL TRUST 6.875% 06/02/2024	USD	-	200,000.00	-	ECOPETROL SA 5.875% 18/09/2023	USD	500,000.00	-	-
COOPERATIEVE RABOBANK UA FRN PERP CORP NACIONAL DEL COBRE DE CHILE 4.375% 05/02/2049	EUR	-	600,000.00	-	ECOPETROL SA 5.875% 28/05/2045	USD	100,000.00	-	-
COTY INC 4.000% 15/04/2023	EUR	450,000.00	-	-	ECUADOR GOVERNMENT INTERNATIONAL BOND 10.750% 31/01/2029	USD	200,000.00	200,000.00	-
COTY INC 4.750% 15/04/2026	EUR	-	250,000.00	-	ECUADOR GOVERNMENT INTERNATIONAL BOND 7.875% 23/01/2028	USD	-	-	-
CROATIA GOVERNMENT INTERNATIONAL BOND 2.750% 27/01/2030	EUR	-	150,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 4.750% 16/04/2026	EUR	200,000.00	-	-
CROATIA GOVERNMENT INTERNATIONAL BOND 3.000% 11/03/2025	EUR	-	280,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 6.125% 31/01/2022	USD	300,000.00	-	-
CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP VI 4.750% 01/02/2026	USD	175,000.00	750,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 6.200% 01/03/2024	USD	400,000.00	-	-
CSN RESOURCES SA 7.625% 13/02/2023	USD	400,000.00	-	-	EGYPT GOVERNMENT INTERNATIONAL BOND 7.600% 01/03/2029	USD	400,000.00	-	-
CVS HEALTH CORP 4.300% 25/03/2028	USD	-	900,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 8.700% 01/03/2049	USD	795,000.00	-	-
C&W SENIOR FINANCING DAC 7.500% 15/10/2026	USD	200,000.00	-	-	EL PUERTO DE LIVERPOOL SAB DE CV 3.875% 06/10/2026	USD	250,000.00	-	-
DAE FUNDING LLC 4.000% 01/08/2020	USD	200,000.00	-	-	ELM BV FOR SWISS REINSURANCE CO LTD FRN PERP	EUR	-	1,460,000.00	-
DAE FUNDING LLC 4.500% 01/08/2022	USD	1,300,000.00	-	-	EMC CORP 2.650% 01/06/2020	USD	1,000,000.00	-	-
DARLING GLOBAL FINANCE BV 3.625% 15/05/2026	EUR	1,100,000.00	-	-	EMERSON ELECTRIC CO 2.000% 15/10/2029	EUR	3,560,000.00	-	-
DARLING INGREDIENTS INC 5.250% 15/04/2027	USD	445,000.00	-	-	EMIRATES DEVELOPMENT BANK PJSC 3.516% 06/03/2024	USD	550,000.00	-	-
DELL INTERNATIONAL LLC / EMC CORP 5.450% 15/06/2023	USD	1,200,000.00	-	-	EMIRATES NBD PJSC FRN PERP	USD	600,000.00	-	-
DELL INTERNATIONAL LLC / EMC CORP 6.020% 15/06/2026	USD	1,700,000.00	1,240,000.00	-	ENDEAVOR ENERGY RESOURCES LP / EER FINANCE INC 5.750% 30/01/2028	USD	1,242,000.00	-	-
DELL INTERNATIONAL LLC / EMC CORP 7.125% 15/06/2024	USD	-	750,000.00	-	ENERGIZER HOLDINGS INC 7.750% 15/01/2027	USD	85,000.00	85,000.00	-
DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.100% 15/04/2026	EUR	2,827,116.00	-	-	ENERGUATE TRUST 5.875% 03/05/2027	USD	200,000.00	-	-
DIAMONDBACK ENERGY INC 5.375% 31/05/2025	USD	1,000,000.00	-	-	ENQUEST PLC 7.000% 15/04/2022	USD	800,000.00	-	-

NN (L) First Class Yield Opportunities

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Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ENTERPRISE DEVELOPMENT AUTHORITY/THE 12.000% 15/07/2024	USD	600,000.00	-	-	GTL TRADE FIN 5.893% 29/04/2024	USD	200,000.00	-	-
EUROCHEM FINANCE DAC 5.500% 13/03/2024	USD	400,000.00	-	-	GULFPORT ENERGY CORP 6.375% 15/01/2026	USD	700,000.00	-	-
EUROTORG LLC VIA BONITRON DAC 8.750% 30/10/2022	USD	400,000.00	-	-	HANNOVER FINANCE LUXEMBOURG SA 30/06/2043 FRN	EUR	-	700,000.00	-
EVRAZ PLC 5.250% 02/04/2024	USD	400,000.00	-	-	HANWHA LIFE INSURANCE CO LTD FRN PERP	USD	300,000.00	-	-
EXPORT CREDIT BANK OF TURKEY 8.250% 24/01/2024	USD	200,000.00	-	-	HCA INC 5.000% 15/03/2024	USD	1,000,000.00	-	-
FAIRFAX FINANCIAL HOLDINGS LTD 2.750% 29/03/2028	EUR	-	2,080,000.00	-	HCA INC 5.625% 01/09/2028	USD	625,000.00	-	-
FIDELITY & GUARANTY LIFE HOLDINGS INC 5.500% 01/05/2025	USD	500,000.00	-	-	H&E EQUIPMENT 5.625% 01/09/2025	USD	275,000.00	275,000.00	-
FIRST QUANTUM MINERALS LTD 7.000% 15/02/2021	USD	50,000.00	-	-	HEUNGKUK LIFE INSURANCE CO LTD 09/11/2047 FRN	USD	500,000.00	-	-
FIRST QUANTUM MINERALS LTD 7.500% 01/04/2025	USD	400,000.00	-	-	HEWLETT PACKARD ENTERPRISE CO 4.900% 15/10/2025	USD	-	800,000.00	-
FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024	EUR	1,350,000.00	-	-	HIDROVIAS INTERNATIONAL FINANCE SARL 5.950% 24/01/2025	USD	200,000.00	-	-
FRANCE GOVERNMENT BOND OAT 1.850% 25/07/2027	EUR	2,221,380.00	-	-	HILCORP ENERGY 6.250% 01/11/2028	USD	150,000.00	150,000.00	-
FRONTERA ENERGY CORP 9.700% 25/06/2023	USD	400,000.00	-	-	HOLOGIC INC 4.375% 15/10/2025	USD	525,000.00	-	-
FRONTIER COMMUNICATIONS CORP 8.500% 01/04/2026	USD	-	625,000.00	-	HUANENG HONG KONG CAPITAL LTD FRN PERP	EUR	550,000.00	-	-
GARRETT LX I SARL / GARRETT BORROWING LLC 5.125% 15/10/2026	EUR	400,000.00	-	-	HUARONG UNIVERSE INVESTMENT HOLDING 1.625% 05/12/2022	EUR	500,000.00	-	-
GHANA GOVERNMENT INTERNATIONAL BOND 7.625% 16/05/2029	USD	200,000.00	-	-	HUB INTERNATIONAL LTD 7.000% 01/05/2026	USD	900,000.00	-	-
GHANA GOVERNMENT INTERNATIONAL BOND 7.875% 26/03/2027	USD	1,050,000.00	-	-	HUNGARY GOVERNMENT BOND 3.000% 27/10/2027	HUF	-	345,000,000.00	-
GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 26/03/2032	USD	600,000.00	-	-	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.750% 10/10/2027	EUR	-	210,000.00	-
GHANA GOVERNMENT INTERNATIONAL BOND 8.627% 16/06/2049	USD	900,000.00	-	-	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.375% 21/02/2023	USD	-	200,000.00	-
GHANA GOVERNMENT INTERNATIONAL BOND 8.950% 26/03/2051	USD	1,120,000.00	-	-	HUNTSMAN INTERNATIONAL LLC 4.250% 01/04/2025	EUR	225,000.00	-	-
GOHL CAPITAL LTD 4.250% 24/01/2027	USD	400,000.00	-	-	ICBCIL FINANCE CO LTD 3.625% 19/05/2026	USD	250,000.00	-	-
GOL FINANCE INC 7.000% 31/01/2025	USD	200,000.00	-	-	IHO VERWALTUNGS GMBH 3.250% 15/09/2023	EUR	400,000.00	-	-
GOLDEN LEGACY PTE LTD 6.875% 27/03/2024	USD	400,000.00	-	-	IHS NETHERLANDS HOLDCO BV 9.500% 27/10/2021	USD	200,000.00	-	-
GOLDEN NUGGET INC 6.750% 15/10/2024	USD	475,000.00	-	-	INDONESIA ASAHAN ALUMINIUM 6.530% 15/11/2028	USD	200,000.00	-	-
GREAT LAKES DREDGE & DOCK CORP 8.000% 15/05/2022	USD	-	480,000.00	-	INDONESIA ASAHAN ALUMINIUM 6.757% 15/11/2048	USD	200,000.00	400,000.00	-
GRUPO AVAL LTD 4.750% 26/09/2022	USD	-	200,000.00	-	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.350% 11/01/2048	USD	200,000.00	200,000.00	-
GRUPO KUO SAB DE CV 5.750% 07/07/2027	USD	200,000.00	-	-	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.750% 11/02/2029	USD	200,000.00	200,000.00	-
					INDONESIA GOVERNMENT INTERNATIONAL BOND 5.250% 17/01/2042 EMTN	USD	-	200,000.00	-
					INDONESIA TREASURY BOND 7.000% 15/05/2027	IDR	-	10,800,000,000.00	-

NN (L) First Class Yield Opportunities

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Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
INDONESIA TREASURY BOND 7.875% 15/04/2019	IDR	-	16,140,000,000.00	-	LEBANON GOVERNMENT INTERNATIONAL BOND 7.250% 23/03/2037	USD	1,000,000.00	-	-
INDUSTRIAL SENIOR TRUST 5.500% 01/11/2022	USD	-	200,000.00	-	LENOVO PERPETUAL SECURITIES LTD FRN PERP EMTN	USD	300,000.00	-	-
INKIA ENERGY LTD 5.875% 09/11/2027	USD	200,000.00	-	-	LKQ ITALIA BONDCO SPA 3.875% 01/04/2024	EUR	500,000.00	-	-
INRETAIL PHARMA SA 5.375% 02/05/2023	USD	400,000.00	-	-	MAHLE GMBH 2.375% 20/05/2022 EMTN	EUR	500,000.00	240,000.00	-
INTERCORP FINANCIAL SERVICES INC 4.125% 19/10/2027	USD	200,000.00	-	-	MAHLE GMBH 2.500% 14/05/2021 EMTN	EUR	1,620,000.00	500,000.00	-
INTERNATIONAL LEASE FINANCE CORP 5.875% 15/08/2022	USD	-	1,500,000.00	-	MEDNAX INC 6.250% 15/01/2027	USD	1,338,000.00	-	-
INTESA SANPAOLO SPA FRN PERP EMTN	EUR	600,000.00	-	-	MERCK KGAA 12/12/2074 FRN	EUR	-	1,100,000.00	-
IQVIA INC 3.250% 15/03/2025	EUR	125,000.00	-	-	MEXICAN BONOS 10.000% 05/12/2024	MXN	-	40,000,000.00	-
IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.125% 15/06/2033	USD	200,000.00	-	-	MEXICAN BONOS 7.750% 29/05/2031	MXN	12,500,000.00	12,500,000.00	-
IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.625% 22/03/2048	EUR	450,000.00	-	-	MEXICHEM SAB DE CV 5.500% 15/01/2048	USD	-	250,000.00	-
JACK OHIO FINANCE LLC / JACK OHIO FINANCE 1 CORP 10.250% 15/11/2022	USD	1,175,000.00	-	-	MEXICO GOVERNMENT INTERNATIONAL BOND 4.500% 22/04/2029	USD	200,000.00	-	-
JAGGED PEAK ENERGY LLC 5.875% 01/05/2026	USD	525,000.00	-	-	MEXICO GOVERNMENT INTERNATIONAL BOND 5.750% 12/10/2110	USD	200,000.00	-	-
JAIN INTERNATIONAL TRADING BV 7.125% 01/02/2022	USD	200,000.00	-	-	MGM RESORTS INTERNATIONAL 5.500% 15/04/2027	USD	1,500,000.00	-	-
JORDAN GOVERNMENT INTERNATIONAL BOND 5.750% 31/01/2027	USD	-	200,000.00	-	MGM RESORTS INTERNATIONAL 6.625% 15/12/2021	USD	1,250,000.00	-	-
JORDAN GOVERNMENT INTERNATIONAL BOND 7.375% 10/10/2047	USD	200,000.00	-	-	MHP LUX SA 6.950% 03/04/2026	USD	-	400,000.00	-
KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 1.550% 09/11/2023	EUR	100,000.00	100,000.00	-	MILLICOM INTERNATIONAL CELLULAR SA 6.625% 15/10/2026	USD	600,000.00	-	-
KAZMUNAYGAS NATIONAL CO JSC 4.750% 24/04/2025	USD	-	325,000.00	-	MINEJESA CAPITAL BV 4.625% 10/08/2030	USD	600,000.00	200,000.00	-
KENYA GOVERNMENT INTERNATIONAL BOND 8.250% 28/02/2048	USD	400,000.00	400,000.00	-	MINERVA LUXEMBOURG SA 5.875% 19/01/2028	USD	200,000.00	-	-
KOC HOLDING AS 3.500% 24/04/2020	USD	-	200,000.00	-	MINOR INTERNATIONAL PCL FRN PERP	USD	600,000.00	-	-
KOC HOLDING AS 5.250% 15/03/2023	USD	400,000.00	625,000.00	-	MORGAN STANLEY 3.875% 27/01/2026	USD	4,200,000.00	-	-
KOC HOLDING AS 6.500% 11/03/2025	USD	500,000.00	-	-	MORGAN STANLEY 5.000% 24/11/2025	USD	-	420,000.00	-
KOSMOS ENERGY LTD 7.125% 04/04/2026	USD	250,000.00	-	-	MOROCCO GOVERNMENT INTERNATIONAL BOND 3.500% 19/06/2024	EUR	-	150,000.00	-
KWG GROUP HOLDINGS LTD 7.875% 01/09/2023	USD	200,000.00	-	-	MPLX LP 4.125% 01/03/2027	USD	5,800,000.00	-	-
LAMAR MEDIA CORP 5.750% 01/02/2026	USD	120,000.00	-	-	MSCI INC 4.750% 01/08/2026	USD	550,000.00	-	-
LANDMARK FUNDING 2019 LTD 4.500% 26/03/2022	USD	700,000.00	-	-	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN 26/05/2041	EUR	-	400,000.00	-
LANDSBANKINN HF 1.375% 14/03/2022 EMTN	EUR	1,350,000.00	-	-	FRN EMTN MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN 26/05/2042	EUR	-	1,800,000.00	-
LAREDO PETROLEUM INC 5.625% 15/01/2022	USD	9,000.00	-	-	FRN EMTN				
LAREDO PETROLEUM INC 6.250% 15/03/2023	USD	1,376,000.00	-	-					

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Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN 26/05/2049 FRN	EUR	2,300,000.00	900,000.00	-	PAPUA NEW GUINEA GOVERNMENT INTERNATIONAL BOND 8.375% 04/10/2028	USD	200,000.00	-	-
MUMTALAKAT SUKUK HOLDING CO 5.625% 27/02/2024	USD	200,000.00	-	-	PAR PHARMACEUTICAL INC 7.500% 01/04/2027	USD	350,000.00	-	-
NATIONSTAR MORTGAGE HOLDINGS INC 8.125% 15/07/2023	USD	561,000.00	-	-	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.400% 30/03/2050	USD	200,000.00	200,000.00	-
NEWFIELD EXPLORATION CO 5.625% 01/07/2024	USD	175,000.00	-	-	PARSLEY ENERGY LLC / PARSLEY FINANCE CORP 5.625% 15/10/2027	USD	825,000.00	-	-
NEXANS SA 3.750% 08/08/2023	EUR	-	300,000.00	-	PERUSAHAAN LISTRIK NEGARA PT 6.250% 25/01/2049	USD	200,000.00	-	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 21/11/2025	USD	200,000.00	-	-	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.750% 30/01/2026	EUR	-	210,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 28/11/2047 EMTN	USD	400,000.00	-	-	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.950% 12/08/2031	PEN	-	910,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 7.696% 23/02/2038	USD	200,000.00	-	-	PETRA DIAMONDS US TREASURY PLC 7.250% 01/05/2022	USD	-	200,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 7.875% 16/02/2032	USD	200,000.00	200,000.00	-	PETROBRAS GLOBAL FINANCE BV 6.850% 05/06/2115	USD	650,000.00	-	-
NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 2.750% 18/01/2025	EUR	150,000.00	-	-	PETROBRAS GLOBAL FINANCE BV 7.375% 17/01/2027	USD	500,000.00	-	-
NRG ENERGY INC 5.750% 15/01/2028	USD	155,000.00	-	-	PETROLEOS MEXICANOS 6.350% 12/02/2048	USD	800,000.00	-	-
OCP SA 4.500% 22/10/2025	USD	400,000.00	-	-	PETROLEOS MEXICANOS 6.500% 23/01/2029	USD	165,000.00	-	-
OI EUROPEAN GROUP BV 4.000% 15/03/2023	USD	425,000.00	-	-	POWER FINANCE CORP LTD 5.250% 10/08/2028 EMTN	USD	700,000.00	200,000.00	-
OIL AND GAS HOLDING CO BSCC/THE 7.625% 07/11/2024	USD	200,000.00	-	-	POWER FINANCE CORP LTD 6.150% 06/12/2028	USD	200,000.00	200,000.00	-
OIL INDIA LTD 5.125% 04/02/2029	USD	200,000.00	-	-	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC 5.250% 15/04/2024	USD	1,625,000.00	-	-
OMAN GOVERNMENT INTERNATIONAL BOND 4.125% 17/01/2023	USD	200,000.00	-	-	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC 5.750% 15/04/2026	USD	540,000.00	-	-
OMAN GOVERNMENT INTERNATIONAL BOND 6.500% 08/03/2047	USD	800,000.00	-	-	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC 9.250% 15/05/2023	USD	325,000.00	-	-
ORANGE SA FRN PERP 4.875% 23/09/2024 EMTN	EUR	500,000.00	350,000.00	-	PRO-GEST SPA 3.250% 15/12/2024	EUR	600,000.00	-	-
OVERSEA-CHINESE BANKING CORP LTD 4.250% 19/06/2024	USD	400,000.00	-	-	PROMERICA FINANCIAL CORP 9.700% 14/05/2024	USD	150,000.00	150,000.00	-
OVERSEAS CHINESE TOWN ASIA HOLDINGS LTD FRN PERP	USD	-	200,000.00	-	PROVEN HONOUR CAPITAL LTD 4.125% 06/05/2026	USD	-	200,000.00	-
OZTEL HOLDINGS SPC LTD 6.625% 24/04/2028	USD	600,000.00	200,000.00	-	QATAR GOVERNMENT INTERNATIONAL BOND 3.375% 14/03/2024	USD	800,000.00	-	-
PAKISTAN GOVERNMENT INTERNATIONAL BOND 6.875% 05/12/2027	USD	200,000.00	-	-	QATAR GOVERNMENT INTERNATIONAL BOND 4.000% 14/03/2029	USD	200,000.00	-	-
PANTHER BF AGGREGATOR 2 LP / PANTHER FINANCE CO INC 6.250% 15/05/2026	USD	70,000.00	-	-	QATAR GOVERNMENT INTERNATIONAL BOND 4.817% 14/03/2049	USD	1,050,000.00	-	-
PANTHER BF AGGREGATOR 2 LP / PANTHER FINANCE CO INC 8.500% 15/05/2027	USD	395,000.00	-	-	QATAR GOVERNMENT INTERNATIONAL BOND 5.103% 23/04/2048	USD	400,000.00	-	-
					QIB SUKUK LTD 3.982% 26/03/2024 EMTN	USD	500,000.00	-	-

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Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
QNB FINANSBANK AS 6.875% 07/09/2024	USD	300,000.00	-	-	SIRIUS XM RADIO INC 5.375% 15/07/2026	USD	325,000.00	-	-
RADIAN GROUP INC 4.500% 01/10/2024	USD	1,325,000.00	-	-	SOUTHWESTERN ENERGY CO 7.500% 01/04/2026	USD	-	650,000.00	-
RADISSON HOTEL HOLDINGS AB 6.875% 15/07/2023	EUR	350,000.00	-	-	SPIC LUXEMBOURG LATIN AMERICA RENEWABLE ENERGY INVESTMENT CO	USD	575,000.00	200,000.00	-
REC LTD 3.875%	USD	200,000.00	200,000.00	-	SARL 4.650% 30/10/2023	USD	200,000.00	200,000.00	-
07/07/2027 EMTN REPUBLIC OF BELARUS INTERNATIONAL BOND	USD	-	325,000.00	-	SPIC 2018 USD SENIOR PERPETUAL BOND CO LTD	USD	200,000.00	-	-
6.200% 28/02/2030	USD	200,000.00	-	-	FRN PERP SPRINGLEAF FINANCE CORP	USD	250,000.00	-	-
REPUBLIC OF CAMEROON INTERNATIONAL BOND	USD	200,000.00	-	-	6.125% 15/03/2024	USD	2,300,000.00	-	-
9.500% 19/11/2025	ZAR	-	19,150,000.00	-	SPRINGLEAF FINANCE CORP 7.125% 15/03/2026	USD	-	-	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 10.500% 21/12/2026	USD	200,000.00	-	-	SPRINT COMMUNICATIONS INC 7.000% 15/08/2020	USD	-	30,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND	USD	-	-	-	SPRINT CORP 7.250% 15/09/2021	USD	2,125,000.00	-	-
5.000% 12/10/2046	USD	-	200,000.00	-	SRI LANKA GOVERNMENT INTERNATIONAL BOND	USD	800,000.00	-	-
REYNOLDS GROUP ISSUER INC / REYNOLDS GROUP ISSUER LLC / REYNOLDS GROUP ISSUER LU 5.125% 15/07/2023	USD	-	200,000.00	-	6.200% 11/05/2027	USD	-	200,000.00	-
RITE AID CORP 6.125% 01/04/2023	USD	-	675,000.00	-	SRI LANKA GOVERNMENT INTERNATIONAL BOND	USD	1,000,000.00	-	-
RIZAL COMMERCIAL BANKING CORP 4.125% 16/03/2023 EMTN	USD	300,000.00	-	-	6.750% 18/04/2028	USD	700,000.00	-	-
ROMANIA GOVERNMENT BOND 5.800% 26/07/2027	RON	-	900,000.00	-	SRI LANKA GOVERNMENT INTERNATIONAL BOND	USD	-	-	-
ROMANIAN GOVERNMENT INTERNATIONAL BOND	EUR	-	80,000.00	-	6.850% 14/03/2024	USD	1,250,000.00	-	-
2.875% 26/05/2028	USD	600,000.00	-	-	SRI LANKA GOVERNMENT INTERNATIONAL BOND	USD	700,000.00	-	-
RUMO LUXEMBOURG SARL 5.875% 18/01/2025	USD	-	200,000.00	-	7.850% 14/03/2029	USD	1,250,000.00	-	-
RUMO LUXEMBOURG SARL 7.375% 09/02/2024	USD	-	200,000.00	-	SS&C TECHNOLOGIES INC 5.500% 30/09/2027	USD	-	360,000.00	-
SABIC CAPITAL II BV 4.000% 10/10/2023	USD	200,000.00	200,000.00	-	STAPLES INC 8.500% 15/09/2025	USD	-	-	-
SANDS CHINA LTD 5.125% 08/08/2025	USD	300,000.00	-	-	STAR MERGER SUB 6.875% 15/08/2026	USD	395,000.00	395,000.00	-
SASOL FINANCING USA LLC 5.875% 27/03/2024	USD	250,000.00	-	-	STARFRUIT FINCO BV / STARFRUIT US HOLDCO LLC	EUR	400,000.00	-	-
SAUDI GOVERNMENT INTERNATIONAL BOND	USD	450,000.00	250,000.00	-	6.500% 01/10/2026	USD	200,000.00	-	-
4.375% 16/04/2029	USD	1,200,000.00	200,000.00	-	STATE BANK OF INDIA/LONDON 4.875% 17/04/2024	USD	200,000.00	-	-
SAUDI GOVERNMENT INTERNATIONAL BOND	USD	200,000.00	250,000.00	-	STATE GRID OVERSEAS INVESTMENT 2016 LTD	USD	800,000.00	-	-
5.250% 16/01/2050	EUR	480,000.00	-	-	2.750% 04/05/2022 EMTN STATE OIL CO OF THE	USD	-	200,000.00	-
SCHAEFFLER AG 1.875% 26/03/2024 EMTN	USD	200,000.00	-	-	AZERBAIJAN REPUBLIC 4.750% 13/03/2023 EMTN	EUR	545,000.00	545,000.00	-
SEPLAT PETROLEUM DEVELOPMENT CO PLC	USD	200,000.00	250,000.00	-	STRYKER CORP 2.125% 30/11/2027	EUR	200,000.00	-	-
9.250% 01/04/2023	USD	300,000.00	-	-	STUDIO CITY FINANCE LTD 7.250% 11/02/2024	USD	200,000.00	-	-
SHANGHAI COMMERCIAL BANK LTD 29/11/2027 FRN	USD	-	400,000.00	-	SUN HUNG KAI PROPERTIES CAPITAL MARKET LTD	USD	200,000.00	-	-
SHELF DRILLING HOLDINGS LTD 8.250% 15/02/2025	EUR	750,000.00	-	-	3.750% 25/02/2029 EMTN SUNAC CHINA HOLDINGS LTD 7.875% 15/02/2022	USD	200,000.00	-	-
SIGMA HOLDCO BV 5.750% 15/05/2026	EUR	200,000.00	-	-	SUNCOKE ENERGY	USD	1,125,000.00	-	-
SILGAN HOLDINGS INC 4.750% 15/03/2025	USD	350,000.00	-	-	PARTNERS LP / SUNCOKE ENERGY PARTNERS FINANCE CORP 7.500% 15/06/2025	EUR	150,000.00	-	-
SINOPEC GROUP OVERSEAS DEVELOPMENT 2012 LTD	USD	800,000.00	-	-	SUNSHINE MID BV 6.500% 15/05/2026	EUR	600,000.00	-	-
3.900% 17/05/2022	USD	-	-	-	SUZANO AUSTRIA GMBH 6.000% 15/01/2029	USD	1,200,000.00	-	-
					SVENSKA HANDELSBANKEN AB FRN PERP EMTN	USD	-	-	-

NN (L) First Class Yield Opportunities

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SWISS RE FINANCE LUXEMBOURG SA	EUR	1,400,000.00	-	-	TURKEY GOVERNMENT INTERNATIONAL BOND	EUR	400,000.00	400,000.00	-
30/04/2050 FRN					5.200% 16/02/2026				
TABREED SUKUK SP 5.500%	USD	200,000.00	200,000.00	-	TURKEY GOVERNMENT INTERNATIONAL BOND	USD	950,000.00	240,000.00	-
31/10/2025					7.625% 26/04/2029				
TAKEDA PHARMACEUTICAL CO LTD 2.250% 21/11/2026	EUR	2,805,000.00	650,000.00	-	TURKIYE GARANTI BANKASI AS	USD	200,000.00	-	-
TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP	USD	-	340,000.00	-	AS 5.250% 13/09/2022	USD	400,000.00	-	-
4.750% 01/10/2023					TURKIYE IS BANKASI AS	USD	-	-	-
TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP	USD	1,300,000.00	-	-	5.500% 21/04/2022	USD	-	200,000.00	-
5.500% 15/09/2024					BANKASI TAO 5.750%				
TARGA RESOURCES PARTNERS LP / TARGA RESOURCES PARTNERS FINANCE CORP 5.375%	USD	1,500,000.00	-	-	30/01/2023 EMTN	USD	250,000.00	-	-
01/02/2027					TURKIYE VAKIFLAR BANKASI TAO 8.125%	USD	-	-	-
TARGA RESOURCES PARTNERS LP / TARGA RESOURCES PARTNERS FINANCE CORP 6.500%	USD	180,000.00	-	-	28/03/2024				
15/07/2027					UBS AG 12/02/2026 FRN	EUR	-	960,000.00	-
TELECOM ITALIA SPA/MILANO 4.000%	EUR	930,000.00	-	-	EMTN				
11/04/2024 EMTN					UKRAINE GOVERNMENT INTERNATIONAL BOND	USD	1,500,000.00	200,000.00	-
TENET HEALTHCARE CORP 5.125% 01/05/2025	USD	250,000.00	-	-	7.375% 25/09/2032				
TENET HEALTHCARE CORP 6.250% 01/02/2027	USD	200,000.00	-	-	UKRAINE GOVERNMENT INTERNATIONAL BOND	USD	240,000.00	-	-
TENNENT HOLDING BV FRN PERP	EUR	1,300,000.00	1,530,000.00	-	7.750% 01/09/2027				
TESCO CORPORATE	EUR	1,700,000.00	-	-	UKRAINE GOVERNMENT INTERNATIONAL BOND	USD	295,000.00	295,000.00	-
TREASURY SERVICES PLC					9.750% 01/11/2028				
1.375% 24/10/2023 EMTN					UNIFIN FINANCIERA SAB DE CV SOFOM ENR 7.000%	USD	200,000.00	200,000.00	-
THAI OIL TREASURY CENTER CO LTD 4.625% 20/11/2028	USD	200,000.00	-	-	15/01/2025				
EMTN					UNION ANDINA DE CEMENTOS SAA 5.875%	USD	150,000.00	256,000.00	-
TIMES CHINA HOLDINGS LTD 7.625% 21/02/2022	USD	200,000.00	-	-	30/10/2021				
TINKOFF BANK JSC VIA TCS FINANCE LTD FRN PERP	USD	200,000.00	-	-	UNITED RENTALS NORTH AMERICA INC 4.625%	USD	475,000.00	-	-
T-MOBILE USA INC 4.750%	USD	1,200,000.00	-	-	15/07/2023				
01/02/2028					UNITED STATES TREASURY INFLATION INDEXED	USD	3,058,710.00	7,906,734.00	-
TOPAZ MARINE SA 9.125%	USD	200,000.00	-	-	BONDS 0.500% 15/01/2028				
26/07/2022					UNITED STATES TREASURY INFLATION INDEXED	USD	3,037,440.00	7,506,822.00	-
TOTAL SA FRN PERP EMTN	EUR	5,280,000.00	4,000,000.00	-	BONDS 0.625% 15/04/2023				
TRANSOCEAN POSEIDON LTD 6.875% 01/02/2027	USD	410,000.00	-	-	UNITED STATES TREASURY NOTE 2.875% 30/11/2023	USD	3,800,000.00	3,800,000.00	-
TRANSPORTADORA DE GAS DEL SUR SA 6.750%	USD	150,000.00	-	-	UNITED STATES TREASURY NOTE 3.125% 15/11/2028	USD	3,800,100.00	3,800,100.00	-
02/05/2025					UNITYMEDIA HESSEN GMBH & CO KG / UNITYMEDIA NRW GMBH	EUR	-	150,000.00	-
TSINGHUA UNIC LTD	USD	-	300,000.00	-	3.500% 15/01/2027				
5.375% 31/01/2023					URUGUAY GOVERNMENT INTERNATIONAL BOND	UYU	-	27,450,000.00	-
TULLOW OIL PLC 7.000%	USD	200,000.00	-	-	9.875% 20/06/2022				
01/03/2025					VANKE REAL ESTATE HONG KONG CO LTD 4.200%	USD	300,000.00	-	-
TURK TELEKOMUNIKASYON AS 6.875% 28/02/2025	USD	600,000.00	-	-	07/06/2024 EMTN				
TURKEY GOVERNMENT BOND 11.000% 24/02/2027	TRY	-	4,700,000.00	-	VERISURE HOLDING AB	EUR	720,000.00	-	-
TURKEY GOVERNMENT BOND 9.500% 12/01/2022	TRY	4,850,000.00	4,850,000.00	-	3.500% 15/05/2023				
TURKEY GOVERNMENT INTERNATIONAL BOND	USD	200,000.00	-	-	VIETNAM GOVERNMENT INTERNATIONAL BOND	USD	-	200,000.00	-
4.250% 14/04/2026					4.800% 19/11/2024				
TURKEY GOVERNMENT INTERNATIONAL BOND	USD	800,000.00	-	-	VIETNAM GOVERNMENT INTERNATIONAL BOND	USD	-	200,000.00	-
4.875% 16/04/2043					6.750% 29/01/2020				
					VIRGIN MEDIA RECEIVABLES FINANCING NOTES I DAC 5.500%	GBP	300,000.00	-	-
					15/09/2024				
					VOLKSWAGEN BANK GMBH 2.500% 31/07/2026 EMTN	EUR	700,000.00	700,000.00	-

NN (L) First Class Yield Opportunities

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
VOLKSWAGEN FINANCIAL SERVICES AG 1.500% 01/10/2024 EMTN	EUR	3,960,000.00	-	-
VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	-	3,700,000.00	-
VOLKSWAGEN INTERNATIONAL FINANCE NV 3.250% 18/11/2030	EUR	3,400,000.00	1,500,000.00	-
VOLKSWAGEN LEASING GMBH 1.625% 15/08/2025 EMTN	EUR	-	324,000.00	-
VOLKSWAGEN 1.250% 15/12/2025 EMTN	EUR	750,000.00	750,000.00	-
WHITING PETROLEUM CORP 6.250% 01/04/2023	USD	525,000.00	-	-
WILDHORSE RESOURCE DEVELOPMENT CORP 6.875% 01/02/2025	USD	280,000.00	-	-
WPX ENERGY INC 5.750% 01/06/2026	USD	275,000.00	-	-
W&T OFFSHORE INC 9.750% 01/11/2023	USD	1,295,000.00	-	-
WUHAN METRO FRN PERP	USD	200,000.00	200,000.00	-
XLIT LTD 29/06/2047 FRN	EUR	-	270,000.00	-
YAPI VE KREDI BANKASI AS 8.250% 15/10/2024	USD	200,000.00	-	-
YPF SA 8.500% 23/03/2021	USD	-	100,000.00	-
YPF SA 8.500% 28/07/2025	USD	390,000.00	-	-
YUZHOU PROPERTIES CO LTD 8.500% 26/02/2024	USD	250,000.00	-	-
ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.970% 30/07/2027	USD	1,200,000.00	-	-
ZIGGO BOND CO BV 7.125% 15/05/2024	EUR	-	100,000.00	-
ZIGGO BV 3.750% 15/01/2025	EUR	900,000.00	100,000.00	-

Other transferable securities and money market instruments

Bonds and other debt instruments

MALAYSIA GOVERNMENT BOND 3.759% 15/03/2019	MYR	-	6,400,000.00	-
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Undertakings for collective investment

Open ended funds

NN (L) LIQUID EUR - Z CAP EUR	EUR	145,670.00	119,886.00	-
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NN (L) Food & Beverages

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
ALTRIA GROUP INC	USD	-	254,219.00	-	WOOLWORTHS GROUP LTD	AUD	5,637.00	287,761.00	-
ARCHER-DANIELS-MIDLAND CO	USD	65,098.00	43,466.00	-					
ASAHI GROUP HOLDINGS LTD	JPY	69,300.00	1,800.00	-					
BRITISH AMERICAN TOBACCO PLC	GBP	-	76,167.00	-					
CARREFOUR SA	EUR	241,083.00	-	-					
CLOROX CO/THE	USD	1,797.00	-	-					
COCA-COLA CO/THE	USD	132,629.00	179,633.00	-					
COCA-COLA EUROPEAN PARTNERS PLC	USD	74,528.00	115,725.00	-					
COCA-COLA HBC AG - DI	GBP	20,621.00	196,741.00	-					
COLES GROUP LTD	AUD	91,714.00	393,681.00	-					
CONAGRA BRANDS INC	USD	87,770.00	217,372.00	-					
DANONE SA	EUR	49,480.00	1,860.00	-					
DIAGEO PLC	GBP	167,796.00	35,298.00	-					
EMPIRE CO LTD - A	CAD	139,485.00	116,981.00	-					
ESSITY AB - B	SEK	325,561.00	-	-					
ESTEE LAUDER COS INC/THE - A	USD	9,368.00	1,079.00	-					
GENERAL MILLS INC	USD	6,070.00	-	-					
HERSHEY CO/THE	USD	4,748.00	-	-					
IMPERIAL BRANDS PLC	GBP	-	102,207.00	-					
INGREDION INC	USD	11,289.00	12,135.00	-					
JAPAN TOBACCO INC	JPY	-	40,100.00	-					
JM SMUCKER CO/THE	USD	12,510.00	4,295.00	-					
KAO CORP	JPY	144,500.00	1,300.00	-					
KELLOGG CO	USD	20,618.00	13,048.00	-					
KIMBERLY-CLARK CORP	USD	86,462.00	12,302.00	-					
KIRIN HOLDINGS CO LTD	JPY	161,600.00	67,500.00	-					
KONINKLIJKE AHOLD	EUR	233,134.00	84,524.00	-					
DELHAIZE NV	USD	21,198.00	-	-					
KROGER CO/THE	USD	157,232.00	-	-					
METRO AG	EUR	157,232.00	-	-					
MONSTER BEVERAGE CORP - B	USD	106,764.00	4,130.00	-					
MOWI ASA	NOK	64,747.00	99,780.00	-					
NESTLE SA - REG	CHF	155,463.00	26,059.00	-					
PEPSICO INC	USD	69,630.00	21,549.00	-					
PHILIP MORRIS INTERNATIONAL INC	USD	-	26,210.00	-					
POLA ORBIS HOLDINGS INC	JPY	2,200.00	177,900.00	-					
PROCTER & GAMBLE CO/THE	USD	111,039.00	119,697.00	-					
RECKITT BENCKISER GROUP PLC	GBP	83,407.00	1,759.00	-					
SALMAR ASA	NOK	8,672.00	-	-					
SWEDISH MATCH AB	SEK	-	129,409.00	-					
SYSCO CORP	USD	77,591.00	48,419.00	-					
TATE & LYLE PLC	GBP	185,590.00	119,889.00	-					
TESCO PLC	GBP	756,912.00	1,873,063.00	-					
TREEHOUSE FOODS INC	USD	6,653.00	-	-					
TYSON FOODS INC - A	USD	105,216.00	18,558.00	-					
UNILEVER NV - CVA	EUR	146,872.00	139,975.00	-					
WALGREENS BOOTS ALLIANCE INC	USD	88,752.00	22,895.00	-					
WALMART INC	USD	119,151.00	3,097.00	-					
WESFARMERS LTD	AUD	245,148.00	451,960.00	-					
WH GROUP LTD	HKD	91,500.00	4,663,500.00	-					

NN (L) Frontier Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
AES ANDRES BV / DOMINICAN POWER PARTNERS / EMPRESA GENERADORA DE ELECTRICIDAD IT 7.950% 11/05/2026	USD	440,000.00	-	-	ECUADOR GOVERNMENT INTERNATIONAL BOND 10.750% 31/01/2029	USD	1,400,000.00	1,400,000.00	-
ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.250% 09/05/2028	USD	2,400,000.00	-	-	ECUADOR GOVERNMENT INTERNATIONAL BOND 7.875% 23/01/2028	USD	-	11,970,000.00	-
ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.375% 08/05/2048	USD	2,570,000.00	1,000,000.00	-	ECUADOR GOVERNMENT INTERNATIONAL BOND 7.950% 20/06/2024	USD	1,500,000.00	1,500,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 3.380% 31/12/2038 STEP-UP	EUR	-	200,000.00	-	ECUADOR GOVERNMENT INTERNATIONAL BOND 8.750% 02/06/2023	USD	3,000,000.00	3,300,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 5.625% 26/01/2022	USD	3,000,000.00	-	-	ECUADOR GOVERNMENT INTERNATIONAL BOND 8.875% 23/10/2027	USD	2,000,000.00	9,530,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.875% 26/01/2027	USD	2,230,000.00	1,480,000.00	-	ECUADOR GOVERNMENT INTERNATIONAL BOND 9.625% 02/06/2027	USD	-	2,910,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 8.280% 31/12/2033	USD	1,121,630.40	168,244.56	-	EGYPT GOVERNMENT INTERNATIONAL BOND 4.750% 16/04/2026	EUR	3,600,000.00	-	-
AUTOPISTAS DEL SOL SA/COSTA RICA 7.375% 30/12/2030	USD	-	-	-	EGYPT GOVERNMENT INTERNATIONAL BOND 5.625% 16/04/2030	EUR	7,275,000.00	-	-
BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.750% 20/09/2029	USD	-	650,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 6.125% 31/01/2022	USD	500,000.00	-	-
BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.500% 20/09/2047	USD	525,000.00	-	-	EGYPT GOVERNMENT INTERNATIONAL BOND 6.200% 01/03/2024	USD	1,010,000.00	-	-
BANCO DO BRASIL SA/CAYMAN FRN PERP BANCO DO BRASIL SA/CAYMAN 4.750% 20/03/2024	USD	500,000.00	-	-	EGYPT GOVERNMENT INTERNATIONAL BOND 7.600% 01/03/2029	USD	1,010,000.00	-	-
BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.625% 17/02/2024	EUR	200,000.00	-	-	EGYPT GOVERNMENT INTERNATIONAL BOND 7.903% 21/02/2048	USD	500,000.00	5,195,000.00	-
BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.750% 30/01/2025	USD	200,000.00	-	-	EGYPT GOVERNMENT INTERNATIONAL BOND 8.500% 31/01/2047	USD	400,000.00	-	-
BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 6.750% 31/10/2023	EUR	1,295,000.00	-	-	EGYPT GOVERNMENT INTERNATIONAL BOND 8.700% 01/03/2049	USD	6,500,000.00	-	-
CIA GENERAL DE COMBUSTIBLES SA 9.500% 07/11/2021	USD	700,000.00	-	-	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 6.375% 18/01/2027	USD	2,600,000.00	-	-
COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.000% 04/04/2044	USD	810,000.00	-	-	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 01/02/2041	USD	1,150,000.00	-	-
COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.158% 12/03/2045	USD	500,000.00	730,000.00	-	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 21/09/2034	USD	1,530,000.00	-	-
DEV'T BANK OF MONGOLIA 7.250% 23/10/2023	USD	200,000.00	200,000.00	-	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.650% 15/06/2035	USD	-	520,000.00	-
					EL SALVADOR GOVERNMENT INTERNATIONAL BOND 8.250% 10/04/2032	USD	300,000.00	-	-
					EL SALVADOR GOVERNMENT INTERNATIONAL BOND 8.625% 28/02/2029	USD	1,700,000.00	1,500,000.00	-
					GABON GOVERNMENT INTERNATIONAL BOND 6.375% 12/12/2024	USD	1,150,000.00	-	-
								500,000.00	-

NN (L) Frontier Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
GABON GOVERNMENT INTERNATIONAL BOND 6.950% 16/06/2025	USD	2,650,000.00	1,600,000.00	-	KENYA GOVERNMENT INTERNATIONAL BOND 8.250% 28/02/2048	USD	3,050,000.00	-	-
GENNEIA SA 8.750% 20/01/2022	USD	-	700,000.00	-	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.500% 28/11/2027 EMTN	USD	1,400,000.00	-	-
GEORGIAN RAILWAY JSC 7.750% 11/07/2022	USD	-	825,000.00	-	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.143% 23/02/2030	USD	1,400,000.00	500,000.00	-
GHANA GOVERNMENT BONDS 16.500% 06/02/2023	GHS	400,000.00	-	-	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 21/11/2025	USD	3,475,000.00	-	-
GHANA GOVERNMENT INTERNATIONAL BOND 10.750% 14/10/2030	USD	1,200,000.00	-	-	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 28/11/2047 EMTN	USD	1,170,000.00	400,000.00	-
GHANA GOVERNMENT INTERNATIONAL BOND 7.625% 16/05/2029	USD	250,000.00	-	-	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.696% 23/02/2038	USD	200,000.00	-	-
GHANA GOVERNMENT INTERNATIONAL BOND 7.875% 26/03/2027	USD	385,000.00	-	-	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.875% 16/02/2032	USD	3,240,000.00	-	-
GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 26/03/2032	USD	915,000.00	-	-	NIGERIA GOVERNMENT INTERNATIONAL BOND 8.747% 21/01/2031	USD	2,205,000.00	-	-
GHANA GOVERNMENT INTERNATIONAL BOND 8.627% 16/06/2049	USD	1,770,000.00	-	-	NIGERIA GOVERNMENT INTERNATIONAL BOND 9.248% 21/01/2049	USD	4,525,000.00	-	-
GHANA GOVERNMENT INTERNATIONAL BOND 8.950% 26/03/2051	USD	1,175,000.00	-	-	PAKISTAN GOVERNMENT INTERNATIONAL BOND 6.875% 05/12/2027	USD	2,700,000.00	-	-
GUATEMALA GOVERNMENT BOND 4.875% 13/02/2028	USD	1,500,000.00	-	-	PAKISTAN GOVERNMENT INTERNATIONAL BOND 7.875% 31/03/2036	USD	220,000.00	-	-
GUATEMALA GOVERNMENT BOND 8.125% 06/10/2034	USD	750,000.00	-	-	PAPUA NEW GUINEA GOVERNMENT INTERNATIONAL BOND 8.375% 04/10/2028	USD	2,320,000.00	-	-
HONDURAS GOVERNMENT INTERNATIONAL BOND 6.250% 19/01/2027	USD	1,805,000.00	1,110,000.00	-	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.400% 30/03/2050	USD	1,000,000.00	-	-
INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.375% 15/05/2043	USD	4,080,000.00	-	-	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.600% 13/03/2048	USD	440,000.00	-	-
IRAQ INTERNATIONAL BOND 5.800% 15/01/2028	USD	650,000.00	-	-	PARAGUAY GOVERNMENT INTERNATIONAL BOND 6.100% 11/08/2044	USD	2,570,000.00	-	-
IRAQ INTERNATIONAL BOND 6.752% 09/03/2023	USD	2,500,000.00	-	-	PETROAMAZONAS EP 4.625% 16/02/2020	USD	5,000,000.00	1,800,000.00	-
IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2025	EUR	400,000.00	-	-	PROVINCIA DE BUENOS AIRES/ARGENTINA 4.000% 15/05/2035 STEP-UP	USD	400,000.00	-	-
IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.250% 22/03/2030	EUR	1,275,000.00	-	-	REPUBLIC OF ARMENIA INTERNATIONAL BOND 7.150% 26/03/2025	USD	200,000.00	-	-
IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.625% 22/03/2048	EUR	1,150,000.00	-	-	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 5.125% 01/09/2029	USD	200,000.00	-	-
JAMAICA GOVERNMENT INTERNATIONAL BOND 7.875% 28/07/2045	USD	3,635,000.00	-	-	REPUBLIC OF BELARUS INTERNATIONAL BOND 6.875% 28/02/2023	USD	400,000.00	-	-
JAMAICA GOVERNMENT INTERNATIONAL BOND 8.000% 15/03/2039	USD	-	800,000.00	-	REPUBLIC OF BELARUS INTERNATIONAL BOND 7.625% 29/06/2027	USD	1,200,000.00	-	-
JORDAN GOVERNMENT INTERNATIONAL BOND 5.750% 31/01/2027	USD	-	1,300,000.00	-	REPUBLIC OF CAMEROON INTERNATIONAL BOND 9.500% 19/11/2025	USD	1,800,000.00	-	-
JORDAN GOVERNMENT INTERNATIONAL BOND 7.375% 10/10/2047	USD	2,445,000.00	-	-	REPUBLIC OF TAJIKISTAN INTERNATIONAL BOND 7.125% 14/09/2027	USD	450,000.00	-	-

NN (L) Frontier Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SENEGAL GOVERNMENT INTERNATIONAL BOND 4.750% 13/03/2028	EUR	3,525,000.00	-	-
SENEGAL GOVERNMENT INTERNATIONAL BOND 6.750% 13/03/2048	USD	1,000,000.00	1,760,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.125% 03/06/2025	USD	1,000,000.00	-	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.200% 11/05/2027	USD	2,925,000.00	-	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.750% 18/04/2028	USD	620,000.00	450,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.825% 18/07/2026	USD	400,000.00	-	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.850% 03/11/2025	USD	3,550,000.00	-	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.850% 14/03/2024	USD	1,300,000.00	-	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.850% 14/03/2029	USD	950,000.00	-	-
STATE OIL CO OF THE AZERBAIJAN REPUBLIC 6.950% 18/03/2030	USD	300,000.00	-	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 31/05/2040 FRN	USD	1,030,000.00	-	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 8.994% 01/02/2024	USD	1,005,000.00	-	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 9.750% 01/11/2028	USD	1,415,000.00	1,415,000.00	-
VENEZUELA GOVERNMENT INTERNATIONAL BOND 7.750% 13/10/2019 - DEFAULTED	USD	-	350,000.00	-
VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.375% 13/01/2034 - DEFAULTED	USD	4,225,000.00	-	-
ZAMBIA GOVERNMENT INTERNATIONAL BOND 5.375% 20/09/2022	USD	1,500,000.00	-	-
ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.970% 30/07/2027	USD	4,350,000.00	1,400,000.00	-
ZENITH BANK PLC 7.375% 30/05/2022	USD	-	640,000.00	-

Other transferable securities and money market instruments

Money market instruments				
EGYPT TREASURY ZCP 09/07/2019	EGP	17,400,000.00	-	-
NIGERIA OMO ZCP 14/11/2019	NGN	365,500,000.00	-	-

NN (L) Global Bond Opportunities

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
AFLAC INC 4.750% 15/01/2049	USD	600,000.00	600,000.00	-	EQT CORP 3.900% 01/10/2027	USD	250,000.00	250,000.00	-
AIR LEASE CORP 3.625% 01/04/2027	USD	90,000.00	-	-	FORD MOTOR CO 4.750% 15/01/2043	USD	-	450,000.00	-
AIR LEASE CORP 4.250% 15/09/2024	USD	-	300,000.00	-	FRANCE GOVERNMENT BOND OAT 1.500% 25/05/2031	EUR	-	830,000.00	-
AIRCATTLE LTD 4.400% 25/09/2023	USD	-	73,000.00	-	FRANCE GOVERNMENT BOND OAT 1.750% 25/05/2023	EUR	-	800,000.00	-
AMERICAN EXPRESS CO 2.650% 02/12/2022	USD	100,000.00	300,000.00	-	FRANCE GOVERNMENT BOND OAT 2.000% 25/05/2048	EUR	4,855,000.00	-	-
ANADARKO PETROLEUM CORP 5.550% 15/03/2026	USD	250,000.00	-	-	GE CAPITAL INTERNATIONAL FUNDING CO UNLIMITED CO 4.418% 15/11/2035	USD	500,000.00	500,000.00	-
AT&T INC 4.125% 17/02/2026	USD	250,000.00	-	-	GENERAL MILLS INC 4.200% 17/04/2028	USD	-	200,000.00	-
BANCO SANTANDER MEXICO SA INSTITUCION DE BANCA MULTIPLE GRUPO FINANCIERO	USD	-	270,000.00	-	GOLDMAN SACHS GROUP INC/THE 23/04/2029 FRN HCA INC 4.500% 15/02/2027	USD	200,000.00	-	-
SANTAND 01/10/2028 FRN BANK OF NOVA	USD	-	168,000.00	-	ITALY BUONI POLIENNALI DEL TESORO 1.650% 01/03/2032	EUR	-	900,000.00	-
SCOTIA/THE FRN PERP BANQUE OUEST AFRICAINE DE DEVELOPPEMENT	USD	-	400,000.00	-	JAPAN GOVERNMENT FIVE YEAR BOND 0.100% 20/12/2021	JPY	-	130,000,000.00	-
5.000% 27/07/2027 CAPITAL ONE FINANCIAL CORP 3.300% 30/10/2024	USD	400,000.00	-	-	JAPAN GOVERNMENT TEN YEAR BOND 0.600% 20/12/2023	JPY	-	49,100,000.00	-
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL	USD	-	275,000.00	-	JAPAN GOVERNMENT THIRTY YEAR BOND 1.400% 20/12/2045	JPY	-	50,000,000.00	-
5.750% 01/04/2048 CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL	USD	-	200,000.00	-	JAPAN GOVERNMENT TWENTY YEAR BOND 0.600% 20/12/2036	JPY	-	52,000,000.00	-
6.484% 23/10/2045 CIGNA CORP 4.375% 15/10/2028	USD	100,000.00	-	-	JAPANESE GOVERNMENT CPI LINKED BOND 0.100% 10/09/2023	JPY	-	376,002,000.00	-
COMCAST CORP 4.150% 15/10/2028	USD	200,000.00	-	-	KRAFT HEINZ FOODS CO 4.375% 01/06/2046	USD	-	558,000.00	-
COMCAST CORP 4.600% 15/10/2038	USD	200,000.00	-	-	MASSMUTUAL GLOBAL FUNDING II 3.400% 08/03/2026	USD	800,000.00	200,000.00	-
COMCAST CORP 4.700% 15/10/2048	USD	200,000.00	200,000.00	-	MPLX LP 4.500% 15/04/2038	USD	200,000.00	-	-
CONAGRA BRANDS INC 4.600% 01/11/2025	USD	220,000.00	-	-	NETHERLANDS GOVERNMENT BOND 2.500% 15/01/2033	EUR	-	440,000.00	-
CONAGRA BRANDS INC 5.400% 01/11/2048	USD	360,000.00	360,000.00	-	NETHERLANDS GOVERNMENT BOND 7.500% 15/01/2023	EUR	-	400,000.00	-
CVS HEALTH CORP 4.300% 25/03/2028	USD	-	100,000.00	-	OWENS CORNING 4.300% 15/07/2047	USD	-	600,000.00	-
DELL INTERNATIONAL LLC / EMC CORP 4.900% 01/10/2026	USD	375,000.00	-	-	PETROLEOS MEXICANOS 6.500% 23/01/2029	USD	-	250,000.00	-
DELL INTERNATIONAL LLC / EMC CORP 8.350% 15/07/2046	USD	-	146,000.00	-	PETROLEOS MEXICANOS 6.500% 23/01/2029	USD	250,000.00	-	-
DEVON ENERGY CORP 5.600% 15/07/2041	USD	-	200,000.00	-	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.375% 15/07/2027	USD	-	1,298,480.40	-
DEVON ENERGY CORP 5.850% 15/12/2025	USD	50,000.00	-	-	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.500% 15/01/2028	USD	-	1,273,354.46	-
DISCOVERY COMMUNICATIONS LLC 5.200% 20/09/2047	USD	-	400,000.00	-					

NN (L) Global Convertible Bond

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
ADIDAS AG 0.050%	EUR	200,000.00	-	-	NATIONAL GRID NORTH AMERICA INC 0.900%	GBP	-	500,000.00	-
12/09/2023					02/11/2020				
AIRBUS SE ZCP 14/06/2021	EUR	-	600,000.00	-	NEW RELIC INC 0.500%	USD	1,000,000.00	-	-
AKAMAI TECHNOLOGIES INC 0.125% 01/05/2025	USD	1,900,000.00	-	-	01/05/2023				
BAYER AG 0.050%	EUR	-	1,200,000.00	-	NRG ENERGY INC 2.750%	USD	1,000,000.00	-	-
15/06/2020					01/06/2048				
BOOKING HOLDINGS INC 0.900% 15/09/2021	USD	646,000.00	-	-	NUTANIX INC ZCP	USD	-	300,000.00	-
BRITISH LAND WHITE 2015 LTD ZCP 09/06/2020	GBP	800,000.00	-	-	15/01/2023				
CHEGG INC 0.125%	USD	1,200,000.00	-	-	NUTANIX INC ZCP	USD	1,400,000.00	-	-
15/03/2025					15/01/2023				
CHINA OVERSEAS FINANCE INVESTMENT CAYMAN V LTD ZCP 05/01/2023	USD	1,400,000.00	-	-	NXP SEMICONDUCTORS NV 1.000% 01/12/2019	USD	-	1,000,000.00	-
CRRC CORP LTD ZCP 05/02/2021	USD	-	1,250,000.00	-	ON SEMICONDUCTOR CORP 1.000% 01/12/2020	USD	1,036,000.00	300,000.00	-
CTRIIP.COM	USD	546,000.00	-	-	PARK24 CO LTD ZCP 29/10/2025	JPY	160,000,000.00	-	-
INTERNATIONAL LTD 1.000% 01/07/2020	USD	-	1,000,000.00	-	PRYSMIAN SPA ZCP 17/01/2022	EUR	-	1,000,000.00	-
CTRIIP.COM	USD	-	1,000,000.00	-	PURE STORAGE INC 0.125%	USD	1,285,000.00	-	-
INTERNATIONAL LTD 1.250% 15/09/2022	EUR	-	1,100,000.00	-	15/04/2023				
DEUTSCHE POST AG 0.050% 30/06/2025	EUR	-	1,100,000.00	-	QIAGEN NV 0.500%	USD	600,000.00	-	-
DEXCOM INC 0.750% 01/12/2023	USD	2,000,000.00	-	-	13/09/2023				
DYCOM INDUSTRIES INC 0.750% 15/09/2021	USD	-	1,800,000.00	-	QIAGEN NV 1.000%	USD	800,000.00	-	-
EURONET WORLDWIDE INC 0.750% 15/03/2049	USD	570,000.00	-	-	13/11/2024				
EXTRA SPACE STORAGE LP 3.125% 01/10/2035	USD	2,740,000.00	-	-	RAG-STIFTUNG ZCP 18/02/2021	EUR	-	1,000,000.00	-
FORTIVE CORP 0.875% 15/02/2022	USD	600,000.00	-	-	RINGCENTRAL INC ZCP 15/03/2023	USD	-	1,555,000.00	-
FRESENIUS SE & CO KGAA ZCP 24/09/2019	EUR	-	1,000,000.00	-	RINGCENTRAL INC ZCP 15/03/2023	USD	1,300,000.00	900,000.00	-
FRESENIUS SE & CO KGAA ZCP 31/01/2024	EUR	-	1,000,000.00	-	SAFRAN SA ZCP 21/06/2023	EUR	-	298,553.10	-
ILLUMINA INC ZCP 15/06/2019	USD	500,000.00	-	-	SHIP HEALTHCARE HOLDINGS INC ZCP 13/12/2023	JPY	80,000,000.00	-	-
ILLUMINA INC ZCP 15/08/2023	USD	500,000.00	-	-	SIEMENS FINANCIERINGSMAATSCHA PPIJ NV 1.650% 16/08/2019	USD	1,250,000.00	-	-
JPMORGAN CHASE BANK NA ZCP 30/12/2020	USD	700,000.00	-	-	SIKA AG 0.150%	CHF	420,000.00	-	-
J2 GLOBAL INC 3.250%	USD	950,000.00	-	-	05/06/2025				
15/06/2029					SONY CORP ZCP 30/09/2022	JPY	-	50,000,000.00	-
KUNLUN ENERGY CO LTD 1.625% 25/07/2019	CNH	-	4,000,000.00	-	SPLUNK INC 0.500%	USD	3,235,000.00	-	-
LENOVO GROUP LTD 3.375% 24/01/2024	USD	1,000,000.00	-	-	15/09/2023				
LIGAND PHARMACEUTICALS 0.750% 15/05/2023	USD	801,000.00	801,000.00	-	STMICROELECTRONICS NV ZCP 03/07/2022	USD	3,000,000.00	-	-
LUMENTUM HOLDINGS INC 0.250% 15/03/2024	USD	600,000.00	-	-	STMICROELECTRONICS NV 0.250% 03/07/2024	USD	600,000.00	-	-
MAGYAR NEMZETI VAGYONKEZELO ZRT 3.375% 02/04/2019	EUR	-	1,200,000.00	-	SYNAPTICS INC 0.500%	USD	300,000.00	3,500,000.00	-
MITSUBISHI CHEMICAL HOLDINGS CORP ZCP 30/03/2022	JPY	70,000,000.00	-	-	15/06/2022				
					TAIWAN CEMENT CORP ZCP 10/12/2023	USD	1,000,000.00	-	-
					TERADYNE INC 1.250%	USD	1,500,000.00	1,500,000.00	-
					15/12/2023 CONV UNRESTRICTED				
					TWITTER INC 0.250%	USD	617,000.00	-	-
					15/06/2024				
					UNIBAIL-RODAMCO SE ZCP 01/07/2021	EUR	-	288,060.00	-
					UNITED MICROELECTRONICS CORP ZCP 18/05/2020	USD	800,000.00	-	-
					VALEO SA ZCP 16/06/2021	USD	-	1,200,000.00	-
					EMTN				
					VIAVI SOLUTIONS INC 1.000% 01/03/2024	USD	1,070,000.00	-	-
					VISHAY INTERTECHNOLOGY INC 2.250% 15/06/2025	USD	-	500,000.00	-
					VODAFONE GROUP PLC ZCP 26/11/2020	GBP	-	900,000.00	-
					EMTN				

NN (L) Global Convertible Bond

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
WENDEL SA ZCP 31/07/2019	EUR	-	519,800.00	-
WESTERN DIGITAL CORP 1.500% 01/02/2024	USD	-	2,000,000.00	-

NN (L) Global Convertible Opportunities

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
AIRBUS SE ZCP 01/07/2022	EUR	1,500,000.00	-	-	PROSPECT CAPITAL CORP 4.750% 15/04/2020	USD	835,000.00	19,560,000.00	-
AKAMAI TECHNOLOGIES INC 0.125% 01/05/2025	USD	10,500,000.00	-	-	PROSPECT CAPITAL CORP 4.950% 15/07/2022	USD	1,165,000.00	-	-
AMS AG 0.875% 28/09/2022	USD	-	13,400,000.00	-	QIAGEN NV 0.500% 13/09/2023	USD	2,200,000.00	-	-
APERAM SA 0.625% 08/07/2021	USD	-	18,400,000.00	-	RAG-STIFTUNG ZCP 18/02/2021	EUR	-	27,000,000.00	-
ARES CAPITAL CORP 4.625% 01/03/2024	USD	17,000,000.00	-	-	RINGCENTRAL INC ZCP 15/03/2023	USD	-	18,065,000.00	-
BOOKING HOLDINGS INC 0.900% 15/09/2021	USD	6,600,000.00	-	-	RINGCENTRAL INC ZCP 15/03/2023	USD	16,300,000.00	30,765,000.00	-
CONSUS REAL ESTATE AG 4.000% 29/11/2022	EUR	-	700,000.00	-	SIEM INDUSTRIES INC 2.250% 02/06/2021	EUR	10,200,000.00	-	-
DERWENT LONDON CAPITAL NO 2 JERSEY LTD 1.125% 24/07/2019	GBP	500,000.00	-	-	SIEMENS FINANCIERINGSMAATSCHA PPIJ NV 1.650% 16/08/2019	USD	10,250,000.00	-	-
DEXCOM INC 0.750% 01/12/2023	USD	29,900,000.00	-	-	SONY CORP ZCP 30/09/2022	JPY	400,000,000.00	350,000,000.00	-
DYCOM INDUSTRIES INC 0.750% 15/09/2021	USD	-	25,650,000.00	-	SPLUNK INC 0.500% 15/09/2023	USD	46,000,000.00	-	-
EURONET WORLDWIDE INC 0.750% 15/03/2049	USD	6,475,000.00	-	-	STARWOOD PROPERTY TRUST INC 4.375% 01/04/2023	USD	1,200,000.00	-	-
EXTRA SPACE STORAGE LP 3.125% 01/10/2035	USD	29,500,000.00	-	-	STMICROELECTRONICS NV ZCP 03/07/2022	USD	27,200,000.00	1,600,000.00	-
FORTIVE CORP 0.875% 15/02/2022	USD	33,340,000.00	-	-	STMICROELECTRONICS NV 0.250% 03/07/2024	USD	8,200,000.00	-	-
FRESENIUS MEDICAL CARE AG & CO KGAA 1.125% 31/01/2020	EUR	500,000.00	-	-	SUPERNUMUS PHARMACEUTICALS INC 0.625% 01/04/2023	USD	5,700,000.00	-	-
GRAND CITY PROPERTIES SA 0.250% 02/03/2022	EUR	800,000.00	-	-	SYNAPTICS INC 0.500% 15/06/2022	USD	-	50,075,000.00	-
IH MERGER SUB LLC 3.500% 15/01/2022	USD	1,400,000.00	-	-	TERADYNE INC 1.250% 15/12/2023	USD	27,000,000.00	27,000,000.00	-
ILLUMINA INC ZCP 15/08/2023	USD	2,700,000.00	-	-	CONV UNRESTRICTED TOTAL SA 0.500% 02/12/2022	USD	1,400,000.00	-	-
JPMORGAN CHASE BANK NA ZCP 30/12/2020	USD	1,300,000.00	5,000,000.00	-	VALEO SA ZCP 16/06/2021	USD	-	16,000,000.00	-
KUNLUN ENERGY CO LTD 1.625% 25/07/2019	CNH	-	80,000,000.00	-	EMTN VINCI SA 0.375% 16/02/2022	USD	5,600,000.00	-	-
KYUSHU ELECTRIC POWER CO INC ZCP 31/03/2020	JPY	1,130,000,000.00	-	-	CONV VISHAY INTERTECHNOLOGY INC 2.250% 15/06/2025	USD	1,000,000.00	22,700,000.00	-
LG CHEM LTD ZCP 16/04/2021	USD	1,400,000.00	-	-	WESTERN DIGITAL CORP 1.500% 01/02/2024	USD	-	29,000,000.00	-
LUMENTUM HOLDINGS INC 0.250% 15/03/2024	USD	18,900,000.00	-	-	Other transferable securities and money market instruments				
MINEBEA MITSUMI INC ZCP 03/08/2022	JPY	40,000,000.00	-	-	Bonds and other debt instruments				
MITSUBISHI CHEMICAL HOLDINGS CORP ZCP 30/03/2022	JPY	1,010,000,000.00	-	-	SHIMIZU CORP ZCP 16/10/2020	JPY	80,000,000.00	-	-
NEW RELIC INC 0.500% 01/05/2023	USD	12,400,000.00	-	-					
NUTANIX INC ZCP 15/01/2023	USD	-	6,000,000.00	-					
NUTANIX INC ZCP 15/01/2023	USD	9,600,000.00	-	-					
NUVASIVE INC 2.250% 15/03/2021	USD	5,200,000.00	-	-					
NXP SEMICONDUCTORS NV 1.000% 01/12/2019	USD	700,000.00	23,200,000.00	-					
ON SEMICONDUCTOR CORP 1.625% 15/10/2023	USD	-	2,000,000.00	-					
PALO ALTO NETWORKS INC 0.750% 01/07/2023	USD	6,700,000.00	-	-					
PARK24 CO LTD ZCP 29/10/2025	JPY	2,950,000,000.00	-	-					

NN (L) Global Equity Impact Opportunities

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market					2U INC	USD	-	42,000.00	-

Shares

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ADOBE INC	USD	18,500.00	-	-
AIA GROUP LTD	HKD	100,000.00	399,936.00	-
ALPHABET INC - C	USD	-	1,400.00	-
ARCO PLATFORM LTD - A	USD	150,000.00	-	-
BAKKAFROST P/F	NOK	-	26,000.00	-
BANDHAN BANK LTD	INR	190,000.00	215,000.00	-
BLACKBAUD INC	USD	2,000.00	39,000.00	-
CELGENE CORP	USD	-	50,000.00	-
CHR HANSEN HOLDING A/S	DKK	43,000.00	-	-
CLINIGEN GROUP PLC	GBP	165,000.00	-	-
DABUR INDIA LTD	INR	1,700,000.00	520,000.00	-
DORMAKABA HOLDING AG	CHF	300.00	200.00	-
- REG				
FRESENIUS SE & CO KGAA	EUR	-	89,000.00	-
GRAMEENPHONE LTD	BDT	245,000.00	-	-
HEALTHCARE GLOBAL	INR	600,000.00	-	-
ENTERPRISES LTD				
HOMESERVE PLC	GBP	-	10,000.00	-
HOUSING DEVELOPMENT	INR	45,000.00	155,000.00	-
FINANCE CORP LTD				
INFINEON TECHNOLOGIES AG	EUR	-	163,000.00	-
INTUIT INC	USD	18,000.00	-	-
IPG PHOTONICS CORP	USD	1,000.00	-	-
JIANGSU HENGRUI	CNH	-	116,900.00	-
MEDICINE CO LTD - A				
JOHNSON MATTHEY PLC	GBP	-	26,000.00	-
KONINKLIJKE DSM NV	EUR	2,000.00	67,000.00	-
KONINKLIJKE PHILIPS NV	EUR	2,000.00	5,000.00	-
KROTON EDUCACIONAL SA	BRL	-	500,000.00	-
LAM RESEARCH CORP	USD	-	26,000.00	-
LINK NET TBK PT	IDR	4,000,000.00	-	-
MICROSOFT CORP	USD	-	20,000.00	-
NASPERS LTD - N	ZAR	-	42,000.00	-
NMC HEALTH PLC	GBP	40,000.00	-	-
NORSK HYDRO ASA	NOK	-	20,000.00	-
NOVOZYMES A/S - B	DKK	2,000.00	-	-
PAGSEGURO DIGITAL LTD - A	USD	145,000.00	-	-
PAYCOM SOFTWARE INC	USD	3,000.00	3,000.00	-
PRA HEALTH SCIENCES INC	USD	1,000.00	52,000.00	-
SAFARICOM PLC	KES	4,000,000.00	-	-
SGS SA - REG	CHF	5,000.00	-	-
SOLAREEDGE	USD	29,000.00	17,000.00	-
TECHNOLOGIES INC				
SSE PLC	GBP	19,000.00	74,000.00	-
SURGERY PARTNERS INC	USD	-	405,000.00	-
TABULA RASA HEALTHCARE INC	USD	-	3,000.00	-
THERMO FISHER SCIENTIFIC INC	USD	1,000.00	24,000.00	-
UNILEVER NV - CVA	EUR	2,000.00	73,000.00	-
UNITEDHEALTH GROUP INC	USD	1,000.00	25,000.00	-
VAKRANGEE LTD	INR	1,430,000.00	-	-
VESTAS WIND SYSTEMS A/S	DKK	-	52,000.00	-
VISA INC - A	USD	-	20,000.00	-
VODACOM GROUP LTD	ZAR	350,000.00	-	-
WELLTOWER INC	USD	-	10,000.00	-
XYLEM INC	USD	-	31,000.00	-

NN (L) Global High Dividend

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
ABN AMRO GROUP NV - CVA	EUR	217,503.00	-	-	PNC FINANCIAL SERVICES GROUP INC/THE	USD	6,600.00	9,400.00	-
AMERICAN ELECTRIC POWER CO INC	USD	-	22,200.00	-	PROCTER & GAMBLE CO/THE	USD	-	28,600.00	-
AMGEN INC	USD	-	42,254.00	-	PRUDENTIAL PLC	GBP	31,500.00	-	-
APPLE INC	USD	5,500.00	10,700.00	-	QUALCOMM INC	USD	33,524.00	21,200.00	-
ARCELORMITTAL	EUR	-	15,000.00	-	QUEST DIAGNOSTICS INC	USD	38,100.00	-	-
BANK OF NEW YORK MELLON CORP/THE	USD	136,079.00	-	-	ROCHE HOLDING AG - GENUSSSCHEIN	CHF	-	10,100.00	-
BARCLAYS PLC	GBP	-	2,163,457.00	-	SAMSUNG ELECTRONICS CO LTD	KRW	104,046.00	-	-
BRISTOL-MYERS SQUIBB CO	USD	-	12,400.00	-	SANOFI	EUR	-	17,600.00	-
CARNIVAL CORP	USD	4,100.00	-	-	SCHLUMBERGER LTD	USD	80,805.00	40,000.00	-
CHEVRON CORP	USD	96,628.00	-	-	SCHNEIDER ELECTRIC SE	EUR	35,238.00	-	-
CHUBB LTD	USD	64,093.00	-	-	SHAW COMMUNICATIONS INC - B	CAD	-	100,000.00	-
CIE DE SAINT-GOBAIN	EUR	27,200.00	-	-	SINGAPORE TELECOMMUNICATIONS LTD	SGD	-	309,300.00	-
CISCO SYSTEMS INC	USD	-	63,700.00	-	STANDARD CHARTERED PLC	GBP	162,800.00	317,100.00	-
CITIGROUP INC	USD	-	194,959.00	-	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	-	18,500.00	-
CONOCOPHILLIPS	USD	-	10,900.00	-	TELEFONAKTIEBOLAGET LM	SEK	-	981,770.00	-
CONTINENTAL AG	EUR	5,100.00	-	-	ERICSSON - B	EUR	-	934,892.00	-
DAIMLER AG - REG	EUR	130,704.00	-	-	TELEFONICA SA	EUR	-	67,530.00	-
DANONE SA	EUR	-	12,700.00	-	TRANSCANADA CORP	CAD	-	-	-
DEERE & CO	USD	21,500.00	-	-	UBS GROUP AG - REG	CHF	57,600.00	-	-
EATON CORP PLC	USD	46,600.00	-	-	UNILEVER NV - CVA	EUR	-	24,300.00	-
ELI LILLY & CO	USD	-	55,410.00	-	VERIZON COMMUNICATIONS INC	USD	-	31,100.00	-
ENGIE SA	EUR	-	177,200.00	-	VODAFONE GROUP PLC	GBP	1,006,000.00	1,282,700.00	-
ENI SPA	EUR	-	296,149.00	-	WALMART INC	USD	-	19,300.00	-
EVERSOURCE ENERGY	USD	-	24,400.00	-					
EVONIK INDUSTRIES AG	EUR	141,612.00	-	-					
EXXON MOBIL CORP	USD	-	13,900.00	-					
GAP INC/THE	USD	-	91,500.00	-					
GENERAL ELECTRIC CO	USD	342,000.00	352,900.00	-					
GLENCORE PLC	GBP	-	188,000.00	-					
INTERNATIONAL BUSINESS MACHINES CORP	USD	14,100.00	49,400.00	-					
JAPAN AIRLINES CO LTD	JPY	-	34,700.00	-					
JOHNSON & JOHNSON	USD	35,300.00	-	-					
JPMORGAN CHASE & CO	USD	80,542.00	-	-					
KINGFISHER PLC	GBP	-	150,000.00	-					
LAS VEGAS SANDS CORP	USD	26,100.00	14,800.00	-					
MATTEL INC	USD	-	330,291.00	-					
MCDONALD'S CORP	USD	-	19,100.00	-					
MEDTRONIC PLC	USD	-	15,800.00	-					
MERCK & CO INC	USD	-	42,200.00	-					
METLIFE INC	USD	-	241,909.00	-					
MICROSOFT CORP	USD	-	21,700.00	-					
mitsubishi UFJ Financial Group Inc	JPY	-	153,500.00	-					
MOSAIC CO/THE	USD	-	338,886.00	-					
MURATA	JPY	8,000.00	-	-					
MANUFACTURING CO LTD	CHF	-	18,200.00	-					
NESTLE SA - REG	CHF	-	109,700.00	-					
NISSAN MOTOR CO LTD	JPY	-	-	-					
NORTHERN TRUST CORP	USD	36,600.00	-	-					
NUTRIEN LTD	CAD	191,100.00	8,800.00	-					
ORACLE CORP	USD	-	114,000.00	-					
ORANGE SA	EUR	-	60,800.00	-					
PFIZER INC	USD	-	57,100.00	-					
PHILIP MORRIS INTERNATIONAL INC	USD	-	133,300.00	-					

NN (L) Global High Yield

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
LEGACY RESERVES LP	USD	-	2,273,000.00	-	BANFF MERGER SUB INC 9.750% 01/09/2026	USD	5,367,000.00	2,500,000.00	-
Bonds and other debt instruments									
ACRISURE LLC / ACRISURE FINANCE INC 8.125% 15/02/2024	USD	2,150,000.00	-	-	BAUSCH HEALTH AMERICAS INC 8.500% 31/01/2027	USD	1,370,000.00	-	-
ADIENT GLOBAL HOLDINGS LTD 3.500% 15/08/2024	EUR	2,615,000.00	2,615,000.00	-	BAUSCH HEALTH COS INC 4.500% 15/05/2023	EUR	3,000,000.00	5,700,000.00	-
ADVANCED DISPOSAL SERVICES INC 5.625% 15/11/2024	USD	-	11,050,000.00	-	BAUSCH HEALTH COS INC 5.750% 15/08/2027	USD	1,370,000.00	-	-
AGILE GROUP HOLDINGS LTD FRN PERP	USD	1,100,000.00	-	-	BOMBARDIER INC 6.000% 15/10/2022	USD	-	6,540,000.00	-
ALBERTSONS COMPANIES INC 7.500% 15/03/2026	USD	3,335,000.00	3,335,000.00	-	BOMBARDIER INC 6.125% 15/05/2021	EUR	3,500,000.00	-	-
ALGECO GLOBAL FINANCE PLC 6.500% 15/02/2023	EUR	5,900,000.00	5,000,000.00	-	BOMBARDIER INC 7.500% 01/12/2024	USD	2,540,000.00	-	-
ALTICE LUXEMBOURG SA 7.250% 15/05/2022	EUR	3,750,000.00	3,750,000.00	-	BOMBARDIER INC 7.500% 15/03/2025	USD	-	2,000,000.00	-
AMC NETWORKS INC 4.750% 01/08/2025	USD	-	17,500,000.00	-	BOMBARDIER INC 7.875% 15/04/2027	USD	2,920,000.00	-	-
AMERICAN AXLE & MANUFACTURING INC 6.250% 01/04/2025	USD	5,000,000.00	5,607,000.00	-	BOYD GAMING CORP 6.000% 15/08/2026	USD	-	3,820,000.00	-
AMERICAN AXLE & MANUFACTURING INC 6.250% 15/03/2026	USD	-	4,355,000.00	-	BRUIN E&P PARTNERS LLC 8.875% 01/08/2023	USD	-	2,325,000.00	-
AMERICAN AXLE & MANUFACTURING INC 6.500% 01/04/2027	USD	-	6,447,000.00	-	CALFRAC HOLDINGS LP 8.500% 15/06/2026	USD	3,000,000.00	-	-
ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP 5.750% 01/03/2027	USD	4,767,000.00	-	-	CASINO GUICHARD PERRACHON SA 1.865% 13/06/2022 EMTN	EUR	5,200,000.00	-	-
ANTERO RESOURCES CORP 5.000% 01/03/2025	USD	90,000.00	2,500,000.00	-	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 5.500% 01/05/2026	USD	-	6,000,000.00	-
APX GROUP INC 7.625% 01/09/2023	USD	-	3,250,000.00	-	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 5.875% 01/04/2024	USD	-	4,000,000.00	-
ARCELORMITTAL 6.500% 25/02/2022	USD	-	22,000,000.00	-	CENTENNIAL RESOURCE PRODUCTION LLC 5.375% 15/01/2026	USD	2,285,000.00	-	-
ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP 6.875% 01/04/2027	USD	9,368,000.00	-	-	CENTENNIAL RESOURCE PRODUCTION LLC 6.875% 01/04/2027	USD	5,400,000.00	-	-
ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC 4.625% 15/05/2023	USD	1,500,000.00	-	-	CENTURY COMMUNITIES INC 6.875% 15/05/2022	USD	5,000,000.00	-	-
ARROW BIDCO LLC 9.500% 15/03/2024	USD	7,380,000.00	-	-	CHAMPION SINCERITY HOLDINGS LTD FRN PERP	USD	700,000.00	-	-
ASCENT RESOURCES UTICA HOLDINGS LLC / ARU FINANCE CORP 7.000% 01/11/2026	USD	-	1,040,000.00	-	CHENIERE CORPUS CHRISTI HOLDINGS LLC 7.000% 30/06/2024	USD	-	2,000,000.00	-
ASTALDI SPA 7.125% 01/12/2020	EUR	-	1,150,000.00	-	CHINA EVERGRANDE GROUP 8.750% 28/06/2025	USD	1,000,000.00	350,000.00	-
AXALTA COATING SYSTEMS DUTCH HOLDING B BV 3.750% 15/01/2025	EUR	-	9,500,000.00	-	CHS/COMMUNITY HEALTH SYSTEMS INC 5.125% 01/08/2021	USD	-	7,000,000.00	-
AXALTA COATING SYSTEMS LLC 4.875% 15/08/2024	USD	9,870,000.00	-	-	CHS/COMMUNITY HEALTH SYSTEMS INC 6.250% 31/03/2023	USD	2,000,000.00	-	-
BANCO SANTANDER SA FRN PERP	EUR	5,000,000.00	-	-	CHS/COMMUNITY HEALTH SYSTEMS INC 8.000% 15/11/2019	USD	-	6,780,000.00	-
					CLEAR CHANNEL WORLDWIDE 9.250% 15/02/2024	USD	3,220,000.00	3,220,000.00	-
					CLEARWAY ENERGY OPERATING LLC 5.750% 15/10/2025	USD	5,430,000.00	2,505,000.00	-
					CLEVELAND-CLIFFS INC 5.750% 01/03/2025	USD	-	2,000,000.00	-
					COLFAX CORP 6.375% 15/02/2026	USD	1,345,000.00	1,345,000.00	-
					COLFAX 6.000% 15/02/2024	USD	745,000.00	745,000.00	-

NN (L) Global High Yield

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
COMMSCOPE FINANCE LLC 6.000% 01/03/2026	USD	3,685,000.00	-	-	FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024	EUR	6,100,000.00	-	-
COMMSCOPE INC 5.000% 15/06/2021	USD	-	9,475,000.00	-	FORD MOTOR CREDIT CO LLC 4.389% 08/01/2026	USD	4,100,000.00	-	-
COMMSCOPE INC 5.500% 15/06/2024	USD	-	8,117,000.00	-	FRONTIER COMMUNICATIONS CORP 10.500% 15/09/2022	USD	2,500,000.00	-	-
COMMSCOPE TECHNOLOGIES LLC 5.000% 15/03/2027	USD	12,530,000.00	800,000.00	-	FRONTIER COMMUNICATIONS CORP 11.000% 15/09/2025	USD	2,500,000.00	-	-
COMSTOCK RESOURCES INC 9.750% 15/08/2026	USD	9,060,000.00	-	-	FRONTIER COMMUNICATIONS CORP 8.500% 01/04/2026	USD	-	6,175,000.00	-
CONSTELLIUM NV 4.250% 15/02/2026	EUR	-	3,800,000.00	-	FRONTIER COMMUNICATIONS CORP 8.750% 15/04/2022	USD	-	5,000,000.00	-
COOPERATIVA MURATORI & CEMENTISTI-CMC DI RAVENNA SC 6.000% 15/02/2023	EUR	-	1,172,000.00	-	GALAPAGOS HOLDING SA 7.000% 15/06/2022	EUR	750,000.00	-	-
COTY INC 4.000% 15/04/2023	EUR	5,500,000.00	2,150,000.00	-	GARDA WORLD SECURITY CORP 8.750% 15/05/2025	USD	9,875,000.00	-	-
COTY INC 4.750% 15/04/2026	EUR	-	5,500,000.00	-	GARRETT LX I SARL / GARRETT BORROWING LLC 5.125% 15/10/2026	EUR	4,000,000.00	-	-
COUNTRY GARDEN HOLDINGS CO LTD 5.125% 17/01/2025	USD	1,950,000.00	450,000.00	-	GETTY IMAGES INC 9.750% 01/03/2027	USD	745,000.00	745,000.00	-
COUNTRY GARDEN HOLDINGS CO LTD 7.250% 08/04/2026	USD	3,650,000.00	-	-	GOLDEN LEGACY PTE LTD 8.250% 07/06/2021	USD	-	400,000.00	-
CROWN AMER/CAP 4.750% 01/02/2026	USD	-	21,000,000.00	-	GOLDEN NUGGET INC 6.750% 15/10/2024	USD	-	4,000,000.00	-
CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP VI 4.750% 01/02/2026	USD	5,440,000.00	2,000,000.00	-	GREAT LAKES DREDGE & DOCK CORP 8.000% 15/05/2022	USD	-	10,995,000.00	-
DAE FUNDING LLC 5.000% 01/08/2024	USD	-	8,135,000.00	-	GROUP 1 AUTOMOTIVE INC 5.000% 01/06/2022	USD	-	2,510,000.00	-
DAE FUNDING LLC 5.250% 15/11/2021	USD	7,312,000.00	-	-	GROUP 1 AUTOMOTIVE INC 5.250% 15/12/2023	USD	780,000.00	-	-
DAE FUNDING LLC 5.750% 15/11/2023	USD	1,540,000.00	-	-	GULFPORT ENERGY CORP 6.000% 15/10/2024	USD	-	1,000,000.00	-
DARLING GLOBAL FINANCE BV 3.625% 15/05/2026	EUR	2,500,000.00	-	-	HCA INC 5.250% 15/04/2025	USD	-	18,988,000.00	-
DARLING INGREDIENTS INC 5.250% 15/04/2027	USD	3,000,000.00	-	-	HCA INC 5.625% 01/09/2028	USD	10,510,000.00	20,000,000.00	-
DELL INTERNATIONAL LLC / EMC CORP 6.020% 15/06/2026	USD	12,000,000.00	-	-	HCA INC 5.875% 01/02/2029	USD	1,510,000.00	-	-
DELL INTERNATIONAL LLC / EMC CORP 7.125% 15/06/2024	USD	-	17,145,000.00	-	H&E EQUIPMENT 5.625% 01/09/2025	USD	4,950,000.00	4,950,000.00	-
DELTA MERGER SUB INC 6.000% 15/09/2026	USD	-	4,310,000.00	-	HEXION INC 10.375% 01/02/2022	USD	2,850,000.00	12,112,000.00	-
DENBURY RESOURCES INC 6.375% 15/08/2021	USD	-	4,225,000.00	-	HEXION INC 13.750% 01/02/2022	USD	-	3,135,000.00	-
DIAMONDBACK ENERGY INC 5.375% 31/05/2025	USD	3,755,000.00	-	-	HEXION INC 6.625% 15/04/2020	USD	-	10,676,000.00	-
DKT FINANCE APS 7.000% 17/06/2023	EUR	1,410,000.00	2,380,000.00	-	HILCORP ENERGY 6.250% 01/11/2028	USD	2,090,000.00	2,090,000.00	-
EASY TACTIC LTD 8.625% 27/02/2024	USD	2,850,000.00	-	-	HOLOGIC INC 4.375% 15/10/2025	USD	-	1,250,000.00	-
EDREAMS ODIGEO SA 5.500% 01/09/2023	EUR	-	7,185,000.00	-	HUB INTERNATIONAL LTD 7.000% 01/05/2026	USD	7,550,000.00	-	-
ENDEAVOR ENERGY RESOURCES LP / EER FINANCE INC 5.750% 30/01/2028	USD	6,447,000.00	-	-	HUGHES SATELLITE SYSTEMS CORP 5.250% 01/08/2026	USD	-	2,500,000.00	-
ENERGIZER HOLDINGS INC 7.750% 15/01/2027	USD	2,130,000.00	2,130,000.00	-	HUNTSMAN INTERNATIONAL LLC 4.250% 01/04/2025	EUR	3,250,000.00	10,380,000.00	-
ENQUEST PLC 7.000% 15/04/2022	USD	-	1,902,023.00	-	INFOR US INC 5.750% 15/05/2022	EUR	-	6,000,000.00	-
FAURECIA SA 3.125% 15/06/2026	EUR	2,315,000.00	-	-	INTELSAT CONNECT FINANCE SA 9.500% 15/02/2023	USD	-	3,315,000.00	-

NN (L) Global High Yield

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
INTELSAT JACKSON HOLDINGS SA 5.500% 01/08/2023	USD	3,315,000.00	-	-	LIONS GATE CAPITAL HOLDINGS LLC 6.375% 01/02/2024	USD	2,735,000.00	-	-
INTELSAT LUXEMBOURG SA 8.125% 01/06/2023	USD	3,500,000.00	4,700,000.00	-	LIVE NATION ENTERTAINMENT INC 5.625% 15/03/2026	USD	-	1,000,000.00	-
INTERNATIONAL DESIGN GROUP SPA 6.500% 15/11/2025	EUR	7,180,000.00	-	-	LKQ EUROPEAN HOLDINGS BV 3.625% 01/04/2026	EUR	-	2,000,000.00	-
INTERNATIONAL GAME TECHNOLOGY PLC 6.250% 15/01/2027	USD	-	7,975,000.00	-	LPL HOLDINGS INC 5.750% 15/09/2025	USD	-	2,000,000.00	-
INTERTAPE POLYMER 7.000% 15/10/2026	USD	5,255,000.00	5,255,000.00	-	MANITOWOC CO INC/THE 9.000% 01/04/2026	USD	6,950,000.00	-	-
INTESA SANPAOLO SPA FRN PERP EMTN IQVIA INC 3.250% 15/03/2025	EUR	5,000,000.00	-	-	MATTERHORN MERGER SUB LLC / MATTERHORN FINANCE SUB INC 8.500% 01/06/2026	USD	-	440,000.00	-
ISTAR INC 4.625% 15/09/2020	USD	-	2,375,000.00	-	MEDNAX INC 6.250% 15/01/2027	USD	10,475,000.00	4,450,000.00	-
ISTAR INC 5.250% 15/09/2022	USD	-	2,375,000.00	-	MEREDITH CORP 6.875% 01/02/2026	USD	-	6,000,000.00	-
JAGUAR HOLDING CO II / PHARMACEUTICAL PRODUCT DEVELOPMENT LLC 6.375% 01/08/2023	USD	-	10,360,000.00	-	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 5.625% 01/05/2024	USD	-	3,000,000.00	-
JEFFERIES FINANCE LLC / JFIN CO-ISSUER CORP 6.875% 15/04/2022	USD	-	2,052,000.00	-	MIDAS INTERMEDIATE HOLDCO II LLC / MIDAS INTERMEDIATE HOLDCO II FINANCE INC 7.875% 01/10/2022	USD	1,691,000.00	-	-
JEFFERIES FINANCE LLC / JFIN CO-ISSUER CORP 7.250% 15/08/2024	USD	-	2,800,000.00	-	MSCI INC 5.250% 15/11/2024	USD	-	2,000,000.00	-
JEFFERIES FINANCE LLC / JFIN CO-ISSUER CORP 7.375% 01/04/2020	USD	-	2,000,000.00	-	NATIONSTAR MORTGAGE HOLDINGS INC 8.125% 15/07/2023	USD	-	1,000,000.00	-
KRATON POLYMERS LLC / KRATON POLYMERS CAPITAL CORP 5.250% 15/05/2026	EUR	960,000.00	-	-	NAVISTAR INTERNATIONAL CORP 6.625% 01/11/2025	USD	4,100,000.00	8,247,000.00	-
K+S AG 3.250% 18/07/2024	EUR	-	9,900,000.00	-	NEWFIELD EXPLORATION CO 5.375% 01/01/2026	USD	-	7,000,000.00	-
K2016470219 SOUTH AFRICA LTD 3.000% 31/12/2022	USD	203,766.17	-	-	NEWFIELD EXPLORATION CO 5.625% 01/07/2024	USD	-	7,000,000.00	-
K2016470219 SOUTH AFRICA LTD 8.000% 31/12/2022	EUR	759,374.42	-	-	NEWMARK GROUP INC 6.125% 15/11/2023	USD	8,307,000.00	-	-
LA FINANCIERE ATALIAN SASU 4.000% 15/05/2024	EUR	6,563,000.00	-	-	NEXSTAR BROADCASTING INC 5.625% 01/08/2024	USD	-	10,449,000.00	-
LADDER CAPITAL FINANCE HOLDINGS LLLP / LADDER CAPITAL FINANCE CORP 5.250% 15/03/2022	USD	-	3,000,000.00	-	NFP CORP 6.875% 15/07/2025	USD	-	2,000,000.00	-
LAMAR MEDIA CORP 5.750% 01/02/2026	USD	2,020,000.00	-	-	NOKIA OF AMERICA CORP 6.450% 15/03/2029	USD	3,919,000.00	-	-
LAREDO PETROLEUM INC 5.625% 15/01/2022	USD	72,000.00	-	-	NORTHERN OIL AND GAS INC 9.500% 15/05/2023	USD	20,462.00	-	-
LAREDO PETROLEUM INC 6.250% 15/03/2023	USD	10,597,000.00	-	-	NRG ENERGY INC 5.750% 15/01/2028	USD	1,315,000.00	-	-
LEGACY RESERVES LP / LEGACY RESERVES FINANCE CORP 6.625% 01/12/2021	USD	-	13,638,000.00	-	NXP BV / NXP FUNDING LLC 3.875% 01/09/2022	USD	-	8,800,000.00	-
LENNAR CORP 4.750% 30/05/2025	USD	75,000.00	1,950,000.00	-	NXP BV / NXP FUNDING LLC 4.625% 15/06/2022	USD	-	5,157,000.00	-
LEVEL 3 FINANCING INC 5.250% 15/03/2026	USD	-	5,500,000.00	-	ORANO SA 3.125% 20/03/2023	EUR	600,000.00	2,000,000.00	-
LINCOLN FINANCE LTD 6.875% 15/04/2021	EUR	2,850,000.00	-	-	ORANO SA 4.875% 23/09/2024	EUR	1,450,000.00	-	-
LINCOLN FINANCING SARL 3.625% 01/04/2024	EUR	4,105,000.00	-	-	OTE PLC 2.375% 18/07/2022	EUR	-	2,840,000.00	-
					OTE PLC 3.500% 09/07/2020	EUR	-	2,100,000.00	-
					OWENS-BROCKWAY GLASS CONTAINER INC 5.875% 15/08/2023	USD	-	3,000,000.00	-

NN (L) Global High Yield

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
PANTHER BF AGGREGATOR 2 LP / PANTHER FINANCE CO INC 6.250% 15/05/2026	USD	675,000.00	-	-	SIGMA HOLDCO BV 5.750% 15/05/2026	EUR	-	2,050,000.00	-
PANTHER BF AGGREGATOR 2 LP / PANTHER FINANCE CO INC 8.500% 15/05/2027	USD	3,755,000.00	-	-	SIRIUS XM RADIO INC 3.875% 01/08/2022	USD	-	3,000,000.00	-
PAR PHARMACEUTICAL INC 7.500% 01/04/2027	USD	4,430,000.00	-	-	SIRIUS XM RADIO INC 5.375% 15/04/2025	USD	-	2,000,000.00	-
PARSLEY ENERGY LLC / PARSLEY FINANCE CORP 5.250% 15/08/2025	USD	-	2,750,000.00	-	SONIC AUTOMOTIVE INC 5.000% 15/05/2023	USD	-	3,000,000.00	-
PARTY CITY HOLDINGS INC 6.625% 01/08/2026	USD	1,575,000.00	-	-	SOUTHWESTERN ENERGY CO 7.500% 01/04/2026	USD	-	22,067,000.00	-
PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC 5.250% 15/04/2024	USD	9,375,000.00	-	-	SPRINGLEAF FINANCE CORP 5.625% 15/03/2023	USD	-	1,000,000.00	-
PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC 5.750% 15/04/2026	USD	3,250,000.00	-	-	SPRINGLEAF FINANCE CORP 6.125% 15/03/2024	USD	1,862,000.00	-	-
PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC 9.250% 15/05/2023	USD	2,500,000.00	1,000,000.00	-	SPRINGLEAF FINANCE CORP 6.125% 15/05/2022	USD	-	1,000,000.00	-
QORVO INC 5.500% 15/07/2026	USD	3,370,000.00	3,370,000.00	-	SPRINT CAPITAL CORP 6.875% 15/11/2028	USD	3,610,000.00	-	-
QUALITYTECH LP / QTS FINANCE CORP 4.750% 15/11/2025	USD	-	2,000,000.00	-	SPRINT CAPITAL CORP 8.750% 15/03/2032	USD	3,020,000.00	-	-
RADIAN GROUP INC 4.500% 01/10/2024	USD	-	2,000,000.00	-	SPRINT COMMUNICATIONS INC 7.000% 15/08/2020	USD	-	4,108,000.00	-
RAIN CII CARBON LLC / CII CARBON CORP 7.250% 01/04/2025	USD	2,060,000.00	1,335,000.00	-	SPRINT CORP 7.250% 15/09/2021	USD	7,000,000.00	-	-
RANGE RESOURCES CORP 5.000% 15/03/2023	USD	-	5,125,000.00	-	SPRINT CORP 7.625% 15/02/2025	USD	-	2,550,000.00	-
RANGE RESOURCES CORP 5.000% 15/08/2022	USD	-	6,596,000.00	-	SS&C TECHNOLOGIES INC 5.500% 30/09/2027	USD	3,130,000.00	3,130,000.00	-
REFINITIV US HOLDINGS INC 4.500% 15/05/2026	EUR	-	4,345,000.00	-	STAPLES INC 8.500% 15/09/2025	USD	-	6,726,000.00	-
RESOLUTE ENERGY CORP 8.500% 01/05/2020	USD	-	13,234,000.00	-	STAR MERGER SUB 6.875% 15/08/2026	USD	3,270,000.00	3,270,000.00	-
REYNOLDS GROUP ISSUER INC / REYNOLDS GROUP ISSUER LLC / REYNOLDS GROUP ISSUER LU 5.125% 15/07/2023	USD	-	7,533,000.00	-	STARFRUIT FINCO BV / STARFRUIT US HOLDCO LLC 6.500% 01/10/2026	EUR	6,935,000.00	-	-
RITE AID CORP 6.125% 01/04/2023	USD	-	12,480,000.00	-	STARFRUIT FINCO BV / STARFRUIT US HOLDCO LLC 8.000% 01/10/2026	USD	-	1,940,000.00	-
RKPF OVERSEAS 2019 7.750% 18/04/2021	USD	800,000.00	800,000.00	-	STARWOOD PROPERTY TRUST INC 4.750% 15/03/2025	USD	-	6,032,000.00	-
SAPPI PAPIER HOLDING GMBH 3.125% 15/04/2026	EUR	1,922,000.00	-	-	STARWOOD PROPERTY TRUST INC 5.000% 15/12/2021	USD	-	6,380,000.00	-
SCENERY JOURNEY LTD 13.000% 06/11/2022	USD	3,000,000.00	-	-	STUDIO CITY FINANCE LTD 7.250% 11/02/2024	USD	2,200,000.00	2,200,000.00	-
SCIENTIFIC GAMES INTERNATIONAL INC 8.250% 15/03/2026	USD	8,900,000.00	-	-	SUMMIT MATERIALS LLC / SUMMIT MATERIALS FINANCE CORP 8.500% 15/04/2022	USD	-	2,000,000.00	-
SENSATA TECHNOLOGIES BV 5.000% 01/10/2025	USD	-	2,500,000.00	-	SUMMIT MATERIALS LLC 6.500% 15/03/2027	USD	2,070,000.00	2,070,000.00	-
SERVICE CORP INTERNATIONAL/US 4.625% 15/12/2027	USD	-	3,000,000.00	-	SUNAC CHINA HOLDINGS LTD 7.875% 15/02/2022	USD	3,200,000.00	-	-
SHELF DRILLING HOLDINGS LTD 8.250% 15/02/2025	USD	-	8,318,000.00	-	SUNCOKE ENERGY PARTNERS LP / SUNCOKE ENERGY PARTNERS FINANCE CORP 7.500% 15/06/2025	USD	4,000,000.00	2,000,000.00	-
SHIMAO PROPERTY HOLDINGS LTD 6.125% 21/02/2024	USD	1,800,000.00	-	-	SUNSHINE MID BV 6.500% 15/05/2026	EUR	-	3,600,000.00	-
					TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP 4.750% 01/10/2023	USD	-	3,275,000.00	-
					TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP 5.500% 15/09/2024	USD	3,275,000.00	5,000,000.00	-

NN (L) Global High Yield

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
TARGA RESOURCES PARTNERS LP / TARGA RESOURCES PARTNERS FINANCE CORP 5.375% 01/02/2027	USD	-	296,000.00	-	VERTIV GROUP CORP 9.250% 15/10/2024	USD	7,175,000.00	3,100,000.00	-
TARGA RESOURCES PARTNERS LP / TARGA RESOURCES PARTNERS FINANCE CORP 5.875% 15/04/2026	USD	-	6,000,000.00	-	VIRGIN MEDIA SECURED FINANCE PLC 5.500% 15/09/2024	GBP	1,500,000.00	1,600,000.00	-
TARGA RESOURCES PARTNERS LP / TARGA RESOURCES PARTNERS FINANCE CORP 6.500% 15/07/2027	USD	1,385,000.00	-	-	VIRGIN MEDIA SECURED FINANCE PLC 5.750% 15/04/2023	GBP	-	5,250,000.00	-
TELECOM ITALIA SPA/MILANO 1.125% 26/03/2022	EUR	2,600,000.00	-	-	VOLKSWAGEN INTERNATIONAL FINANCE NV 16/11/2024 FRN VOLKSWAGEN INTERNATIONAL FINANCE 2.625% 16/11/2027	EUR	5,000,000.00	5,000,000.00	-
TELECOM ITALIA SPA/MILANO 2.875% 28/01/2026 EMTN	EUR	-	1,900,000.00	-	VOLVO CAR AB 2.125% 02/04/2024 EMTN	EUR	3,200,000.00	3,200,000.00	-
TELECOM ITALIA SPA/MILANO 3.625% 25/05/2026 EMTN	EUR	-	3,629,000.00	-	WELBILT INC 9.500% 15/02/2024	USD	8,500,000.00	2,400,000.00	-
TELECOM ITALIA SPA/MILANO 4.000% 11/04/2024 EMTN	EUR	3,737,000.00	-	-	WHITING PETROLEUM CORP 6.250% 01/04/2023	USD	-	7,000,000.00	-
TELECOM ITALIA SPA/MILANO 5.875% 19/05/2023 EMTN	GBP	-	2,950,000.00	-	WILDHORSE RESOURCE DEVELOPMENT CORP 6.875% 01/02/2025	USD	2,320,000.00	3,345,000.00	-
TELEFONICA EUROPE BV FRN PERP	EUR	6,200,000.00	-	-	WILLIAM CARTER 5.625% 15/03/2027	USD	675,000.00	675,000.00	-
TENET HEALTHCARE CORP 4.625% 15/07/2024	USD	-	2,000,000.00	-	WIND TRE SPA 3.125% 20/01/2025	EUR	-	5,000,000.00	-
TENET HEALTHCARE CORP 5.125% 01/05/2025	USD	-	2,000,000.00	-	WPX ENERGY INC 5.250% 15/09/2024	USD	-	2,000,000.00	-
TENET HEALTHCARE CORP 6.250% 01/02/2027	USD	1,650,000.00	-	-	W&T OFFSHORE INC 9.750% 01/11/2023	USD	20,870,000.00	-	-
TESCO CORPORATE TREASURY SERVICES PLC 1.375% 24/10/2023 EMTN	EUR	3,455,000.00	-	-	ZAYO GROUP LLC / ZAYO CAPITAL INC 6.000% 01/04/2023	USD	-	8,815,000.00	-
THOMAS COOK GROUP PLC 6.250% 15/06/2022	EUR	2,000,000.00	-	-	ZIGGO BOND CO BV 7.125% 15/05/2024	EUR	2,400,000.00	-	-
THYSSENKRUPP AG 1.375% 03/03/2022	EUR	-	5,470,000.00	-	ZIGGO BV 3.750% 15/01/2025	EUR	-	4,500,000.00	-
THYSSENKRUPP AG 2.875% 22/02/2024 EMTN	EUR	3,639,000.00	-	-					
T-MOBILE USA INC 5.125% 15/04/2025	USD	-	7,900,000.00	-					
T-MOBILE USA INC 6.500% 15/01/2026	USD	-	2,000,000.00	-					
TRANSOCEAN INC 7.250% 01/11/2025	USD	7,716,000.00	7,716,000.00	-					
TRANSOCEAN POSEIDON LTD 6.875% 01/02/2027	USD	7,665,000.00	-	-					
TRI POINTE GROUP INC / TRI POINTE HOMES INC 5.875% 15/06/2024	USD	-	12,108,000.00	-					
TRI POINTE GROUP INC 5.250% 01/06/2027	USD	-	5,360,000.00	-					
TRONOX INC 6.500% 15/04/2026	USD	-	4,850,000.00	-					
UNION LIFE INSURANCE CO LTD 3.000% 19/09/2021	USD	1,900,000.00	400,000.00	-					
USA COM PART 6.875% 01/09/2027	USD	1,701,000.00	1,701,000.00	-					
VALLOUREC SA 6.625% 15/10/2022	EUR	1,000,000.00	-	-					
VERISURE HOLDING AB 3.500% 15/05/2023	EUR	2,400,000.00	-	-					

Other transferable securities and money market instruments

Bonds and other debt instruments

K2016470260 SOUTH AFRICA LTD 25.000% 31/12/2022	USD	539,711.92	-	-
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Undertakings for collective investment

Open ended funds

NN (L) ABSOLUTE RETURN BOND - Z CAP EUR	EUR	-	934.00	-
NN (L) ASIAN HIGH YIELD - I CAP USD	USD	-	200.00	-
NN (L) EUROPEAN HIGH YIELD - Z CAP EUR	EUR	1,250.00	200.00	-
NN (L) LIQUID EUR - Z CAP EUR	EUR	11,516.00	40,493.64	-
NN (L) US HIGH YIELD - Z CAP USD	USD	-	200.00	-

NN (L) Global Investment Grade Credit

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
AFLAC INC 4.750% 15/01/2049	USD	2,400,000.00	2,400,000.00	-	CNH INDUSTRIAL FINANCE EUROPE SA 1.750% 12/09/2025 EMTN	EUR	-	250,000.00	-
AIR LEASE CORP 3.625% 01/04/2027	USD	1,010,000.00	-	-	CNH INDUSTRIAL FINANCE EUROPE SA 1.750% 25/03/2027 EMTN	EUR	185,000.00	-	-
AIR LEASE CORP 4.250% 15/09/2024	USD	-	1,000,000.00	-	COMCAST CORP 4.150% 15/10/2028	USD	1,500,000.00	-	-
AIRCASLE LTD 4.400% 25/09/2023	USD	-	581,000.00	-	COMCAST CORP 4.600% 15/10/2038	USD	1,200,000.00	-	-
AMERICAN EXPRESS CO 2.650% 02/12/2022	USD	900,000.00	2,200,000.00	-	COMCAST CORP 4.700% 15/10/2048	USD	1,200,000.00	1,200,000.00	-
ANADARKO PETROLEUM CORP 5.550% 15/03/2026	USD	1,750,000.00	-	-	CONAGRA BRANDS INC 4.600% 01/11/2025	USD	1,380,000.00	-	-
ANHEUSER-BUSCH INBEV SA/NV 2.750% 17/03/2036	EUR	400,000.00	-	-	CONAGRA BRANDS INC 5.400% 01/11/2048	USD	2,640,000.00	2,640,000.00	-
EMTN					CVS HEALTH CORP 4.300% 25/03/2028	USD	500,000.00	500,000.00	-
ARGENTUM NETHERLANDS BV FOR SWISS RE LTD	USD	615,000.00	-	-	DELL INTERNATIONAL LLC / EMC CORP 4.900%	USD	2,625,000.00	-	-
15/08/2050 FRN					DELL INTERNATIONAL LLC / EMC CORP 8.350%	USD	-	1,228,000.00	-
AT&T INC 4.125% 17/02/2026	USD	1,750,000.00	-	-	DEVON ENERGY CORP 5.600% 15/07/2041	USD	-	1,100,000.00	-
BANCO DE SABADELL SA 0.875% 05/03/2023 EMTN	EUR	-	100,000.00	-	DEVON ENERGY CORP 5.850% 15/12/2025	USD	188,000.00	-	-
BANCO SANTANDER MEXICO SA INSTITUCION	USD	-	1,855,000.00	-	DISCOVERY COMMUNICATIONS LLC	USD	-	895,000.00	-
DE BANCA MULTIPLE GRUPO FINANCIERO					5.200% 20/09/2047				
SANTAND 01/10/2028 FRN					DNB BANK ASA FRN PERP	USD	-	1,625,000.00	-
BANK OF NOVA	USD	-	632,000.00	-	EDP FINANCE BV 1.875% 13/10/2025 EMTN	EUR	419,000.00	-	-
SCOTIA/THE FRN PERP					ELM BV FOR SWISS	EUR	-	1,165,000.00	-
BANQUE OUEST AFRICAINE DE DEVELOPPEMENT	USD	-	1,400,000.00	-	REINSURANCE CO LTD FRN PERP				
5.000% 27/07/2027					EQT CORP 3.900% 01/10/2027	USD	1,750,000.00	1,750,000.00	-
BAYER US FINANCE II LLC 4.375% 15/12/2028	USD	-	640,000.00	-	FIFTH THIRD BANCORP	USD	-	416,000.00	-
BLUESTAR FINANCE HOLDINGS LTD FRN PERP	USD	700,000.00	700,000.00	-	8.250% 01/03/2038				
BRISA CONCESSAO	EUR	-	400,000.00	-	FORD MOTOR CO 4.750% 15/01/2043	USD	-	2,500,000.00	-
RODOVIARIA SA 2.375% 10/05/2027 EMTN					FUKOKU MUTUAL LIFE	USD	-	500,000.00	-
CAIXABANK SA 15/02/2027	EUR	900,000.00	-	-	INSURANCE CO FRN PERP GE CAPITAL	USD	3,500,000.00	3,500,000.00	-
FRN EMTN					INTERNATIONAL FUNDING CO UNLIMITED CO 4.418%				
CAPITAL ONE FINANCIAL CORP 3.300% 30/10/2024	USD	1,600,000.00	-	-	15/11/2035				
CCCI TREASURE LTD FRN PERP	USD	-	500,000.00	-	GENERAL MILLS INC 4.200% 17/04/2028	USD	-	1,520,000.00	-
CHARTER	USD	-	875,000.00	-	GOLDMAN SACHS GROUP INC/THE 23/04/2029 FRN	USD	1,000,000.00	-	-
COMMUNICATIONS OPERATING LLC / CHARTER					GOLDMAN SACHS GROUP INC/THE 24/07/2023 FRN	USD	2,500,000.00	1,000,000.00	-
COMMUNICATIONS OPERATING CAPITAL					EMTN				
5.750% 01/04/2048					HCA INC 4.500% 15/02/2027	USD	1,750,000.00	-	-
CHARTER	USD	-	1,000,000.00	-	IMPERIAL BRANDS FINANCE PLC 9.000%	GBP	-	500,000.00	-
COMMUNICATIONS OPERATING LLC / CHARTER					17/02/2022 EMTN				
COMMUNICATIONS OPERATING CAPITAL					INNOGY FINANCE BV	EUR	-	500,000.00	-
6.484% 23/10/2045					3.000% 17/01/2024 EMTN				
CHINA CONSTRUCTION BANK CORP 27/02/2029	USD	350,000.00	-	-	KRAFT HEINZ FOODS CO 4.375% 01/06/2046	USD	-	1,748,000.00	-
FRN					LEADER GOAL	USD	-	250,000.00	-
CIGNA CORP 4.375% 15/10/2028	USD	500,000.00	-	-	INTERNATIONAL LTD FRN PERP EMTN				
					MARATHON OIL CORP 3.850% 01/06/2025	USD	-	1,000,000.00	-

NN (L) Global Investment Grade Credit

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
MASSMUTUAL GLOBAL FUNDING II 3.400% 08/03/2026	USD	3,200,000.00	1,000,000.00	-
MIRVAC GROUP FINANCE LTD 3.625% 18/03/2027	USD	400,000.00	-	-
EMTN MITSUI SUMITOMO INSURANCE CO LTD FRN PERP	USD	200,000.00	-	-
MORGAN STANLEY 22/07/2028 FRN EMTN MPLX LP 4.500% 15/04/2038	USD	-	500,000.00	-
NIBC BANK NV 1.500% 31/01/2022 EMTN OWENS CORNING 4.300% 15/07/2047	EUR	-	100,000.00	-
PETROLEOS MEXICANOS 6.500% 23/01/2029	USD	1,750,000.00	1,750,000.00	-
POWER FINANCE CORP LTD 5.250% 10/08/2028 EMTN REC LTD 3.875%	USD	-	700,000.00	-
REC LTD 3.875% 07/07/2027 EMTN REC LTD 5.250% 13/11/2023	USD	300,000.00	300,000.00	-
SOCIETE GENERALE SA 0.750% 26/05/2023 EMTN SWISS RE FINANCE LUXEMBOURG SA 02/04/2049 FRN	EUR	-	200,000.00	-
THAIOIL TREASURY CENTER CO LTD 4.625% 20/11/2028 EMTN	USD	200,000.00	200,000.00	-
THAIOIL TREASURY CENTER CO LTD 5.375% 20/11/2048	USD	200,000.00	200,000.00	-
TOTAL SA FRN PERP EMTN TOWNGAS FINANCE LTD FRN PERP	EUR	620,000.00	-	-
UNITED STATES TREASURY NOTE 2.750% 30/11/2020	USD	200,000.00	200,000.00	-
2,000,000.00 2,000,000.00	USD	2,000,000.00	2,000,000.00	-
VOLKSWAGEN BANK GMBH 1.250% 10/06/2024 EMTN VOLKSWAGEN FINANCIAL SERVICES AG 1.375% 16/10/2023 EMTN	EUR	300,000.00	-	-
VOLKSWAGEN FINANCIAL SERVICES AG 2.250% 16/10/2026 EMTN VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	148,000.00	-	-
VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP VOLKSWAGEN INTERNATIONAL FINANCE NV 3.250% 18/11/2030	EUR	600,000.00	600,000.00	-
VOLKSWAGEN INTERNATIONAL FINANCE 4.125% 16/11/2038	EUR	200,000.00	200,000.00	-
WOODSIDE FINANCE LTD 4.500% 04/03/2029	USD	100,000.00	100,000.00	-
ZF NORTH AMERICA CAPITAL INC 4.750% 29/04/2025	USD	-	2,500,000.00	-

NN (L) Global Real Estate

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
AEON MALL CO LTD	JPY	187,600.00	27,200.00	-	MID-AMERICA APARTMENT COMMUNITIES INC	USD	-	2,199.00	-
AEON REIT INVESTMENT CORP	JPY	2,892.00	295.00	-	MITSUBISHI ESTATE CO LTD	JPY	-	59,600.00	-
ALEXANDRIA REAL ESTATE EQUITIES INC	USD	-	121,629.00	-	MORI TRUST SOGO REIT INC	JPY	-	961.00	-
AROUNDTOWN SA	EUR	939,566.00	77,458.00	-	NATIONAL HEALTH INVESTORS INC	USD	-	14,816.00	-
BR MALLS PARTICIPACOES SA	BRL	-	81,381.00	-	NATIONAL RETAIL PROPERTIES INC	USD	-	31,196.00	-
BRITISH LAND CO PLC/THE BRIXMOR PROPERTY GROUP INC	GBP	-	371,074.00	-	NIPPON BUILDING FUND INC	JPY	-	47.00	-
BRIXMOR PROPERTY GROUP INC	USD	-	213,948.00	-	OMEGA HEALTHCARE INVESTORS INC	USD	-	14,528.00	-
CANADIAN APARTMENT PROPERTIES REIT	CAD	-	72,753.00	-	PIEDMONT OFFICE REALTY TRUST INC - A	USD	-	58,007.00	-
CAPITALAND LTD	SGD	436,200.00	310,800.00	-	PROLOGIS INC	USD	-	95,014.00	-
CARETRUST REIT INC	USD	39,641.00	-	-	PS BUSINESS PARKS INC	USD	5,955.00	3,854.00	-
CASTELLUM AB	SEK	-	25,415.00	-	PUBLIC STORAGE	USD	-	903.00	-
CUBESMART	USD	-	82,114.00	-	REDEFINE PROPERTIES LTD	ZAR	4,591,344.00	-	-
DAIWA HOUSE INDUSTRY CO LTD	JPY	14,600.00	76,000.00	-	RESILIENT REIT LTD	ZAR	-	33,438.00	-
DEXUS	AUD	-	323,922.00	-	RIOCAN REAL ESTATE	CAD	-	370,405.00	-
DOUGLAS EMMETT INC	USD	-	43,206.00	-	INVESTMENT TRUST SCENTRE GROUP	AUD	-	457,702.00	-
DUKE REALTY CORP	USD	-	58,919.00	-	SEGRO PLC	GBP	-	44,348.00	-
EPR PROPERTIES	USD	14,985.00	-	-	SHOPPING CENTRES AUSTRALASIA PROPERTY GROUP	AUD	2,933,138.00	139,843.00	-
EQUITY LIFESTYLE PROPERTIES INC	USD	-	28,795.00	-	SIMON PROPERTY GROUP INC	USD	4,919.00	23,882.00	-
ESSEX PROPERTY TRUST INC	USD	-	13,431.00	-	SINO LAND CO LTD	HKD	-	156,051.00	-
EXTENDED STAY AMERICA INC	USD	-	26,956.00	-	SPIRIT REALTY CAPITAL INC	USD	-	159,632.00	-
EXTRA SPACE STORAGE INC	USD	-	41,708.00	-	STORE CAPITAL CORP	USD	-	4,951.00	-
FIBRA UNO	MXN	644,433.00	-	-	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	-	36,600.00	-
ADMINISTRACION SA DE CV FORTRESS REIT LTD - B	ZAR	-	185,224.00	-	SUN COMMUNITIES INC	USD	-	12,593.00	-
GAMING AND LEISURE PROPERTIES INC	USD	-	33,782.00	-	TAG IMMOBILIEN AG	EUR	276,792.00	6,476.00	-
GRANITE REAL ESTATE	CAD	79,878.00	-	-	UNIBAIL-RODAMCO-WESTFIELD	EUR	-	6,464.00	-
INVESTMENT TRUST GROWTHPOINT	ZAR	-	258,192.00	-	UNITED URBAN INVESTMENT CORP	JPY	554.00	282.00	-
PROPERTIES LTD	USD	-	-	-	VENTAS INC	USD	-	45,814.00	-
HEMFOSA FASTIGHETER AB	SEK	106,576.00	-	-	VONOVIA SE	EUR	-	378,629.00	-
HERSHA HOSPITALITY TRUST	USD	-	106,642.00	-	WASHINGTON PRIME GROUP INC	USD	-	84,216.00	-
HIGHWOODS PROPERTIES INC	USD	13,399.00	23,739.00	-	WEINGARTEN REALTY INVESTORS	USD	-	18,903.00	-
HONGKONG LAND HOLDINGS LTD	USD	-	29,200.00	-	WHARF HOLDINGS LTD/THE	HKD	280,000.00	82,000.00	-
IMMOFINANZ AG	EUR	207,838.00	-	-	WHEELOCK & CO LTD	HKD	-	188,000.00	-
INMOBILIARIA COLONIAL SOCIMI SA	EUR	-	585,158.00	-	WP CAREY INC	USD	-	4,508.00	-
JAPAN REAL ESTATE INVESTMENT CORP	JPY	-	1,054.00	-					
JAPAN RETAIL FUND	JPY	1,669.00	81.00	-					
INVESTMENT CORP	USD	48,131.00	10,042.00	-					
KIMCO REALTY CORP	USD	48,131.00	10,042.00	-					
KLEPIERRE SA	EUR	-	27,381.00	-					
LIFE STORAGE INC	USD	-	15,836.00	-					
LINK REIT	HKD	-	367,000.00	-					
MAPLETREE COMMERCIAL TRUST	SGD	-	107,300.00	-					
MEDICAL PROPERTIES TRUST INC	USD	715,815.00	53,778.00	-					
MERLIN PROPERTIES SOCIMI SA	EUR	73,091.00	-	-					

NN (L) Global Sustainable Equity

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
ACCENTURE PLC - A	USD	229,682.00	229,682.00	-	TABULA RASA HEALTHCARE INC	USD	2,050.00	-	-
ADOBE INC	USD	242,606.00	7,424.00	-	THERMO FISHER SCIENTIFIC INC	USD	27,098.00	45,803.00	-
ALPHABET INC - A	USD	15,415.00	25,117.00	-	T-MOBILE US INC	USD	3,012.00	119,256.00	-
AMAZON.COM INC	USD	2,997.00	1,084.00	-	ULTA BEAUTY INC	USD	31,099.00	142,865.00	-
APTIV PLC	USD	184,787.00	-	-	UNILEVER PLC	GBP	996,063.00	17,599.00	-
ASR NEDERLAND NV	EUR	103,044.00	145,962.00	-	UNITED INTERNET AG - REG	EUR	159,802.00	75,849.00	-
BAKKAFROST P/F	NOK	92,482.00	183,116.00	-	UNITEDHEALTH GROUP INC	USD	45,593.00	24,570.00	-
BOOKING HOLDINGS INC	USD	6,794.00	2,791.00	-	VISA INC - A	USD	48,722.00	58,601.00	-
BROWN & BROWN INC	USD	1,664,170.00	-	-	WORLDPAY INC - A	USD	336,580.00	10,054.00	-
BUNZL PLC	GBP	176,097.00	299,700.00	-	W-SCOPE CORP	JPY	-	71,800.00	-
BWX LTD	AUD	2,776,793.00	-	-	3I GROUP PLC	GBP	1,394,205.00	86,725.00	-
CELGENE CORP	USD	157,002.00	809,999.00	-					
CIGNA CORP	USD	3,124.00	40,786.00	-					
CIGNA CORP	USD	90,877.00	-	-					
DAI-ICHI LIFE HOLDINGS INC	JPY	26,500.00	2,067,800.00	-					
DELUXE CORP	USD	2,840.00	233,948.00	-					
ELECTRONIC ARTS INC	USD	120,284.00	212,989.00	-					
EVERSOURCE ENERGY	USD	20,744.00	14,560.00	-					
FACEBOOK INC - A	USD	14,107.00	380,758.00	-					
FLEETCOR TECHNOLOGIES INC	USD	133,877.00	-	-					
FRESENIUS SE & CO KGAA	EUR	18,941.00	354,559.00	-					
INDEPENDENCE GROUP NL	AUD	47,156.00	-	-					
INTRUM AB	SEK	113,195.00	255,996.00	-					
JOHNSON MATTHEY PLC	GBP	8,313.00	-	-					
KDDI CORP	JPY	91,700.00	2,067,600.00	-					
KONINKLIJKE DSM NV	EUR	-	130,001.00	-					
LINDE AG -TENDER	EUR	-	15,330.00	-					
LINDE PLC	EUR	3,005.00	41,427.00	-					
MATCH GROUP INC	USD	67,867.00	261,132.00	-					
MCCORMICK & CO INC/MD - NON VOTING	USD	148,014.00	-	-					
MICROSOFT CORP	USD	65,540.00	68,728.00	-					
MOODY'S CORP	USD	17,041.00	18,020.00	-					
NASDAQ INC	USD	71,976.00	215,734.00	-					
NESTLE SA - REG	CHF	738,162.00	10,755.00	-					
NOVO NORDISK A/S - B	DKK	83,894.00	49,796.00	-					
NOVOZYMES A/S - B	DKK	146,518.00	159,605.00	-					
PARTNERS GROUP HOLDING AG	CHF	59,850.00	-	-					
PEMBINA PIPELINE CORP	CAD	93,001.00	325,996.00	-					
PRA HEALTH SCIENCES INC	USD	264,499.00	21,527.00	-					
PRUDENTIAL FINANCIAL INC	USD	15,389.00	519,933.00	-					
RECKITT BENCKISER GROUP PLC	GBP	22,073.00	273,448.00	-					
RECRUIT HOLDINGS CO LTD	JPY	298,900.00	34,400.00	-					
RH	USD	60,890.00	6,271.00	-					
SIEMENS AG - REG	EUR	2,827.00	95,130.00	-					
SIEMENS GAMESA	EUR	789,384.00	189,917.00	-					
RENEWABLE ENERGY SA SMC CORP/JAPAN	JPY	700.00	7,900.00	-					
SNAP-ON INC	USD	13,499.00	5,857.00	-					
SOLAREDGE	USD	206,474.00	101,968.00	-					
TECHNOLOGIES INC									
S&P GLOBAL INC	USD	26,742.00	15,866.00	-					
SSE PLC	GBP	339,280.00	391,029.00	-					
SURGERY PARTNERS INC	USD	24,792.00	457,211.00	-					

NN (L) Greater China Equity

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market				
Shares				
AIA GROUP LTD	HKD	114,000.00	339,800.00	-
ALIBABA GROUP HOLDING LTD ADR	USD	21,651.00	-	-
BAIDU INC ADR	USD	3,784.00	-	-
BOC HONG KONG HOLDINGS LTD	HKD	79,000.00	-	-
CATHAY FINANCIAL HOLDING CO LTD	TWD	-	738,000.00	-
CHINA CONSTRUCTION BANK CORP - H	HKD	736,000.00	1,305,000.00	-
CHINA OVERSEAS LAND & INVESTMENT LTD	HKD	156,000.00	162,000.00	-
CHINA RESOURCES POWER HOLDINGS CO LTD	HKD	182,000.00	2,218,000.00	-
CHINASOFT INTERNATIONAL LTD	HKD	1,426,000.00	-	-
CLP HOLDINGS LTD	HKD	103,000.00	251,500.00	-
CNOOC LTD	HKD	1,594,000.00	2,409,000.00	-
ECLAT TEXTILE CO LTD	TWD	-	104,000.00	-
HKBN LTD	HKD	-	4,355,500.00	-
INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD - H	HKD	749,000.00	1,736,000.00	-
MEDIATEK INC	TWD	45,000.00	20,000.00	-
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC ADR	USD	5,689.00	-	-
PING AN INSURANCE GROUP CO OF CHINA LTD - H	HKD	255,000.00	118,500.00	-
TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	70,000.00	345,000.00	-
TENCENT HOLDINGS LTD	HKD	60,200.00	74,100.00	-
WANT WANT CHINA HOLDINGS LTD	HKD	304,000.00	3,503,000.00	-
ZHEN DING TECHNOLOGY HOLDING LTD	TWD	-	73,000.00	-

NN (L) Green Bond

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
ABN AMRO BANK NV 0.875% 22/04/2025 EMTN	EUR	2,000,000.00	-	-	SOCIETE DU GRAND PARIS EPIC 1.125% 22/10/2028 EMTN	EUR	5,500,000.00	-	-
BELGIUM GOVERNMENT BOND 1.250% 22/04/2033	EUR	-	6,000,000.00	-	SWEDBANK AB 0.250% 07/11/2022	EUR	-	2,000,000.00	-
BPCE SA 1.125% 14/12/2022 EMTN	EUR	-	2,200,000.00	-	TELEFONICA EMISIONES SAU 1.069% 05/02/2024	EUR	1,000,000.00	-	-
COMMONWEALTH BANK OF AUSTRALIA 3.250% 31/03/2022 EMTN	AUD	-	500,000.00	-	EMTN TENNET HOLDING BV FRN	EUR	1,500,000.00	-	-
DIGITAL EURO FINCO LLC 2.500% 16/01/2026	EUR	3,000,000.00	-	-	PERP VERIZON	USD	3,500,000.00	-	-
EDP FINANCE BV 1.875% 13/10/2025 EMTN	EUR	5,000,000.00	-	-	COMMUNICATIONS INC 3.875% 08/02/2029				
ENBW INTERNATIONAL FINANCE BV 1.875% 31/10/2033 EMTN	EUR	5,200,000.00	-	-					
ENGIE SA FRN PERP	EUR	2,000,000.00	-	-					
EUROFIMA 0.250% 09/02/2024	EUR	4,520,000.00	-	-					
EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT ZCP 10/01/2024	EUR	6,000,000.00	-	-					
EUROPEAN INVESTMENT BANK 0.500% 15/11/2023 EMTN	EUR	-	1,500,000.00	-					
EUROPEAN INVESTMENT BANK 1.375% 15/11/2019	EUR	-	4,300,000.00	-					
FRANCE GOVERNMENT BOND OAT 1.750% 25/06/2039	EUR	500,000.00	5,000,000.00	-					
HSBC HOLDINGS PLC 04/12/2024 FRN EMTN	EUR	4,000,000.00	-	-					
IBERDROLA INTERNATIONAL BV FRN PERP	EUR	3,100,000.00	-	-					
ING GROEP NV 2.500% 15/11/2030 EMTN	EUR	6,500,000.00	-	-					
IRELAND GOVERNMENT BOND 1.350% 18/03/2031	EUR	9,000,000.00	300,000.00	-					
KOMMUNINVEST I SVERIGE AB 1.875% 01/06/2021	USD	-	3,000,000.00	-					
KREDITANSTALT FUER WIEDERAUFBAU 0.050% 30/05/2024 EMTN	EUR	-	3,500,000.00	-					
KREDITANSTALT FUER WIEDERAUFBAU 0.125% 27/10/2020 EMTN	EUR	-	1,392,000.00	-					
LA POSTE SA 1.450% 30/11/2028 EMTN	EUR	1,700,000.00	-	-					
LEASEPLAN CORP NV 1.375% 07/03/2024 EMTN	EUR	2,000,000.00	-	-					
MINITUBISHI UFJ FINANCIAL GROUP INC 0.680% 26/01/2023 EMTN	EUR	-	1,000,000.00	-					
MINITUBISHI UFJ FINANCIAL GROUP INC 0.980% 09/10/2023 EMTN	EUR	1,700,000.00	-	-					
REC LTD 3.875% 07/07/2027 EMTN	USD	-	2,900,000.00	-					
REGION OF ILE DE FRANCE 0.500% 14/06/2025 EMTN	EUR	-	1,000,000.00	-					
SNCF RESEAU EPIC 1.875% 30/03/2034 EMTN	EUR	-	2,000,000.00	-					

NN (L) Health Care

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
ABBVIE INC	USD	8,970.00	121,215.00	-	RECORDATI SPA	EUR	1,556.00	48,492.00	-
AETNA INC	USD	1,231.00	1,460.00	-	REGENERON	USD	20,061.00	3,040.00	-
ALFRESA HOLDINGS CORP	JPY	104,653.00	6,800.00	-	PHARMACEUTICALS INC				
ALMIRALL SA	EUR	30,098.00	4,414.00	-	RESMED INC	USD	37,011.00	16,841.00	-
AMEDISYS INC	USD	4,140.00	733.00	-	ROCHE HOLDING AG -	CHF	16,632.00	22,274.00	-
AMGEN INC	USD	12,546.00	69,208.00	-	GENUSSCHEIN				
AMN HEALTHCARE	USD	6,795.00	-	-	SHIONOGI & CO LTD	JPY	105,765.00	63,100.00	-
SERVICES INC					SHIRE PLC	GBP	70,061.00	-	-
ANTHEM INC	USD	7,437.00	16,561.00	-	SMITH & NEPHEW PLC	GBP	198,432.00	5,043.00	-
ASTELLAS PHARMA INC	JPY	44,600.00	192,406.00	-	SONOVA HOLDING AG	CHF	27,802.00	825.00	-
ASTRAZENECA PLC	GBP	6,987.00	147,683.00	-	STERIS PLC	USD	2,200.00	-	-
BAXTER INTERNATIONAL	USD	4,898.00	64,485.00	-	STRAUMANN HOLDING AG	CHF	-	8,643.00	-
INC					- REG				
BIOGEN INC	USD	13,419.00	10,393.00	-	SWEDISH ORPHAN	SEK	18,980.00	-	-
BRISTOL-MYERS SQUIBB CO	USD	97,649.00	143,413.00	-	BIOVITRUM AB				
CELGENE CORP	USD	105,567.00	13,543.00	-	SYNEOS HEALTH INC - A	USD	9,404.00	-	-
CENTENE CORP	USD	1,415.00	15,994.00	-	TAKEDA PHARMACEUTICAL	JPY	2,400.00	103,381.00	-
CHEMED CORP	USD	1,616.00	-	-	CO LTD				
CIGNA CORP	USD	1,305.00	4,066.00	-	TARO PHARMACEUTICAL	USD	-	23,319.00	-
COLOPLAST A/S - B	DKK	9,369.00	1,448.00	-	INDUSTRIES LTD				
COOPER COS INC/THE	USD	-	8,622.00	-	UCB SA	EUR	5,600.00	36,970.00	-
CVS HEALTH CORP	USD	455.00	32,277.00	-	UNITED THERAPEUTICS	USD	1,400.00	42,374.00	-
DIASORIN SPA	EUR	4,101.00	-	-	CORP				
ELI LILLY & CO	USD	9,091.00	82,123.00	-	UNITEDHEALTH GROUP INC	USD	5,269.00	17,717.00	-
ENCOMPASS HEALTH CORP	USD	7,263.00	562.00	-	UNIVERSAL HEALTH	USD	33,058.00	3,222.00	-
ESSILORLUXOTTICA SA	EUR	-	22,935.00	-	SERVICES INC - B				
EUROFINS SCIENTIFIC SE	EUR	6,092.00	3,060.00	-	ZOETIS INC - A	USD	1,451.00	47,113.00	-
EVOTEC AG	EUR	12,351.00	-	-					
EXPRESS SCRIPTS HOLDING	USD	1,300.00	397.00	-					
CO									
FRESENIUS SE & CO KGAA	EUR	-	26,989.00	-					
GILEAD SCIENCES INC	USD	28,512.00	86,583.00	-					
GLAXOSMITHKLINE PLC	GBP	128,969.00	21,154.00	-					
H LUNDBECK A/S	DKK	5,446.00	124,251.00	-					
HCA HEALTHCARE INC	USD	70,196.00	41,172.00	-					
HIKMA PHARMACEUTICALS	GBP	20,405.00	1,576.00	-					
PLC									
HOYA CORP	JPY	73,000.00	86,810.00	-					
HUMANA INC	USD	380.00	9,542.00	-					
ICON PLC	USD	3,026.00	-	-					
IPSEN SA	EUR	45,593.00	28,744.00	-					
JOHNSON & JOHNSON	USD	79,104.00	13,081.00	-					
KONINKLIJKE PHILIPS NV	EUR	118,896.00	73,185.00	-					
LABORATORY CORP OF	USD	343.00	33,935.00	-					
AMERICA HOLDINGS									
LONZA GROUP AG -REG	CHF	193.00	13,032.00	-					
MASIMO CORP	USD	3,090.00	-	-					
MCKESSON CORP	USD	43,883.00	823.00	-					
MEDTRONIC PLC	USD	9,788.00	31,760.00	-					
MERCK & CO INC	USD	128,618.00	53,189.00	-					
MERCK KGAA	EUR	8,289.00	-	-					
MOLINA HEALTHCARE INC	USD	4,036.00	665.00	-					
NOVARTIS AG - REG	CHF	53,888.00	9,055.00	-					
NOVO NORDISK A/S - B	DKK	111,469.00	25,687.00	-					
ONO PHARMACEUTICAL CO	JPY	-	138,800.00	-					
LTD									
PFIZER INC	USD	38,299.00	128,623.00	-					
PRA HEALTH SCIENCES INC	USD	3,895.00	-	-					
QUEST DIAGNOSTICS INC	USD	1,848.00	57,596.00	-					

NN (L) Industrials

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	19,867.00	16,111.00	-	JAPAN AIRLINES CO LTD	JPY	-	13,400.00	-
ADECCO GROUP AG - REG	CHF	-	6,531.00	-	JARDINE MATHESON HOLDINGS LTD	USD	3,720.00	14,100.00	-
AENA SME SA	EUR	304.00	12,547.00	-	KAJIMA CORP	JPY	-	90,000.00	-
AIRBUS SE	EUR	-	13,160.00	-	KAMIGUMI CO LTD	JPY	7,580.00	-	-
ALLISON TRANSMISSION HOLDINGS INC	USD	1,766.00	-	-	KINGSPAN GROUP PLC	EUR	1,947.00	-	-
ANDRITZ AG	EUR	1,866.00	-	-	MANPOWERGROUP INC	USD	3,526.00	6,437.00	-
ASHTREAD GROUP PLC	GBP	68,299.00	68,299.00	-	MARUBENI CORP	JPY	11,319.00	-	-
ATLAS COPCO AB - A	SEK	35,540.00	1,877.00	-	MEGGITT PLC	GBP	110,938.00	5,861.00	-
AURIZON HOLDINGS LTD	AUD	268,062.00	19,468.00	-	MITSUBISHI CORP	JPY	14,111.00	15,249.00	-
BOEING CO/THE	USD	-	5,962.00	-	MITSUBISHI ELECTRIC CORP	JPY	3,300.00	40,416.00	-
CAE INC	CAD	2,598.00	-	-	MITSUMI & CO LTD	JPY	25,366.00	25,366.00	-
CANADIAN PACIFIC RAILWAY LTD	CAD	-	3,632.00	-	MTU AERO ENGINES AG	EUR	2,339.00	84.00	-
CATERPILLAR INC	USD	-	5,747.00	-	NORFOLK SOUTHERN CORP	USD	5,989.00	2,430.00	-
CH ROBINSON	USD	1,855.00	-	-	NVENT ELECTRIC PLC	USD	3,326.00	3,326.00	-
WORLDWIDE INC	EUR	-	33,109.00	-	NWS HOLDINGS LTD	HKD	222,400.00	8,000.00	-
CIE DE SAINT-GOBAIN	EUR	-	33,109.00	-	OBAYASHI CORP	JPY	48,598.00	1,700.00	-
CK HUTCHISON HOLDINGS LTD	HKD	3,000.00	22,567.00	-	PACCAR INC	USD	-	10,160.00	-
COBHAM PLC	GBP	57,521.00	-	-	PENTAIR PLC	USD	-	6,063.00	-
COMFORTDELGRO CORP	SGD	176,929.00	-	-	QANTAS AIRWAYS LTD	AUD	19,181.00	-	-
CSX CORP	USD	-	27,904.00	-	RANDSTAD NV	EUR	-	18,031.00	-
CUMMINS INC	USD	-	4,437.00	-	REPUBLIC SERVICES INC - A	USD	-	9,581.00	-
CURTISS-WRIGHT CORP	USD	717.00	-	-	RESIDEO TECHNOLOGIES	USD	-	1,664.00	-
DAI NIPPON PRINTING CO LTD	JPY	-	7,300.00	-	ROBERT HALF	USD	6,247.00	223.00	-
DELUXE CORP	USD	-	20,963.00	-	INTERNATIONAL INC	USD	-	-	-
DEUTSCHE LUFTHANSA AG - REG	EUR	32,688.00	1,726.00	-	ROYAL MAIL PLC	GBP	91,805.00	-	-
DEUTSCHE POST AG - REG	EUR	-	8,229.00	-	SANDVIK AB	SEK	-	5,186.00	-
DOVER CORP	USD	1,506.00	587.00	-	SANKYU INC	JPY	1,774.00	-	-
DSV A/S	DKK	-	11,185.00	-	SECOM CO LTD	JPY	817.00	817.00	-
EATON CORP PLC	USD	2,450.00	9,805.00	-	SG HOLDINGS CO LTD	JPY	37,800.00	37,800.00	-
EIFFAGE SA	EUR	12,031.00	9,276.00	-	SGS SA - REG	CHF	125.00	-	-
ENERSYS	USD	935.00	-	-	SIEMENS AG - REG	EUR	-	6,177.00	-
EXPERIAN PLC	GBP	41,391.00	3,839.00	-	SIGNIFY NV	EUR	3,217.00	-	-
FLUOR CORP	USD	-	6,205.00	-	SINGAPORE TECHNOLOGIES	SGD	222,953.00	7,900.00	-
FUJII ELECTRIC CO LTD	JPY	17,187.00	600.00	-	ENGINEERING LTD	USD	-	-	-
GARRETT MOTION INC	USD	-	1,139.00	-	SKF AB - B	SEK	1,925.00	70,316.00	-
GENERAC HOLDINGS INC	USD	1,551.00	-	-	SMITHS GROUP PLC	GBP	-	12,994.00	-
GUOCO GROUP LTSD	HKD	6,101.00	6,101.00	-	SNAP-ON INC	USD	-	3,074.00	-
HARRIS CORP	USD	-	6,367.00	-	SOCIETA INIZIATIVE	EUR	4,951.00	-	-
HD SUPPLY HOLDINGS INC	USD	1,357.00	6,371.00	-	AUTOSTRADALI E SERVIZI SPA	EUR	-	-	-
HEXCEL CORP	USD	1,185.00	-	-	SOJITZ CORP	JPY	20,920.00	-	-
HONEYWELL	USD	3,509.00	3,197.00	-	STRABAG SE - BR	EUR	2,387.00	-	-
INTERNATIONAL INC	USD	-	11,854.00	-	SUMITOMO CORP	JPY	-	44,100.00	-
IDEX CORP	USD	-	11,854.00	-	SUMITOMO HEAVY INDUSTRIES LTD	JPY	11,539.00	400.00	-
IHI CORP	JPY	7,900.00	7,900.00	-	TAISEI CORP	JPY	-	17,200.00	-
INGERSOLL-RAND PLC	USD	13,883.00	3,689.00	-	TELEDYNE TECHNOLOGIES INC	USD	363.00	-	-
INTERNATIONAL CONSOLIDATED AIRLINES	EUR	9,905.00	110,056.00	-	TIMKEN CO/THE	USD	1,915.00	-	-
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	-	110,056.00	-	TRANSIDGM GROUP INC	USD	-	5,345.00	-
INTRUM AB	SEK	2,843.00	-	-	UNION PACIFIC CORP	USD	-	9,146.00	-
ITOCHU CORP	JPY	-	42,100.00	-	UNITED PARCEL SERVICE INC - B	USD	-	9,295.00	-
					UNITED TECHNOLOGIES CORP	USD	-	8,914.00	-
					VESTAS WIND SYSTEMS A/S	DKK	5,704.00	204.00	-
					VOLVO AB - B	SEK	45,178.00	148,972.00	-
					WOLTERS KLUWER NV	EUR	11,714.00	901.00	-
					YANGZHIJIANG SHIPBUILDING HOLDINGS LTD	SGD	336,802.00	12,000.00	-

NN (L) Industrials

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
3M CO	USD	-	205.00	-

NN (L) Information Technology

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
ACCENTURE PLC - A	USD	3,243.00	3,585.00	-	MASTERCARD INC - A	USD	14,790.00	12,899.00	-
ADOBE INC	USD	7,370.00	4,306.00	-	MELLANOX TECHNOLOGIES LTD	USD	2,799.00	-	-
ADYEN NV	EUR	1,394.00	-	-	MICRON TECHNOLOGY INC	USD	29,659.00	28,359.00	-
ALPHABET INC - C	USD	-	18,615.00	-	MICROSOFT CORP	USD	8,040.00	43,828.00	-
ALTEN SA	EUR	2,600.00	-	-	MONGODB INC	USD	2,810.00	-	-
ALTIUM LTD	AUD	11,500.00	-	-	MURATA	JPY	4,000.00	-	-
AMADEUS IT GROUP SA	EUR	8,380.00	1,841.00	-	MANUFACTURING CO LTD	JPY	23,427.00	-	-
APPLE INC	USD	14,309.00	37,470.00	-	NEC CORP	JPY	23,427.00	-	-
ASM INTERNATIONAL NV	EUR	3,784.00	-	-	NEMETSCHEK SE	EUR	2,352.00	-	-
ASML HOLDING NV	EUR	-	17,986.00	-	NEW RELIC INC	USD	3,347.00	3,347.00	-
ASPEN TECHNOLOGY INC	USD	3,342.00	-	-	NICE-SYSTEMS LTD	USD	17,008.00	17,008.00	-
AUTODESK INC	USD	5,933.00	-	-	NIPPON ELECTRIC GLASS CO LTD	JPY	33,692.00	-	-
AUTOMATIC DATA PROCESSING INC	USD	6,445.00	-	-	NVIDIA CORP	USD	15,096.00	21,668.00	-
AVX CORP	USD	15,146.00	-	-	NXP SEMICONDUCTORS NV	USD	65,843.00	3,700.00	-
BECHTLE AG	EUR	3,200.00	-	-	OBIC BUSINESS	JPY	3,300.00	1,839.00	-
BOOZ ALLEN HAMILTON HOLDING CORP - A	USD	5,624.00	-	-	CONSULTANTS CO LTD	JPY	25,316.00	-	-
BROADCOM INC - A	USD	12,864.00	-	-	OKTA INC - A	USD	3,325.00	-	-
BROADRIDGE FINANCIAL SOLUTIONS INC	USD	44,646.00	44,646.00	-	OPEN TEXT CORP	CAD	1,392.00	55,734.00	-
CACI INTERNATIONAL INC - A	USD	1,500.00	-	-	ORACLE CORP	USD	5,514.00	29,496.00	-
CDW CORP/DE	USD	-	47,648.00	-	ORACLE CORP JAPAN	JPY	-	39,700.00	-
CGI GROUP INC - A	CAD	-	27,624.00	-	PAYCOM SOFTWARE INC	USD	2,181.00	-	-
CGI INC	CAD	19,560.00	17,500.00	-	PAYLOCITY HOLDING CORP	USD	4,389.00	-	-
CISCO SYSTEMS INC	USD	8,549.00	58,061.00	-	QUALYS INC	USD	3,493.00	3,493.00	-
CITRIX SYSTEMS INC	USD	27,893.00	-	-	RED HAT INC	USD	2,993.00	2,993.00	-
COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	7,711.00	33,529.00	-	RICOH CO LTD	JPY	23,000.00	23,000.00	-
CONSTELLATION	CAD	222.00	-	-	SAP SE	EUR	571.00	47,959.00	-
SOFTWARE INC/CANADA	USD	-	-	-	SEAGATE TECHNOLOGY PLC	USD	1,028.00	45,630.00	-
COUPA SOFTWARE INC	USD	3,048.00	-	-	SILTRONIC AG	EUR	2,562.00	-	-
CYBERARK SOFTWARE LTD	USD	2,789.00	-	-	SQUARE INC - A	USD	27,110.00	27,110.00	-
ELECTROCOMPONENTS PLC	GBP	42,529.00	-	-	SS&C TECHNOLOGIES HOLDINGS INC	USD	-	53,006.00	-
EPAM SYSTEMS INC	USD	1,822.00	-	-	TABLEAU SOFTWARE INC - A	USD	2,261.00	-	-
ETSY INC	USD	8,128.00	5,428.00	-	TECH DATA CORP	USD	2,700.00	-	-
EURONET WORLDWIDE INC	USD	2,000.00	-	-	TELEFONAKTIEBOLAGET LM	SEK	22,700.00	-	-
FACEBOOK INC - A	USD	-	73,786.00	-	ERICSSON - B	USD	9,250.00	41,809.00	-
FISERV INC	USD	31,263.00	-	-	TEXAS INSTRUMENTS INC	JPY	5,999.00	-	-
FORTINET INC	USD	59,475.00	-	-	TIS INC	JPY	-	29,900.00	-
FUJIFILM HOLDINGS CORP	JPY	19,100.00	6,400.00	-	TOKYO ELECTRON LTD	JPY	-	29,900.00	-
F5 NETWORKS INC	USD	389.00	8,528.00	-	TOTAL SYSTEM SERVICES INC	USD	603.00	6,686.00	-
GMO PAYMENT GATEWAY INC /JPY/	JPY	4,700.00	4,700.00	-	TRADE DESK INC/THE - A	USD	2,035.00	-	-
HITACHI LTD	JPY	225,240.00	2,400.00	-	TWILIO INC - A	USD	3,099.00	3,099.00	-
HP INC	USD	86,850.00	47,203.00	-	VENTURE CORP LTD	SGD	100,375.00	-	-
HUBSPOT INC	USD	1,697.00	-	-	VISA INC - A	USD	12,247.00	27,640.00	-
INTEGRATED DEVICE TECHNOLOGY INC	USD	5,812.00	-	-	VMWARE INC - A	USD	30,400.00	-	-
INTEL CORP	USD	83,353.00	54,528.00	-	WEX INC	USD	1,844.00	1,844.00	-
INTERNATIONAL BUSINESS MACHINES CORP	USD	-	32,101.00	-	WIRECARD AG	EUR	8,300.00	-	-
INTUIT INC	USD	3,446.00	4,854.00	-	WISETECH GLOBAL LTD	AUD	19,878.00	19,878.00	-
JACK HENRY & ASSOCIATES INC	USD	25,657.00	25,657.00	-	XEROX CORP	USD	38,835.00	-	-
KEYENCE CORP	JPY	2,984.00	1,091.00	-	XILINX INC	USD	4,533.00	-	-
KLA-TENCOR CORP	USD	12,256.00	9,323.00	-	YOKOGAWA ELECTRIC CORP	JPY	83,750.00	83,750.00	-
LAM RESEARCH CORP	USD	2,944.00	-	-	ZEBRA TECHNOLOGIES CORP - A	USD	1,411.00	-	-
LIVERAMP HOLDINGS INC	USD	6,186.00	-	-	ZSCALER INC	USD	5,624.00	-	-

NN (L) Japan Equity

(Denominated in JPY)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
AGC INC/JAPAN	JPY	18,800.00	16,000.00	-	JGC CORP	JPY	3,000.00	78,500.00	-
AISIN SEIKI CO LTD	JPY	50,000.00	36,300.00	-	JSR CORP	JPY	2,800.00	9,900.00	-
AMADA HOLDINGS CO LTD	JPY	30,800.00	37,200.00	-	JXTG HOLDINGS INC	JPY	21,600.00	530,200.00	-
BANDAI NAMCO HOLDINGS INC	JPY	23,500.00	13,200.00	-	KADOKAWA DWANGO CORP	JPY	-	54,300.00	-
BELC CO LTD	JPY	1,500.00	-	-	KAJIMA CORP	JPY	369,800.00	51,100.00	-
BUNKA SHUTTER CO LTD	JPY	-	101,400.00	-	KANEKA CORP	JPY	6,100.00	4,200.00	-
CHIBA BANK LTD/THE	JPY	323,100.00	100,900.00	-	KAWASAKI HEAVY INDUSTRIES LTD	JPY	3,400.00	2,700.00	-
COCA-COLA BOTTLERS	JPY	6,400.00	6,400.00	-	KEIHIN CORP	JPY	19,500.00	10,100.00	-
JAPAN HOLDINGS INC					KEWPIE CORP	JPY	700.00	5,200.00	-
CONCORDIA FINANCIAL GROUP LTD	JPY	207,800.00	3,600.00	-	KINDEN CORP	JPY	3,500.00	53,100.00	-
DAICEL CORP	JPY	-	65,500.00	-	KISSEI PHARMACEUTICAL CO LTD	JPY	2,800.00	3,100.00	-
DAI-ICHI LIFE HOLDINGS INC	JPY	16,300.00	93,500.00	-	KOMATSU LTD	JPY	151,900.00	71,900.00	-
DAIICHI SANKYO CO LTD	JPY	6,600.00	47,000.00	-	KOMERI CO LTD	JPY	1,900.00	2,800.00	-
DAIKYO INC	JPY	6,700.00	-	-	KONOIKE TRANSPORT CO LTD	JPY	-	4,800.00	-
DAIWA HOUSE INDUSTRY CO LTD	JPY	1,300.00	21,600.00	-	K'S HOLDINGS CORP	JPY	133,000.00	29,000.00	-
DENKA CO LTD	JPY	86,700.00	1,800.00	-	KUMAGAI GUMI CO LTD	JPY	-	22,500.00	-
DENSO CORP	JPY	35,000.00	12,800.00	-	KURARAY CO LTD	JPY	53,500.00	2,400.00	-
DENTSU INC	JPY	2,900.00	3,200.00	-	KUREHA CORP	JPY	900.00	500.00	-
DIC CORP	JPY	2,800.00	24,700.00	-	KYOCERA CORP	JPY	28,900.00	57,400.00	-
DISCO CORP	JPY	6,600.00	1,000.00	-	KYOWA HAKKO KIRIN CO LTD	JPY	-	31,800.00	-
EBARA CORP	JPY	2,100.00	15,100.00	-	KYUSHU ELECTRIC POWER CO INC	JPY	10,900.00	64,900.00	-
EXEDY CORP	JPY	4,200.00	100.00	-	LINTEC CORP	JPY	1,500.00	28,200.00	-
FCC CO LTD	JPY	23,500.00	5,900.00	-	LIXIL GROUP CORP	JPY	4,400.00	30,500.00	-
FUJI ELECTRIC CO LTD	JPY	9,500.00	85,500.00	-	MABUCHI MOTOR CO LTD	JPY	46,400.00	7,700.00	-
FUJI MEDIA HOLDINGS INC	JPY	46,300.00	-	-	MAEDA CORP	JPY	5,400.00	17,600.00	-
FUJI OIL HOLDINGS INC	JPY	6,800.00	14,800.00	-	MAKINO MILLING MACHINE CO LTD	JPY	1,400.00	1,600.00	-
FUJI SOFT INC	JPY	2,300.00	28,100.00	-	MARUBENI CORP	JPY	249,900.00	130,000.00	-
FUJIFILM HOLDINGS CORP	JPY	60,400.00	24,700.00	-	MATSUYA CO LTD	JPY	25,800.00	3,500.00	-
FUKUOKA FINANCIAL GROUP INC	JPY	20,600.00	97,500.00	-	MAXELL HOLDINGS LTD	JPY	37,200.00	1,400.00	-
FUYO GENERAL LEASE CO LTD	JPY	800.00	13,200.00	-	MAZDA MOTOR CORP	JPY	19,500.00	24,000.00	-
GUNZE LTD	JPY	1,100.00	1,400.00	-	MEBUKI FINANCIAL GROUP INC	JPY	83,800.00	304,300.00	-
HAMAKYOREX CO LTD	JPY	16,100.00	-	-	METAWATER CO LTD	JPY	4,700.00	17,000.00	-
HASEKO CORP	JPY	121,500.00	56,400.00	-	MINEBEA MITSUMI INC	JPY	35,800.00	183,700.00	-
HAZAMA ANDO CORP	JPY	13,700.00	17,100.00	-	MITSUBISHI ELECTRIC CORP	JPY	125,900.00	188,900.00	-
HINO MOTORS LTD	JPY	17,700.00	90,300.00	-	MITSUBISHI ESTATE CO LTD	JPY	267,300.00	279,400.00	-
HITACHI CAPITAL CORP	JPY	4,900.00	3,900.00	-	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	76,600.00	22,400.00	-
HITACHI HIGH-TECHNOLOGIES CORP	JPY	5,200.00	13,200.00	-	MITSUBISHI MOTORS CORP	JPY	21,400.00	327,600.00	-
HITACHI LTD	JPY	189,300.00	23,600.00	-	MITSUBISHI TANABE PHARMA CORP	JPY	252,400.00	21,600.00	-
HITACHI METALS LTD	JPY	46,000.00	123,900.00	-	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	64,500.00	94,800.00	-
HITACHI TRANSPORT SYSTEM LTD	JPY	-	13,900.00	-	MITSUI CHEMICALS INC	JPY	132,000.00	67,900.00	-
HONDA MOTOR CO LTD	JPY	117,300.00	21,700.00	-	MITSUI FUDOSAN CO LTD	JPY	145,100.00	76,100.00	-
HORIBA LTD	JPY	18,700.00	27,800.00	-	MITSUI MINING & SMELTING CO LTD	JPY	32,100.00	11,500.00	-
HOYA CORP	JPY	1,000.00	12,600.00	-	MODEC INC	JPY	5,600.00	7,500.00	-
IDEMITSU KOSAN CO LTD	JPY	20,100.00	2,100.00	-	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	-	19,200.00	-
INPEX CORP	JPY	346,100.00	117,000.00	-	MUSASHINO BANK LTD/THE	JPY	1,900.00	22,200.00	-
INTERNET INITIATIVE	JPY	6,100.00	36,300.00	-	NEC CORP	JPY	48,300.00	10,200.00	-
JAPAN INC					NGK INSULATORS LTD	JPY	113,400.00	38,600.00	-
ISETAN MITSUKOSHI HOLDINGS LTD	JPY	117,000.00	46,200.00	-	NICHICON CORP	JPY	21,200.00	88,700.00	-
ISUZU MOTORS LTD	JPY	11,300.00	50,000.00	-	NICHIHA CORP	JPY	11,600.00	1,200.00	-
JAPAN AIRLINES CO LTD	JPY	65,700.00	43,300.00	-	NIFCO INC/JAPAN	JPY	2,000.00	35,200.00	-
JAPAN POST INSURANCE CO LTD	JPY	41,300.00	38,600.00	-	NIHON UNISYS LTD	JPY	11,000.00	18,300.00	-
					NINTENDO CO LTD	JPY	7,200.00	1,800.00	-

NN (L) Japan Equity

(Denominated in JPY)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
NIPPON EXPRESS CO LTD	JPY	1,300.00	13,900.00	-	TOKYO SEIMITSU CO LTD	JPY	47,400.00	14,300.00	-
NIPPON HUME CORP	JPY	-	25,700.00	-	TOKYO STEEL	JPY	65,200.00	361,000.00	-
NIPPON SEIKI CO LTD	JPY	900.00	4,400.00	-	MANUFACTURING CO LTD				
NIPPON SUISAN KAISHA LTD	JPY	-	29,400.00	-	TORAY INDUSTRIES INC	JPY	88,600.00	705,900.00	-
NIPPON TELEGRAPH & TELEPHONE CORP	JPY	83,200.00	41,000.00	-	TOYO TANSO CO LTD	JPY	-	11,200.00	-
NIPPON YUSEN KK	JPY	150,500.00	18,900.00	-	TOYOTA INDUSTRIES CORP	JPY	24,200.00	55,000.00	-
NOK CORP	JPY	34,200.00	-	-	TOYOTA MOTOR CORP	JPY	12,200.00	42,600.00	-
NS SOLUTIONS CORP	JPY	6,300.00	14,500.00	-	TRANSCOSMOS INC	JPY	-	400.00	-
NSK LTD	JPY	160,100.00	79,400.00	-	WACOAL HOLDINGS CORP	JPY	700.00	400.00	-
NTT URBAN DEVELOPMENT CORP	JPY	10,900.00	19,000.00	-	WEST JAPAN RAILWAY CO	JPY	2,200.00	6,600.00	-
ORIX CORP	JPY	25,800.00	27,100.00	-	YAMATO HOLDINGS CO LTD	JPY	1,100.00	69,500.00	-
OSAKA STEEL CO LTD	JPY	-	2,000.00	-	LTD				
OTSUKA HOLDINGS CO LTD	JPY	27,700.00	25,100.00	-	YAMATO KOGYO CO LTD	JPY	-	12,700.00	-
PANASONIC CORP	JPY	23,900.00	213,700.00	-	ZUKEN INC	JPY	-	24,400.00	-
RECRUIT HOLDINGS CO LTD	JPY	21,800.00	23,700.00	-					
ROHM CO LTD	JPY	98,600.00	23,200.00	-					
SAIZERIYA CO LTD	JPY	8,900.00	6,800.00	-					
SANWA HOLDINGS CORP	JPY	22,000.00	32,400.00	-					
SANYO SPECIAL STEEL CO LTD	JPY	49,300.00	3,400.00	-					
SAWAI PHARMACEUTICAL CO LTD	JPY	700.00	2,700.00	-					
SBI HOLDINGS INC/JAPAN	JPY	11,200.00	9,400.00	-					
SCSK CORP	JPY	4,400.00	6,200.00	-					
SEINO HOLDINGS CO LTD	JPY	16,400.00	76,300.00	-					
SEKISUI CHEMICAL CO LTD	JPY	7,500.00	93,500.00	-					
SEKISUI HOUSE LTD	JPY	91,200.00	-	-					
SEVEN & I HOLDINGS CO LTD	JPY	14,200.00	14,800.00	-					
SHIMACHU CO LTD	JPY	5,300.00	12,800.00	-					
SHIMAMURA CO LTD	JPY	4,400.00	7,800.00	-					
SHIMIZU CORP	JPY	173,300.00	20,000.00	-					
SHIN-ETSU CHEMICAL CO LTD	JPY	30,000.00	13,700.00	-					
SHIP HEALTHCARE HOLDINGS INC	JPY	5,700.00	16,600.00	-					
SINKO INDUSTRIES LTD	JPY	-	19,200.00	-					
SOFTBANK GROUP CORP	JPY	1,600.00	20,900.00	-					
SOHGO SECURITY SERVICES CO LTD	JPY	-	1,500.00	-					
SOMPO HOLDINGS INC	JPY	88,900.00	22,600.00	-					
SONY CORP	JPY	38,600.00	137,300.00	-					
SQUARE ENIX HOLDINGS CO LTD	JPY	29,100.00	9,100.00	-					
STARTS CORP INC	JPY	18,000.00	12,600.00	-					
SUMCO CORP	JPY	50,300.00	97,100.00	-					
SUMITOMO BAKELITE CO LTD	JPY	50,100.00	22,600.00	-					
SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	70,100.00	265,500.00	-					
SUMITOMO METAL MINING CO LTD	JPY	15,100.00	38,500.00	-					
SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	90,900.00	55,700.00	-					
SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	21,300.00	34,500.00	-					
TAIHEIYO CEMENT CORP	JPY	1,300.00	25,700.00	-					
TAKARA HOLDINGS INC	JPY	8,500.00	19,400.00	-					
TDK CORP	JPY	34,200.00	32,900.00	-					
TIS INC	JPY	2,800.00	32,200.00	-					
TOKIO MARINE HOLDINGS INC	JPY	28,800.00	1,200.00	-					
TOKYO OHKA KOGYO CO LTD	JPY	1,300.00	3,500.00	-					

NN (L) Latin America Equity

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
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Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market

Shares				
Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ALPEK SAB DE CV -A	MXN	-	900,000.00	-
AMBEV SA ADR	USD	-	275,000.00	-
AMERICA MOVIL SAB DE CV	MXN	656,200.00	1,106,200.00	-
BANCO BRADESCO SA - PREF	BRL	-	435,000.00	-
BANCO SANTANDER CHILE	CLP	-	14,500,000.00	-
BANCOLOMBIA SA - PREF	COP	-	75,000.00	-
BB SEGURIDADE	BRL	-	360,000.00	-
PARTICIPACOES SA B3 SA - BRASIL BOLSA	BRL	190,000.00	10,000.00	-
BALCAO CCR SA	BRL	-	500,000.00	-
CEMEX LATAM HOLDINGS SA	COP	-	75,000.00	-
CORP INMOBILIARIA VESTA SAB DE CV	MXN	-	500,000.00	-
CREDICORP LTD	USD	3,200.00	4,700.00	-
EL PUERTO DE LIVERPOOL SAB DE CV - C	MXN	302,300.00	97,300.00	-
EMPRESA NACIONAL DE TELECOMUNICACIONES SA	CLP	-	130,000.00	-
ENEL AMERICAS SA	CLP	-	8,850,000.00	-
ENGIE BRASIL ENERGIA SA	BRL	-	144,000.00	-
FOMENTO ECONOMICO	USD	-	23,500.00	-
MEXICANO SAB DE CV ADR GMEXICO TRANSPORTES	MXN	-	850,000.00	-
SAB DE CV GRUMA SAB DE CV - B	MXN	-	95,000.00	-
GRUPO FINANCIERO BANORTE SAB DE CV - O	MXN	75,900.00	290,900.00	-
HYPERA SA	BRL	100,000.00	20,000.00	-
INFRAESTRUCTURA ENERGETICA NOVA SAB DE CV	MXN	220,400.00	160,400.00	-
ITAU UNIBANCO HOLDING SA - PREF	BRL	-	387,050.00	-
KROTON EDUCACIONAL SA	BRL	-	510,000.00	-
LOCALIZA RENT A CAR SA	BRL	-	330,000.00	-
LOJAS RENNER SA	BRL	-	165,000.00	-
LUNDIN MINING CORP	CAD	-	105,000.00	-
ODONTOPREV SA	BRL	-	300,000.00	-
PETROLEO BRASILEIRO SA - PREF	BRL	-	370,000.00	-
RAIA DROGASIL SA	BRL	52,000.00	9,500.00	-
TELEFONICA BRASIL SA - PREF	BRL	-	170,000.00	-
ULTRAPAR PARTICIPACOES SA	BRL	90,000.00	15,000.00	-
VALE SA	BRL	-	180,000.00	-
WAL-MART DE MEXICO SAB DE CV	MXN	169,900.00	619,900.00	-

NN (L) Materials

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
AIR LIQUIDE SA	EUR	25,523.00	1,932.00	-	NORTHERN STAR RESOURCES LTD	AUD	26,010.00	-	-
AIR PRODUCTS & CHEMICALS INC	USD	-	3,071.00	-	NOVOZYMES A/S - B	DKK	-	17,300.00	-
AKZO NOBEL NV	EUR	5,200.00	-	-	NUCOR CORP	USD	46,688.00	-	-
ALUMINA LTD	AUD	209,852.00	736,413.00	-	NUTRIEN LTD	CAD	-	1,150.00	-
AMCOR LTD/AUSTRALIA	AUD	94,052.00	13,229.00	-	OWENS-ILLINOIS INC	USD	8,100.00	-	-
ANGLO AMERICAN PLC	GBP	23,489.00	3,390.00	-	PRAXAIR INC	USD	-	2,487.00	-
APERAM SA	EUR	-	38,041.00	-	RIO TINTO LTD	AUD	-	2,769.00	-
ASHLAND GLOBAL HOLDINGS INC	USD	-	8,314.00	-	RIO TINTO PLC	GBP	4,336.00	20,151.00	-
BARRICK GOLD CORP	CAD	38,797.00	38,797.00	-	RPC GROUP PLC	GBP	10,000.00	-	-
BASF SE	EUR	-	33,515.00	-	SHERWIN-WILLIAMS CO/THE	USD	4,614.00	84.00	-
BHP GROUP LTD	AUD	1,000.00	14,369.00	-	SHOWA DENKO KK	JPY	40,900.00	1,100.00	-
BHP GROUP PLC	GBP	55,716.00	1,737.00	-	SOUTH32 LTD	GBP	-	16,688.00	-
BLUESCOPE STEEL LTD	AUD	-	2,771.00	-	SOUTH32 LTD	AUD	-	302,690.00	-
BOLIDEN AB	SEK	-	49,655.00	-	STEEL DYNAMICS INC	USD	-	60,611.00	-
CELANESE CORP - A	USD	14,290.00	420.00	-	TAIHEIYO CEMENT CORP	JPY	33,000.00	4,800.00	-
CF INDUSTRIES HOLDINGS INC	USD	6,949.00	6,949.00	-	TECK RESOURCES LTD - B	CAD	22,938.00	-	-
COVESTRO AG	EUR	-	17,413.00	-	TOKAI CARBON CO LTD	JPY	12,499.00	-	-
CRH PLC	GBP	-	1,072.00	-	TOSOH CORP	JPY	-	97,000.00	-
CRH PLC	EUR	-	1,467.00	-	UBE INDUSTRIES LTD	JPY	5,100.00	12,191.00	-
CRODA INTERNATIONAL PLC	GBP	-	8,590.00	-	UPM-KYMMENE OYJ	EUR	7,122.00	20,156.00	-
DOMTAR CORP	USD	10,533.00	18,250.00	-	VOESTALPINE AG	EUR	-	6,889.00	-
DOWDUPONT INC	USD	-	8,625.00	-	WEST FRASER TIMBER CO LTD	CAD	1,585.00	36,266.00	-
EASTMAN CHEMICAL CO	USD	-	1,929.00	-					
ECOLAB INC	USD	3,052.00	-	-					
EMS-CHEMIE HOLDING AG - REG	CHF	-	2,014.00	-					
EVOLUTION MINING LTD	AUD	57,329.00	-	-					
EVONIK INDUSTRIES AG	EUR	-	20,225.00	-					
FORTESCUE METALS GROUP LTD	AUD	449,059.00	3,363.00	-					
GIVAUDAN SA - REG	CHF	819.00	50.00	-					
GREIF INC -A	USD	5,217.00	36,653.00	-					
INTERNATIONAL PAPER CO	USD	67,123.00	17,730.00	-					
ISRAEL CHEMICALS LTD	ILS	75,300.00	-	-					
JFE HOLDINGS INC	JPY	-	2,100.00	-					
JOHNSON MATTHEY PLC	GBP	12,466.00	42,200.00	-					
KIRKLAND LAKE GOLD LTD	CAD	6,002.00	-	-					
KONINKLIJKE DSM NV	EUR	24,979.00	27,534.00	-					
LINDE AG -TENDER	EUR	-	894.00	-					
LINDE PLC	USD	3,181.00	28,019.00	-					
LUNDIN MINING CORP	CAD	100,818.00	130,330.00	-					
LYONDELLBASELL INDUSTRIES NV - A	USD	13,421.00	3,420.00	-					
METHANEX CORP	CAD	12,038.00	18,289.00	-					
MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	24,100.00	-	-					
MITSUBISHI GAS CHEMICAL CO INC	JPY	-	91,300.00	-					
MITSUMI CHEMICALS INC	JPY	-	36,000.00	-					
MONDI PLC	GBP	-	11,065.00	-					
MOSAIC CO/THE	USD	-	20,571.00	-					
NEWCREST MINING LTD	AUD	83,380.00	-	-					
NEWMONT MINING CORP	USD	-	34,594.00	-					
NIPPON SHOKUBAI CO LTD	JPY	14,400.00	2,000.00	-					
NORSK HYDRO ASA	NOK	-	355,651.00	-					

NN (L) Multi Asset Factor Opportunities

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
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Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market

Money market instruments

BANQUE FEDERATIVE DU CREDIT MUTUEL SA ZCP 22/11/2019	USD	3,000,000.00	-	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA ZCP 24/01/2020	USD	5,000,000.00	-	-
ENI FINANCE US ZCP 29/05/2019	USD	7,000,000.00	-	-
INDUSTRIAL & COMMERCIAL BANK OF CHINA ZCP 17/09/2019	USD	7,000,000.00	-	-
STANDARD CHARTERED BANK ZCP 14/01/2020	USD	5,000,000.00	-	-

NN (L) Prestige & Luxe

(Denominated in EUR)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
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Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market

Shares				
Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CANADA GOOSE HOLDINGS INC	CAD	19,963.00	-	-
CIE FINANCIERE	CHF	-	19,000.00	-
RICHEMONT SA - REG	EUR	1,000.00	-	-
LVMH MOET HENNESSY	EUR	1,000.00	-	-
LOUIS VUITTON SE	EUR	15,000.00	-	-
MONCLER SPA	EUR	15,000.00	-	-
PVH CORP	USD	3,830.00	-	-
RALPH LAUREN CORP - A	USD	2,316.00	-	-
ROYAL CARIBBEAN CRUISES LTD	USD	3,000.00	-	-
TAPESTRY INC	USD	10,000.00	-	-
TIFFANY & CO	USD	-	5,000.00	-
TREASURY WINE ESTATES LTD	AUD	69,876.00	-	-
VF CORP	USD	13,580.00	-	-
VISA INC - A	USD	20,000.00	-	-

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
ABBOTT LABORATORIES 3.750% 30/11/2026	USD	-	2,074,000.00	-	ANHEUSER-BUSCH INBEV WORLDWIDE INC 5.800% 23/01/2059	USD	2,310,000.00	2,310,000.00	-
ABBOTT LABORATORIES 4.900% 30/11/2046	USD	-	613,000.00	-	ANTHEM INC 4.625% 15/05/2042	USD	-	2,108,000.00	-
ABBVIE INC 3.200% 14/05/2026	USD	439,000.00	4,476,000.00	-	APACHE CORP 4.250% 15/01/2044	USD	-	1,375,000.00	-
ABBVIE INC 4.250% 14/11/2028	USD	-	4,590,000.00	-	APOLLO MANAGEMENT HOLDINGS LP 4.000% 30/05/2024	USD	7,600,000.00	-	-
AETNA INC 4.500% 15/05/2042	USD	270,000.00	-	-	APOLLO MANAGEMENT 4.872% 15/02/2029	USD	11,015,000.00	11,015,000.00	-
AFLAC INC 4.750% 15/01/2049	USD	9,102,000.00	9,102,000.00	-	APPALACHIAN POWER CO 4.500% 01/03/2049	USD	4,540,000.00	-	-
AIB GROUP PLC 4.750% 12/10/2023	USD	9,160,000.00	9,160,000.00	-	APPLE INC 3.000% 13/11/2027	USD	-	4,813,000.00	-
ALABAMA POWER CO 5.700% 15/02/2033	USD	795,000.00	-	-	APPLE INC 3.200% 13/05/2025	USD	668,000.00	493,000.00	-
ALEXANDRIA REAL ESTATE EQUITIES INC 4.000% 15/01/2024	USD	4,270,000.00	4,270,000.00	-	APPLE INC 3.250% 23/02/2026	USD	-	4,558,000.00	-
ALIBABA GROUP HOLDING LTD 4.200% 06/12/2047	USD	-	2,832,000.00	-	APPLE INC 3.850% 04/05/2043	USD	990,000.00	-	-
AMAZON.COM INC 4.250% 22/08/2057	USD	311,000.00	2,210,000.00	-	APPLE INC 4.250% 09/02/2047	USD	770,000.00	252,000.00	-
AMERICAN CAMPUS COMMUNITIES OPERATING PARTNERSHIP LP 3.350% 01/10/2020	USD	8,995,000.00	-	-	ARCELORMITTAL 4.550% 11/03/2026	USD	6,080,000.00	-	-
AMERICAN ELECTRIC 4.300% 01/12/2028	USD	4,535,000.00	4,535,000.00	-	ARCH CAPITAL FINANCE LLC 5.031% 15/12/2046	USD	-	4,462,000.00	-
AMERICAN EXPRESS 4.200% 06/11/2025	USD	9,100,000.00	9,100,000.00	-	ARIZONA PUBLIC SERVICE CO 3.150% 15/05/2025	USD	5,995,000.00	-	-
AMERICAN HONDA FINANCE 3.625% 10/10/2023	USD	9,155,000.00	9,155,000.00	-	ARIZONA PUBLIC SERVICE CO 4.200% 15/08/2048	USD	-	2,289,000.00	-
AMERICAN INTERNATIONAL GROUP INC 4.500% 16/07/2044	USD	597,000.00	-	-	ASSURANT INC 27/03/2048 FRN	USD	337,000.00	2,840,000.00	-
AMERICAN INTERNATIONAL GROUP INC 4.700% 10/07/2035	USD	-	2,800,000.00	-	ATHENE HOLDING LTD 4.125% 12/01/2028	USD	-	4,759,000.00	-
AMERICAN TOWER CORP 3.950% 15/03/2029	USD	1,820,000.00	1,820,000.00	-	AT&T INC 4.300% 15/02/2030	USD	-	1,834,000.00	-
AMERIPRISE FINANCIAL INC 3.000% 22/03/2022	USD	8,440,000.00	8,440,000.00	-	AT&T INC 4.350% 01/03/2029	USD	4,540,000.00	-	-
AMERISOURCEBERGEN CORP 4.300% 15/12/2047	USD	-	1,113,000.00	-	AT&T INC 4.550% 09/03/2049	USD	-	779,000.00	-
AMPHENOL CORP 4.350% 01/06/2029	USD	4,778,000.00	-	-	AT&T INC 4.750% 15/05/2046	USD	-	2,561,000.00	-
ANGLO AMERICAN CAPITAL PLC 4.875% 14/05/2025	USD	1,532,000.00	663,000.00	-	AT&T INC 4.800% 15/06/2044	USD	-	3,019,000.00	-
ANHEUSER-BUSCH 4.750% 23/01/2059	USD	4,525,000.00	4,525,000.00	-	AT&T INC 4.850% 01/03/2039	USD	3,630,000.00	1,831,000.00	-
ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.900% 01/02/2046	USD	-	3,418,000.00	-	AT&T INC 5.150% 15/11/2030	USD	-	3,100,000.00	-
ANHEUSER-BUSCH INBEV FINANCE INC 4.900% 01/02/2046	USD	-	2,901,000.00	-	AT&T INC 5.150% 15/11/2046	USD	-	375,000.00	-
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.900% 23/01/2031	USD	2,517,000.00	-	-	AT&T INC 5.250% 01/03/2037	USD	-	605,000.00	-
ANHEUSER-BUSCH INBEV WORLDWIDE INC 5.550% 23/01/2049	USD	4,525,000.00	1,925,000.00	-	AT&T INC 5.300% 15/08/2058	USD	573,000.00	-	-
					AVIATION CAPITAL GROUP LLC 4.375% 30/01/2024	USD	4,100,000.00	455,000.00	-
					AXA EQUITABLE HOLDINGS 5.000% 20/04/2048	USD	2,720,000.00	2,720,000.00	-
					BAIDU INC 4.375% 14/05/2024	USD	3,000,000.00	3,000,000.00	-
					BANCO SANTANDER SA FRN PERP	USD	10,000,000.00	-	-
					BANK OF AMERICA CORP 05/03/2029 FRN EMTN	USD	-	1,804,000.00	-
					BANK OF AMERICA CORP 07/02/2030 FRN EMTN	USD	32,950,000.00	9,965,000.00	-
					BANK OF AMERICA CORP 15/03/2025 FRN	USD	8,440,000.00	8,440,000.00	-

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BANK OF AMERICA CORP 15/03/2050 FRN EMTN	USD	13,800,000.00	11,970,000.00	-	BUCKEYE PARTNERS LP 4.125% 01/12/2027	USD	6,350,000.00	-	-
BANK OF AMERICA CORP 20/12/2028 FRN	USD	-	3,320,000.00	-	BUNGE LTD FINANCE CORP 4.350% 15/03/2024	USD	-	4,170,000.00	-
BANK OF AMERICA CORP 21/07/2028 FRN	USD	-	4,265,000.00	-	BURLINGTON NORTHERN SANTA FE LLC 4.150%	USD	-	907,000.00	-
BANK OF AMERICA CORP 23/07/2024 FRN EMTN	USD	10,020,000.00	12,347,000.00	-	15/12/2048 BURLINGTON NORTHERN	USD	2,000,000.00	-	-
BANK OF AMERICA CORP 23/07/2029 FRN EMTN	USD	4,330,000.00	-	-	SANTA FE LLC 4.900%	-	-	-	-
BANK OF AMERICA CORP 3.248% 21/10/2027 EMTN	USD	-	3,018,000.00	-	01/04/2044 BURLINGTON NORTHERN	USD	-	1,110,000.00	-
BANK OF AMERICA CORP 3.950% 21/04/2025	USD	-	950,000.00	-	SANTA FE LLC 5.150%	-	-	-	-
BANK OF AMERICA CORP 4.000% 01/04/2024 EMTN	USD	1,380,000.00	-	-	01/09/2043 CAMDEN PROPERTY TRUST	USD	4,580,000.00	4,580,000.00	-
BANK OF AMERICA CORP 4.183% 25/11/2027	USD	-	8,784,000.00	-	4.100% 15/10/2028 CANADIAN IMPERIAL BANK	USD	9,045,000.00	-	-
BANK OF AMERICA CORP 4.200% 26/08/2024 EMTN	USD	3,389,000.00	-	-	OF COMMERCE 3.100%	-	-	-	-
BANK OF AMERICA NA 25/01/2023 FRN	USD	4,530,000.00	4,000,000.00	-	02/04/2024 CANADIAN NATURAL	USD	-	4,422,000.00	-
BANK OF MONTREAL 3.300% 05/02/2024	USD	6,340,000.00	6,340,000.00	-	RESOURCES LTD 3.850%	-	-	-	-
BARCLAYS BANK PLC 10.179% 12/06/2021	USD	-	2,336,000.00	-	01/06/2027 CAPITAL ONE FINANCIAL	USD	12,822,000.00	12,822,000.00	-
BARCLAYS PLC FRN PERP BARCLAYS PLC 15/02/2023	USD	-	4,297,000.00	-	CORP 3.300% 30/10/2024	USD	-	6,400,000.00	-
BB&T CORP 3.875% 19/03/2029 EMTN	USD	6,360,000.00	-	-	CAPITAL ONE FINANCIAL CORP 3.800% 31/01/2028	USD	-	-	-
BECTON DICKINSON AND CO 3.363% 06/06/2024	USD	-	3,122,000.00	-	CARDINAL HEALTH INC 3.079% 15/06/2024	USD	900,000.00	-	-
BERKSHIRE HATHAWAY FINANCE CORP 4.200%	USD	-	7,730,000.00	-	CARDINAL HEALTH INC 4.900% 15/09/2045	USD	-	1,161,000.00	-
15/08/2048 BERKSHIRE HATHAWAY FINANCE CORP 4.250%	USD	24,540,000.00	12,842,000.00	-	CBS CORP 5.500%	USD	633,000.00	-	-
15/01/2049 BERKSHIRE HATHAWAY INC	USD	5,000,000.00	5,000,000.00	-	15/05/2033 CELGENE CORP 3.875%	USD	3,582,000.00	-	-
2.750% 15/03/2023 BHP BILLITON FINANCE USA	USD	3,650,000.00	-	-	15/08/2025 CELGENE CORP 4.550%	USD	-	1,812,000.00	-
LTD 3.250% 21/11/2021 BHP BILLITON FINANCE USA	USD	2,725,000.00	-	-	20/02/2048 CENOVUS ENERGY INC	USD	-	2,500,000.00	-
LTD 5.000% 30/09/2043 BLACK HILLS CORP 5.875%	USD	-	4,580,000.00	-	4.450% 15/09/2042 CENOVUS ENERGY INC	USD	-	2,300,000.00	-
15/07/2020 BNP PARIBAS 10/01/2030	USD	9,040,000.00	9,040,000.00	-	5.250% 15/06/2037 CENTERPOINT ENERGY	USD	-	3,250,000.00	-
FRN BOARDWALK PIPELINES LP	USD	4,500,000.00	4,500,000.00	-	HOUSTON ELECTRIC LLC 3.950% 01/03/2048	USD	-	-	-
4.450% 15/07/2027 BOEING CO 3.825%	USD	4,540,000.00	4,540,000.00	-	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	USD	4,070,000.00	4,070,000.00	-
01/03/2059 BOEING CORP 3.200%	USD	9,080,000.00	9,080,000.00	-	4.250% 01/02/2049 CENTERPOINT ENERGY INC	USD	-	1,830,000.00	-
01/03/2029 BOSTON SCIENTIFIC CORP	USD	6,350,000.00	3,506,000.00	-	FRN PERP CHARLES SCHWAB CORP	USD	13,653,000.00	13,653,000.00	-
4.000% 01/03/2029 BOSTON SCIENTIFIC CORP	USD	2,725,000.00	-	-	4.000% 01/02/2029 CHARTER	USD	-	4,518,000.00	-
4.700% 01/03/2049 BP CAPITAL MARKETS AMERICA INC 3.410%	USD	6,350,000.00	-	-	COMMUNICATIONS OPERATING LLC / CHARTER	-	-	-	-
11/02/2026 BP CAPITAL MARKETS AMERICA INC 3.937%	USD	4,561,000.00	-	-	COMMUNICATIONS OPERATING CAPITAL	-	-	-	-
21/09/2028 BP CAPITAL MARKETS AMERICA INC 4.234%	USD	15,457,000.00	9,238,000.00	-	3.579% 23/07/2020 CHARTER	USD	-	3,420,000.00	-
06/11/2028 BROOKFIELD FINANCE 4.850% 29/03/2029	USD	4,525,000.00	4,525,000.00	-	COMMUNICATIONS OPERATING LLC / CHARTER	-	-	-	-
					COMMUNICATIONS OPERATING CAPITAL	-	-	-	-
					6.484% 23/10/2045 CIGNA CORP 4.375%	USD	-	9,681,000.00	-
					15/10/2028	-	-	-	-

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CIGNA CORP 4.800% 15/08/2038	USD	-	1,541,000.00	-	CONSUMERS ENERGY CO 4.350% 15/04/2049	USD	2,730,000.00	2,730,000.00	-
CIGNA CORP 4.900% 15/12/2048	USD	-	1,798,000.00	-	CONTINENTAL RESOURCES INC/OK 3.800% 01/06/2024	USD	-	1,832,000.00	-
CIT GROUP INC 4.750% 16/02/2024	USD	-	7,109,000.00	-	CONTINENTAL RESOURCES INC/OK 4.375% 15/01/2028	USD	-	3,670,000.00	-
CITIGROUP INC 20/03/2030 FRN	USD	18,150,000.00	13,600,000.00	-	COOPERATIEVE RABOBANK UA FRN PERP	USD	-	9,200,000.00	-
CITIGROUP INC 2.900% 08/12/2021	USD	9,120,000.00	7,512,000.00	-	COOPERATIEVE RABOBANK UA 4.625% 01/12/2023	USD	-	1,500,000.00	-
CITIGROUP INC 4.125% 25/07/2028	USD	-	650,000.00	-	COOPERATIEVE RABOBANK UA/NY 3.125% 26/04/2021	USD	7,250,000.00	-	-
CITIZENS BANK NA 3.750% 18/02/2026	USD	9,075,000.00	9,075,000.00	-	CORNING INC 4.375% 15/11/2057	USD	-	2,992,000.00	-
CITIZENS FINANCIAL FRN PERP	USD	4,560,000.00	4,560,000.00	-	CORP NACIONAL DEL COBRE DE CHILE 3.625% 01/08/2027	USD	-	5,627,000.00	-
CLEVELAND ELECTRIC ILLUMINATING CO/THE 3.500% 01/04/2028	USD	-	9,436,000.00	-	CREDIT AGRICOLE 3.250% 04/10/2024	USD	4,545,000.00	4,545,000.00	-
CLEVELAND ELECTRIC ILLUMINATING CO/THE 4.550% 15/11/2030	USD	3,640,000.00	3,640,000.00	-	CREDIT SUISSE GROUP AG FRN PERP	USD	-	457,000.00	-
CME GROUP INC 3.000% 15/09/2022	USD	-	7,320,000.00	-	CREDIT SUISSE GROUP AG 12/06/2024 FRN	USD	2,250,000.00	2,250,000.00	-
CNO FINANCIAL GROUP INC 5.250% 30/05/2025	USD	5,435,000.00	1,365,000.00	-	CROWN CASTLE INTERNATIONAL 4.300% 15/02/2029	USD	4,530,000.00	4,530,000.00	-
COMCAST CORP 3.400% 15/07/2046	USD	-	1,214,000.00	-	CSX CORP 4.250% 15/03/2029	USD	4,555,000.00	4,555,000.00	-
COMCAST CORP 3.450% 01/10/2021	USD	4,530,000.00	-	-	CSX CORP 4.650% 01/03/2068	USD	460,000.00	4,915,000.00	-
COMCAST CORP 3.950% 15/10/2025	USD	9,160,000.00	9,160,000.00	-	CUBESMART LP 4.375% 15/02/2029	USD	8,600,000.00	8,600,000.00	-
COMCAST CORP 4.150% 15/10/2028	USD	18,310,000.00	18,310,000.00	-	CVS HEALTH CORP 4.300% 25/03/2028	USD	-	1,931,000.00	-
COMCAST CORP 4.250% 15/01/2033	USD	-	1,850,000.00	-	CVS HEALTH CORP 4.780% 25/03/2038	USD	-	1,796,000.00	-
COMCAST CORP 4.600% 15/10/2038	USD	8,200,000.00	1,778,000.00	-	CVS HEALTH CORP 5.050% 25/03/2048	USD	296,000.00	2,719,000.00	-
COMCAST CORP 4.700% 15/10/2048	USD	4,224,000.00	4,224,000.00	-	DAIMLER FINANCE NORTH AMERICA LLC 3.750% 05/11/2021	USD	6,000,000.00	-	-
COMCAST CORP 4.950% 15/10/2058	USD	4,955,000.00	2,290,000.00	-	DANSKE BANK A/S FRN PERP	USD	-	2,750,000.00	-
COMCAST CORP 5.650% 15/06/2035	USD	1,815,000.00	-	-	DANSKE BANK A/S 2.800% 10/03/2021	USD	2,180,000.00	-	-
COMERICA INC 3.700% 31/07/2023	USD	7,265,000.00	7,265,000.00	-	DANSKE BANK A/S 5.000% 12/01/2022	USD	6,330,000.00	6,330,000.00	-
COMERICA INC 4.000% 01/02/2029	USD	8,059,000.00	8,059,000.00	-	DANSKE BANK A/S 5.375% 12/01/2024	USD	12,495,000.00	8,764,000.00	-
COMMERZBANK AG 8.125% 19/09/2023	USD	-	6,465,000.00	-	DELL INTERNATIONAL LLC / EMC CORP 4.900% 01/10/2026	USD	6,350,000.00	6,350,000.00	-
COMMONWEALTH EDISON CO 4.000% 01/03/2049	USD	4,445,000.00	-	-	DELL INTERNATIONAL LLC / EMC CORP 5.300% 01/10/2029	USD	6,360,000.00	2,293,000.00	-
COMPASS BANK 3.500% 11/06/2021	USD	-	13,800,000.00	-	DELL INTERNATIONAL LLC / EMC CORP 6.020% 15/06/2026	USD	241,000.00	4,943,000.00	-
CONAGRA BRANDS INC 4.300% 01/05/2024	USD	4,570,000.00	4,570,000.00	-	DELL INTERNATIONAL LLC / EMC CORP 8.350% 15/07/2046	USD	-	344,000.00	-
CONAGRA BRANDS INC 4.600% 01/11/2025	USD	6,390,000.00	6,390,000.00	-	DELTA AIR LINES INC 4.375% 19/04/2028	USD	-	4,082,000.00	-
CONAGRA BRANDS INC 5.300% 01/11/2038	USD	3,200,000.00	3,200,000.00	-	DISCOVER BANK 09/08/2028 FRN	USD	1,872,000.00	1,979,000.00	-
CONAGRA BRANDS INC 5.400% 01/11/2048	USD	3,200,000.00	3,200,000.00	-	DISCOVERY COMMUNICATIONS LLC 3.950% 20/03/2028	USD	-	4,620,000.00	-
CONCHO RESOURCES INC 4.375% 15/01/2025	USD	-	6,800,000.00	-	DISCOVERY COMMUNICATIONS LLC 5.000% 20/09/2037	USD	-	1,552,000.00	-
CONSOLIDATED EDISON CO OF NEW YORK INC 4.625% 01/12/2054	USD	5,074,000.00	-	-					
CONSTELLATION BRANDS INC 4.400% 15/11/2025	USD	4,000,000.00	4,000,000.00	-					
CONSTELLATION BRANDS INC 4.65% 15/11/2028	USD	6,380,000.00	6,380,000.00	-					

NN (L) US Credit

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Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
DOMINION ENERGY INC 2.579% 01/07/2020	USD	-	12,075,000.00	-	FAIRFAX FINANCIAL HOLDINGS LTD 4.850% 17/04/2028	USD	-	767,000.00	-
DOW CHEMICAL CO/THE 5.550% 30/11/2048	USD	4,527,000.00	-	-	FAIRFAX FINANCIAL HOLDINGS LTD 4.850% 17/04/2028	USD	-	839,000.00	-
DOWDUPONT INC 15/11/2023 FRN	USD	4,842,000.00	-	-	FAIRFAX FINANCIAL HOLDINGS LTD 4.850% 17/04/2028	USD	1,360,000.00	-	-
DOWDUPONT INC 4.725% 15/11/2028	USD	13,629,000.00	13,629,000.00	-	FEDEX CORP 4.950% 17/10/2048	USD	2,740,000.00	-	-
DOWDUPONT INC 5.319% 15/11/2038	USD	5,452,000.00	-	-	FIFTH THIRD BANCORP 3.650% 25/01/2024	USD	4,530,000.00	4,530,000.00	-
DOWDUPONT INC 5.419% 15/11/2048	USD	7,269,000.00	4,058,000.00	-	FIRSTENERGY TRANSMISSION 4.550% 01/04/2049	USD	3,170,000.00	3,170,000.00	-
DTE ELECTRIC CO 3.950% 01/03/2049	USD	6,400,000.00	5,440,000.00	-	FISERV INC 4.200% 01/10/2028	USD	-	6,420,000.00	-
DUKE ENERGY CAROLINAS LLC 2.500% 15/03/2023	USD	6,599,000.00	-	-	FLORIDA POWER & LIGHT CO 3.700% 01/12/2047	USD	-	2,014,000.00	-
DUKE ENERGY CAROLINAS LLC 3.950% 15/11/2028	USD	7,133,000.00	1,820,000.00	-	FLORIDA POWER & LIGHT CO 4.125% 01/06/2048	USD	-	2,550,000.00	-
DUKE ENERGY CORP 3.750% 15/04/2024	USD	11,654,000.00	4,654,000.00	-	FORD MOTOR CO 4.346% 08/12/2026	USD	-	2,395,000.00	-
DUKE ENERGY OHIO 4.300% 01/02/2049	USD	2,890,000.00	2,890,000.00	-	FORD MOTOR CO 5.291% 08/12/2046	USD	-	1,008,000.00	-
DUKE ENERGY PROGRESS LLC 3.450% 15/03/2029	USD	4,540,000.00	-	-	FORD MOTOR CREDIT CO LLC 3.470% 05/04/2021	USD	856,000.00	-	-
ELECTRICITE DE FRANCE SA 4.500% 21/09/2028	USD	-	6,420,000.00	-	FORTIS INC/CANADA 3.055% 04/10/2026	USD	-	4,802,000.00	-
ELI LILLY & CO 3.875% 15/03/2039	USD	3,180,000.00	905,000.00	-	FOX CORP 4.709% 25/01/2029	USD	10,865,000.00	10,865,000.00	-
ELI LILLY & CO 3.950% 15/03/2049	USD	4,550,000.00	4,550,000.00	-	FOX CORP 5.476% 25/01/2039	USD	8,000,000.00	6,138,000.00	-
ELI LILLY & CO 4.150% 15/03/2059	USD	4,550,000.00	4,550,000.00	-	FOX CORP 5.576% 25/01/2049	USD	5,430,000.00	4,714,000.00	-
ENBRIDGE INC 01/03/2078 FRN	USD	-	4,627,000.00	-	GATX CORP 4.700% 01/04/2029	USD	2,715,000.00	2,715,000.00	-
ENEL FINANCE INTERNATIONAL NV 4.875% 14/06/2029	USD	1,615,000.00	10,785,000.00	-	GE CAPITAL INTERNATIONAL FUNDING CO UNLIMITED CO 2.342% 15/11/2020	USD	-	17,258,000.00	-
ENERGY TRANSFER PARTNERS LP 5.300% 15/04/2047	USD	-	5,823,000.00	-	GE CAPITAL INTERNATIONAL FUNDING CO UNLIMITED CO 4.418% 15/11/2035	USD	-	329,000.00	-
ENERGY TRANSFER PARTNERS LP 6.500% 01/02/2042	USD	-	1,941,000.00	-	GENERAL ELECTRIC CO 4.500% 11/03/2044	USD	929,000.00	-	-
ENTERGY ARKANSAS LLC 4.200% 01/04/2049	USD	5,445,000.00	-	-	GENERAL MILLS INC 4.550% 17/04/2038	USD	-	838,000.00	-
ENTERGY GULF STATES LOUISIANA LLC 5.590% 01/10/2024	USD	1,629,000.00	-	-	GENERAL MILLS INC 4.700% 17/04/2048	USD	285,000.00	-	-
ENTERGY LOUISIANA LLC 4.000% 15/03/2033	USD	-	1,658,000.00	-	GENERAL MOTORS CO 5.000% 01/10/2028	USD	-	5,510,000.00	-
ENTERPRISE PRODUCTS OPERATING LLC 15/02/2078 FRN	USD	-	1,333,000.00	-	GENERAL MOTORS CO 5.950% 01/04/2049	USD	2,000,000.00	732,000.00	-
ENTERPRISE PRODUCTS OPERATING LLC 4.150% 16/10/2028	USD	15,560,000.00	11,983,000.00	-	GENERAL MOTORS CO 6.750% 01/04/2046	USD	211,000.00	939,000.00	-
EOG RESOURCES INC 2.625% 15/03/2023	USD	-	4,624,000.00	-	GENERAL MOTORS FINANCIAL CO INC 3.150% 30/06/2022	USD	3,630,000.00	-	-
ESSEX PORTFOLIO LP 3.875% 01/05/2024	USD	2,155,000.00	-	-	GENERAL MOTORS FINANCIAL CO INC 4.350% 17/01/2027	USD	-	3,385,000.00	-
ESSEX PORTFOLIO LP 4.000% 01/03/2029	USD	4,535,000.00	4,535,000.00	-	GILEAD SCIENCES INC 4.400% 01/12/2021	USD	6,582,000.00	-	-
EVERSOURCE ENERGY 3.800% 01/12/2023	USD	3,360,000.00	3,360,000.00	-	GOLDMAN SACHS GROUP INC/THE 05/06/2023 FRN	USD	-	9,248,000.00	-
EVERSOURCE ENERGY 4.250% 01/04/2029	USD	6,345,000.00	6,345,000.00	-	GOLDMAN SACHS GROUP INC/THE 24/07/2023 FRN	USD	-	5,031,000.00	-
EXPERIAN FINANCE PLC 4.250% 01/02/2029	USD	5,435,000.00	5,435,000.00	-	EMTN				
FAB SUKUK CO LTD 3.875% 22/01/2024	USD	2,000,000.00	2,000,000.00	-					

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Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
GOLDMAN SACHS GROUP INC/THE 6.750% 01/10/2037	USD	-	854,000.00	-	JPMORGAN CHASE & CO 23/01/2049 FRN	USD	-	7,902,000.00	-
HARBORWALK FUNDING TRUST 15/02/2069 FRN	USD	4,500,000.00	-	-	JPMORGAN CHASE & CO 23/04/2029 FRN	USD	-	3,552,000.00	-
HCA INC 5.250% 15/04/2025	USD	1,815,000.00	-	-	JPMORGAN CHASE & CO 23/07/2029 FRN	USD	6,630,000.00	13,050,000.00	-
HCP INC 3.400% 01/02/2025	USD	1,800,000.00	-	-	JPMORGAN CHASE & CO 24/07/2038 FRN	USD	-	263,000.00	-
HOME DEPOT INC 3.900% 06/12/2028	USD	9,070,000.00	9,070,000.00	-	JPMORGAN CHASE & CO 24/07/2048 FRN	USD	266,000.00	-	-
HOME DEPOT INC/THE 4.500% 06/12/2048	USD	3,973,000.00	1,720,000.00	-	JPMORGAN CHASE & CO 3.875% 10/09/2024	USD	905,000.00	-	-
HSBC HOLDINGS PLC FRN PERP	USD	-	5,612,000.00	-	JPMORGAN CHASE & CO 4.250% 01/10/2027	USD	-	6,317,000.00	-
HSBC HOLDINGS PLC 11/03/2025 FRN	USD	17,630,000.00	17,630,000.00	-	KEURIG DR PEPPER INC 4.057% 25/05/2023	USD	5,755,000.00	-	-
HSBC HOLDINGS PLC 18/05/2024 FRN	USD	2,274,000.00	11,494,000.00	-	KEURIG DR PEPPER INC 4.597% 25/05/2028	USD	-	5,285,000.00	-
HSBC HOLDINGS PLC 19/06/2029 FRN	USD	-	3,636,000.00	-	KEY BANK NA 3.300% 01/02/2022	USD	9,055,000.00	9,055,000.00	-
HUNTSMAN INTERNATIONAL LLC 4.500% 01/05/2029	USD	8,717,000.00	-	-	KEYCORP 5.100% 24/03/2021	USD	2,208,000.00	2,208,000.00	-
ING BANK NV 21/11/2023 FRN EMTN	USD	-	17,785,000.00	-	KIMBERLY-CLARK CORP 3.950% 01/11/2028	USD	4,560,000.00	4,560,000.00	-
ING GROEP NV 4.550% 02/10/2028	USD	-	7,330,000.00	-	KIMCO REALTY COR 2.70% 01/03/2024	USD	4,560,000.00	4,560,000.00	-
ING GROEP NV 4.625% 06/01/2026	USD	8,480,000.00	8,480,000.00	-	KIMCO REALTY CORP 4.450% 01/09/2047	USD	3,625,000.00	1,815,000.00	-
INTEL CORP 3.734% 08/12/2047	USD	363,000.00	495,000.00	-	KINDER MORGAN INC/DE 5.550% 01/06/2045	USD	-	5,661,000.00	-
INTERCONTINENTAL EXCHANGE INC 4.250% 21/09/2048	USD	216,000.00	4,338,000.00	-	KITE REALTY GROUP LP 4.000% 01/10/2026	USD	6,650,000.00	6,650,000.00	-
INTERNATIONAL PAPER CO 4.350% 15/08/2048	USD	1,820,000.00	-	-	KRAFT HEINZ FOODS CO 5.000% 15/07/2035	USD	-	202,000.00	-
INTERNATIONAL PAPER CO 4.400% 15/08/2047	USD	1,820,000.00	-	-	KROGER CO/THE 3.875% 15/10/2046	USD	-	2,928,000.00	-
INTERPUBLIC GROUP OF COS INC/THE 4.650% 01/10/2028	USD	-	2,501,000.00	-	KROGER CO/THE 4.000% 01/02/2024	USD	-	3,690,000.00	-
INTESA SANPAOLO SPA 5.710% 15/01/2026	USD	-	3,467,000.00	-	KROGER CO/THE 4.500% 15/01/2029	USD	6,350,000.00	4,768,000.00	-
IPALCO ENTERPRISES INC 3.450% 15/07/2020	USD	1,540,000.00	-	-	KROGER CO/THE 5.150% 01/08/2043	USD	-	1,662,000.00	-
JEFFERIES GROUP LLC / JEFFERIES GROUP CAPITAL FINANCE INC 4.150% 23/01/2030	USD	1,690,000.00	1,060,000.00	-	LAM RESEARCH CORP 3.750% 15/03/2026	USD	8,455,000.00	8,455,000.00	-
JOHN DEERE CAPIT 3.200% 10/01/2022	USD	6,330,000.00	6,330,000.00	-	LAM RESEARCH CORP 4.000% 15/03/2029	USD	9,680,000.00	9,680,000.00	-
JOHN DEERE CAPITAL CORP 2.800% 27/01/2023	USD	5,076,000.00	-	-	LAM RESEARCH CORP 4.875% 15/03/2049	USD	5,335,000.00	859,000.00	-
JOHN DEERE CAPITAL CORP 3.450% 07/03/2029	USD	4,540,000.00	4,540,000.00	-	LIBERTY PROPERTY LTD 4.375% 01/02/2029	USD	4,530,000.00	4,530,000.00	-
JOHN DEERE CAPITAL CORP 3.650% 12/10/2023	USD	6,410,000.00	6,410,000.00	-	LOWE'S COS INC 4.250% 15/09/2044	USD	900,000.00	900,000.00	-
JOHNSON & JOHNSON 3.500% 15/01/2048	USD	-	345,000.00	-	MARRIOTT INTERNATIONAL 4.650% 01/12/2028	USD	9,090,000.00	9,090,000.00	-
JPMORGAN CHASE & CO FRN PERP	USD	2,715,000.00	-	-	MARS INC 3.875% 01/04/2039	USD	1,815,000.00	-	-
JPMORGAN CHASE & CO 01/04/2023 FRN	USD	6,802,000.00	-	-	MARS INC 3.950% 01/04/2049	USD	3,630,000.00	-	-
JPMORGAN CHASE & CO 05/12/2024 FRN	USD	13,591,000.00	-	-	MARS INC 4.125% 01/04/2054	USD	3,630,000.00	3,630,000.00	-
JPMORGAN CHASE & CO 05/12/2029 FRN	USD	17,230,000.00	17,230,000.00	-	MARSH & MCLENNAN COS INC 4.375% 15/03/2029	USD	13,565,000.00	6,335,000.00	-
JPMORGAN CHASE & CO 23/01/2029 FRN	USD	-	2,446,000.00	-	MARSH & MCLENNAN COS INC 4.900% 15/03/2049	USD	3,625,000.00	3,625,000.00	-
					MCKESSON CORP 4.750% 30/05/2029	USD	9,070,000.00	4,481,000.00	-
					MERCK & CO INC 3.400% 07/03/2029	USD	9,080,000.00	1,520,000.00	-
					METROPOLITAN EDISON CO 4.000% 15/04/2025	USD	109,000.00	-	-
					METROPOLITAN EDISON CO 4.300% 15/01/2029	USD	4,525,000.00	-	-

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Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
MICORN TECHNOLOGY INC 4.975% 06/02/2026	USD	9,065,000.00	9,065,000.00	-	NEVADA POWER CO 3.700% 01/05/2029	USD	9,050,000.00	4,530,000.00	-
MICORN TECHNOLOGY INC 5.327% 06/02/2029	USD	9,150,000.00	9,150,000.00	-	NEWFIELD EXPLORATION CO 5.625% 01/07/2024	USD	6,371,000.00	1,507,000.00	-
MICROSOFT CORP 4.500% 06/02/2057	USD	905,000.00	547,000.00	-	NEXTERA ENERGY CAPITAL HOLDINGS INC 2.800% 15/01/2023	USD	-	7,119,000.00	-
MID-AMERICA APARTMENTS LP 3.950% 15/03/2029	USD	4,540,000.00	4,540,000.00	-	NEXTERA ENERGY CAPITAL HOLDINGS INC 3.342% 01/09/2020	USD	5,257,000.00	-	-
MIDAMERICAN ENERGY CO 3.650% 15/04/2029	USD	6,325,000.00	6,325,000.00	-	NEXTERA ENERGY CAPITAL HOLDINGS INC 3.500% 01/04/2029	USD	13,610,000.00	-	-
MIDAMERICAN ENERGY CO 4.250% 15/07/2049	USD	1,800,000.00	1,800,000.00	-	NEXTERA ENERGY CAPITAL HOLDINGS INC 3.625% 15/06/2023	USD	905,000.00	-	-
MISSISSIPPI POWER CO 3.950% 30/03/2028	USD	-	732,000.00	-	NEXTERA ENERGY CAPITAL HOLDINGS INC 3.625% 15/06/2023	USD	5,910,000.00	5,910,000.00	-
MITSUBISHI UFJ FINANCIAL GROUP INC 3.407% 07/03/2024	USD	8,450,000.00	-	-	NEXTERA ENERGY CAPITAL HOLDINGS INC 3.625% 15/05/2047	USD	2,720,000.00	2,720,000.00	-
MITSUBISHI UFJ FINANCIAL GROUP INC 3.741% 07/03/2029	USD	25,370,000.00	25,370,000.00	-	NIAGARA MOHAWK POWER 4.278% 15/12/2028	USD	2,720,000.00	2,720,000.00	-
MITSUBISHI UFJ FINANCIAL GROUP INC 4.153% 07/03/2039	USD	1,575,000.00	1,575,000.00	-	NISOURCE INC 4.375% 15/05/2047	USD	-	3,294,000.00	-
MITSUI FUDOSAN CO 3.950% 24/01/2029	USD	13,500,000.00	13,500,000.00	-	NISSAN MOTOR ACCEPTANCE CORP 3.650% 21/09/2021	USD	4,510,000.00	-	-
MITSUI SUMITOMO INS FRN PERP	USD	6,360,000.00	6,360,000.00	-	NORDEA BANK ABP ZCP PERP	USD	4,500,000.00	4,500,000.00	-
MOLSON COORS BREWING CO 3.000% 15/07/2026	USD	-	5,638,000.00	-	NORDSTROM INC 5.000% 15/01/2044	USD	-	4,641,000.00	-
MORGAN STANLEY 22/04/2039 FRN	USD	-	373,000.00	-	NORFOLK SOUTHERN CORP 3.800% 01/08/2028	USD	-	1,899,000.00	-
MORGAN STANLEY 23/01/2030 FRN	USD	13,580,000.00	13,580,000.00	-	NORFOLK SOUTHERN CORP 4.050% 15/08/2052	USD	-	1,969,000.00	-
MORGAN STANLEY 24/04/2024 FRN	USD	-	4,767,000.00	-	NUTRIEN LTD 4.200% 01/04/2029	USD	4,532,000.00	4,532,000.00	-
MORGAN STANLEY 3.125% 27/07/2026 EMTN	USD	-	4,624,000.00	-	NUVEEN LLC 4.000% 01/11/2028	USD	10,960,000.00	10,960,000.00	-
MORGAN STANLEY 3.700% 23/10/2024	USD	12,222,000.00	2,988,000.00	-	NXP BV/NXP FUND 5.350% 01/03/2026	USD	7,000,000.00	7,000,000.00	-
MORGAN STANLEY 4.100% 22/05/2023 EMTN	USD	-	4,618,000.00	-	NXP BV/NXP FUND 5.550% 01/12/2028	USD	4,000,000.00	4,000,000.00	-
MORGAN STANLEY 4.350% 08/09/2026	USD	-	3,129,000.00	-	OLD REPUBLIC INTERNATIONAL CORP	USD	-	980,000.00	-
MORGAN STANLEY 4.375% 22/01/2047	USD	-	5,045,000.00	-	4.875% 01/10/2024	USD	2,730,000.00	2,730,000.00	-
MPLX LP 4.800% 15/02/2029	USD	4,555,000.00	2,715,000.00	-	ONE GAS INC 4.500% 01/11/2048	USD	4,325,000.00	-	-
MPLX LP 5.500% 15/02/2049	USD	1,822,000.00	-	-	ONEOK INC 4.000% 13/07/2027	USD	4,325,000.00	-	-
MUFG UNION BANK NA 3.150% 01/04/2022	USD	6,360,000.00	-	-	ORACLE CORP 3.250% 15/11/2027	USD	-	5,048,000.00	-
MYLAN INC 4.550% 15/04/2028	USD	1,424,000.00	3,444,000.00	-	ORACLE CORP 3.800% 15/11/2037	USD	-	7,548,000.00	-
MYLAN INC 4.550% 15/04/2028	USD	1,825,000.00	-	-	ORACLE CORP 4.000% 15/11/2047	USD	-	1,850,000.00	-
NATIONAL RURAL UTIL COOP 4.300% 15/03/2049	USD	1,810,000.00	1,810,000.00	-	O'REILLY AUTOMOTIVE INC 3.600% 01/09/2027	USD	-	4,770,000.00	-
NATIONAL RURAL UTIL CORP 3.700% 15/03/2029	USD	9,960,000.00	9,960,000.00	-	OWENS CORNING 4.300% 15/07/2047	USD	-	1,375,000.00	-
NATIONWIDE BUILDING SOCIETY 18/10/2032 FRN	USD	-	1,400,000.00	-	OWENS CORNING 4.400% 30/01/2048	USD	-	2,080,000.00	-
NATIONWIDE BUILDING SOCIETY 18/10/2032 FRN	USD	-	1,647,000.00	-	PACIFIC GAS & ELECTRIC CO 3.300% 01/12/2027	USD	-	1,876,000.00	-
NATWEST MARKETS PLC 3.625% 29/09/2022	USD	3,000,000.00	3,000,000.00	-	PACIFIC GAS & ELECTRIC CO 3.500% 15/06/2025	USD	-	4,000,000.00	-
NESTLE HOLDINGS INC 3.625% 24/09/2028	USD	-	4,590,000.00	-	PACIFIC GAS & ELECTRIC CO 4.450% 15/04/2042	USD	910,000.00	2,525,000.00	-
NESTLE HOLDINGS INC 3.900% 24/09/2038	USD	-	4,585,000.00	-	PACIFIC GAS & ELECTRIC CO 4.650% 01/08/2028	USD	-	3,670,000.00	-
					PACIFIC GAS & ELECTRIC CO 5.800% 01/03/2037	USD	-	1,000,000.00	-

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
PACIFIC GAS & ELECTRIC CO 6.050% 01/03/2034	USD	-	1,834,000.00	-	ROYAL BANK OF SCOTLAND GROUP PLC 27/01/2030	USD	613,000.00	13,380,000.00	-
PACIFIC GAS & ELECTRIC CO 6.250% 01/03/2039	USD	-	1,668,000.00	-	FRN				
PACIFICORP 3.500%	USD	8,720,000.00	8,720,000.00	-	ROYAL CARIBBEAN CRUISES LTD 3.700% 15/03/2028	USD	-	5,190,000.00	-
15/06/2029					RPM INTERNATIONAL INC 4.250% 15/01/2048	USD	-	2,750,000.00	-
PACIFICORP 4.150%	USD	8,605,000.00	8,510,000.00	-	SANTANDER HOLDINGS 4.450% 03/12/2021	USD	4,540,000.00	4,540,000.00	-
15/02/2050					SCANA CORP 4.125%	USD	3,281,000.00	-	-
PACIFICORP 5.250%	USD	3,115,000.00	-	-	01/02/2022 EMTN SCHLUMBERGER HLDINGS	USD	4,526,000.00	4,526,000.00	-
15/06/2035					CORP 4.300% 01/05/2029				
PACKAGING CORP OF AMERICA 2.450%	USD	-	4,879,000.00	-	SCHLUMBERGER	USD	7,000,000.00	-	-
15/12/2020					INVESTMENT SA 2.400% 01/08/2022				
PFIZER INC 3.450%	USD	9,090,000.00	-	-	SELECTIVE INSURANCE GROUP INC 5.375%	USD	5,460,000.00	1,810,000.00	-
15/03/2029					01/03/2049				
PFIZER INC 3.900%	USD	2,250,000.00	-	-	SEMPRA ENERGY 3.550%	USD	-	2,064,000.00	-
15/03/2039					15/06/2024				
PFIZER INC 4.000%	USD	2,100,000.00	-	-	SEMPRA ENERGY 4.050%	USD	-	1,830,000.00	-
15/12/2036					01/12/2023				
PFIZER INC 4.100%	USD	-	5,500,000.00	-	SHELL INTERNATIONAL	USD	674,000.00	-	-
15/09/2038					FINANCE BV 4.000% 10/05/2046				
PIEDMONT NATURAL GAS CO INC 3.640% 01/11/2046	USD	2,150,000.00	-	-	SHIRE ACQUISITIONS	USD	-	4,156,000.00	-
PINNACLE WEST CAPITAL CORP 2.250% 30/11/2020	USD	-	55,000.00	-	INVESTMENTS IRELAND DAC 2.400% 23/09/2021				
PLAINS ALL AMERICAN	USD	2,200,000.00	-	-	SHIRE ACQUISITIONS	USD	6,100,000.00	3,100,000.00	-
PIPELINE LP / PAA FINANCE CORP 3.600% 01/11/2024	USD	5,000,000.00	-	-	INVESTMENTS IRELAND DAC 3.200% 23/09/2026				
PLAINS ALL AMERICAN	USD	1,000,000.00	1,000,000.00	-	SIERRA PACIFIC POWER CO 2.600% 01/05/2026	USD	4,910,000.00	-	-
PIPELINE LP / PAA FINANCE CORP 4.300% 31/01/2043	USD	1,000,000.00	1,000,000.00	-	SKANDINAVISKA ENSKILDA BANKEN AB FRN PERP	USD	-	13,000,000.00	-
PNC BANK NA 2.550%	USD	4,520,000.00	4,520,000.00	-	EMTN				
09/12/2021					SOUTH CAROLINA ELECTRIC & GAS CO 4.250%	USD	-	4,580,000.00	-
PNC FINANCIAL SE 3.900%	USD	1,156,000.00	-	-	15/08/2028				
29/04/2024					SOUTH CAROLINA ELECTRIC & GAS CO 4.500%	USD	-	4,080,000.00	-
PNM RESOURCES INC	USD	6,390,000.00	6,390,000.00	-	01/06/2064				
3.250% 09/03/2021					SOUTH CAROLINA ELECTRIC & GAS CO 5.300%	USD	1,820,000.00	-	-
PROGRESSIVE CORP 4.000%	USD	4,500,000.00	4,500,000.00	-	15/05/2033				
01/03/2029					SOUTH CAROLINA ELECTRIC & GAS CO 6.625%	USD	715,000.00	-	-
PRUDENTIAL FINANCIAL INC 4.350% 25/02/2050	USD	7,205,000.00	-	-	01/02/2032				
PUBLIC SERVICE CO OF NEW HAMPSHIRE 3.500%	USD	4,324,000.00	-	-	SOUTHERN CALIFORNIA EDISON CO 3.400%	USD	-	4,600,000.00	-
01/11/2023					01/06/2023				
PUBLIC SERVICE ELECTRIC & GAS CO 4.050%	USD	4,350,000.00	-	-	SOUTHERN CALIFORNIA EDISON CO 3.700%	USD	-	7,930,000.00	-
01/05/2048 EMTN					01/03/2028				
RALPH LAUREN CORP	USD	5,450,000.00	5,450,000.00	-	SOUTHERN CALIFORNIA EDISON CO 3.700%	USD	-	2,750,000.00	-
3.750% 15/09/2025					01/08/2025				
REGENCY CENTERS 4.650%	USD	6,335,000.00	6,335,000.00	-	SOUTHERN CO GAS CAPITAL CORP 4.400%	USD	-	245,000.00	-
15/03/2049					30/05/2047				
REGIONS FINANCIAL	USD	3,680,000.00	3,680,000.00	-	STANDARD CHARTERED PLC 15/03/2024 FRN	USD	1,079,000.00	13,485,000.00	-
3.800% 14/08/2023					STARBUCKS CORP 3.800%	USD	-	3,740,000.00	-
RELX CAPITAL INC 4.000%	USD	5,400,000.00	-	-	15/08/2025				
18/03/2029					STATE STREET CORP	USD	9,150,000.00	9,150,000.00	-
RENAISSANCERE HOLDINGS	USD	1,580,000.00	2,605,000.00	-	3.700% 20/11/2023				
LTD 3.600% 15/04/2029					STORE CAPITAL CORP	USD	5,920,000.00	5,920,000.00	-
RETAIL OPPORTUNITY INVESTMENTS	USD	1,284,000.00	-	-	4.625% 15/03/2029				
PARTNERSHIP LP 4.000%									
15/12/2024									
RETAIL OPPORTUNITY INVESTMENTS	USD	2,565,000.00	-	-					
PARTNERSHIP LP 5.000%									
15/12/2023									
ROLLS-ROYCE PL 2.375%	USD	9,065,000.00	2,720,000.00	-					
14/10/2020									
ROYAL BANK OF SCOTLAND GROUP PLC 22/03/2025	USD	-	-	-					
FRN									

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SUNOCO LOGISTICS PARTNERS OPERATIONS LP 4.000% 01/10/2027	USD	-	4,582,000.00	-	UNION PACIFIC CO 3.700% 01/03/2029	USD	4,535,000.00	4,535,000.00	-
SUNOCO LOGISTICS PARTNERS OPERATIONS LP 4.250% 01/04/2024	USD	-	2,148,000.00	-	UNION PACIFIC CORP 3.350% 15/08/2046	USD	1,360,000.00	-	-
SUNOCO LOGISTICS PARTNERS OPERATIONS LP 5.400% 01/10/2047	USD	-	4,335,000.00	-	UNION PACIFIC CORP 3.600% 15/09/2037	USD	805,000.00	-	-
SUNTRUST BANK 4.050% 03/11/2025	USD	6,100,000.00	6,100,000.00	-	UNION PACIFIC CORP 3.799% 01/10/2051	USD	1,635,000.00	-	-
SVENSKA HANDELSBANKEN AB FRN PERP	USD	1,862,000.00	6,980,000.00	-	UNION PACIFIC CORP 3.950% 10/09/2028	USD	-	3,779,000.00	-
SWISS RE FINANCE LUXEMBOURG SA 02/04/2049 FRN	USD	3,600,000.00	800,000.00	-	UNION PACIFIC CORP 4.050% 15/11/2045	USD	1,322,000.00	-	-
SYNCHRONY FINANCIAL 2.700% 03/02/2020	USD	5,440,000.00	5,440,000.00	-	UNION PACIFIC CORP 4.500% 10/09/2048	USD	590,000.00	2,792,000.00	-
SYNCHRONY FINANCIAL 4.250% 15/08/2024	USD	1,810,000.00	1,810,000.00	-	UNITED AIRLINES 2019-1 CLASS AA PASS THROUGH TRUST 4.150% 25/08/2031	USD	4,525,000.00	-	-
SYNGENTA FINANCE NV 5.182% 24/04/2028	USD	-	1,964,000.00	-	UNITED PARCEL SERVICE INC 2.800% 15/11/2024	USD	-	4,640,000.00	-
SYNOVUS FINANCIAL CORP 15/12/2025 FRN	USD	830,000.00	-	-	UNITED PARCEL SERVICE INC 3.400% 15/03/2029	USD	4,540,000.00	4,540,000.00	-
TAKEDA PHARMACEUTICAL CO LTD 5.000% 26/11/2028	USD	19,970,000.00	13,620,000.00	-	UNITED PARCEL SERVICE INC 4.250% 15/03/2049	USD	1,815,000.00	-	-
TELECOM ITALIA CAPITAL SA 6.000% 30/09/2034	USD	-	1,220,000.00	-	UNITED STATES TREASURY NOTE 2.500% 15/01/2022	USD	40,039,000.00	40,039,000.00	-
TELECOM ITALIA CAPITAL SA 6.375% 15/11/2033	USD	-	2,238,000.00	-	UNITED STATES TREASURY NOTE 2.500% 31/12/2020	USD	27,014,000.00	27,014,000.00	-
TELECOM ITALIA CAPITAL SA 7.200% 18/07/2036	USD	-	250,000.00	-	UNITED STATES TREASURY NOTE 2.625% 31/12/2025	USD	11,175,000.00	11,175,000.00	-
TELECOM ITALIA SPA/MILANO 5.303% 30/05/2024	USD	-	2,131,000.00	-	UNITED STATES TREASURY NOTE 2.625% 15/12/2021	USD	30,282,000.00	30,282,000.00	-
TELEFONICA EMISIONES SAU 4.103% 08/03/2027	USD	-	3,600,000.00	-	UNITED STATES TREASURY NOTE 2.500% 15/02/2022	USD	1,687,000.00	1,687,000.00	-
TELEFONICA EMISIONES SAU 5.213% 08/03/2047	USD	-	3,158,000.00	-	UNITED STATES TREASURY NOTE 2.500% 28/02/2021	USD	4,899,000.00	4,899,000.00	-
TEXAS INSTRUMENTS INC 3.875% 15/03/2039	USD	3,635,000.00	3,635,000.00	-	UNITED STATES TREASURY NOTE 2.500% 31/01/2021	USD	83,373,000.00	83,373,000.00	-
THERMO FISHER SCIENTIFIC INC 3.000% 15/04/2023	USD	-	2,382,000.00	-	UNITED STATES TREASURY NOTE 2.500% 31/01/2024	USD	24,559,000.00	24,559,000.00	-
THERMO FISHER SCIENTIFIC INC 5.300% 01/02/2044	USD	-	3,821,000.00	-	UNITED STATES TREASURY NOTE 2.625% 15/12/2021	USD	50,290,000.00	50,290,000.00	-
TOTAL CAPITAL 3.883% 11/10/2028	USD	9,160,000.00	9,160,000.00	-	UNITED STATES TREASURY NOTE 2.625% 31/01/2026	USD	73,876,000.00	73,876,000.00	-
TOYOTA INDUSTRIES CORP 3.110% 12/03/2022	USD	6,360,000.00	-	-	UNITED STATES TREASURY NOTE 2.625% 31/12/2023	USD	15,000,000.00	15,000,000.00	-
TOYOTA MOTOR CREDIT CORP 3.350% 08/01/2024	USD	6,330,000.00	6,330,000.00	-	UNITED STATES TREASURY NOTE 2.875% 15/10/2021	USD	21,983,000.00	21,983,000.00	-
TOYOTA MOTOR CREDIT CORP 3.450% 20/09/2023	USD	-	9,170,000.00	-	UNITED STATES TREASURY NOTE 2.875% 15/11/2021	USD	74,219,000.00	74,219,000.00	-
TYSON FOODS INC 4.000% 01/03/2026	USD	4,540,000.00	4,540,000.00	-	UNITED STATES TREASURY NOTE 2.875% 30/09/2023	USD	75,321,000.00	75,321,000.00	-
UBS AG 5.125% 15/05/2024	USD	-	2,063,000.00	-	UNITED STATES TREASURY NOTE 2.875% 30/11/2023	USD	14,585,000.00	14,585,000.00	-
UBS GROUP FUNDING SWITZERLAND AG FRN PERP	USD	7,500,000.00	6,634,000.00	-	UNITED STATES TREASURY NOTE 2.875% 30/11/2025	USD	1,425,000.00	1,425,000.00	-
UBS GROUP FUNDING SWITZERLAND AG FRN PERP	USD	15,000,000.00	12,292,000.00	-	UNITED STATES TREASURY NOTE 2.875% 31/10/2020	USD	147,950,000.00	147,950,000.00	-
UBS GROUP FUNDING SWITZERLAND AG 3.491% 23/05/2023	USD	2,710,000.00	2,710,000.00	-	UNITED STATES TREASURY NOTE 3.000% 15/08/2048	USD	50,161,000.00	50,161,000.00	-
UDR INC 3.500% 15/01/2028	USD	-	8,227,000.00	-	UNITED STATES TREASURY NOTE 3.000% 30/09/2025	USD	41,089,000.00	41,089,000.00	-
UNICREDIT SPA 6.572% 14/01/2022	USD	6,780,000.00	6,780,000.00	-	UNITED STATES TREASURY NOTE 3.000% 31/10/2025	USD	474,862,600.00	474,862,600.00	-
					UNITED STATES TREASURY NOTE 3.125% 15/11/2028	USD	29,254,000.00	-	-
					NOTE/BOND 2.125% 31/03/2024	USD	1,626,700.00	-	-
					UNITED STATES TREASURY NOTE/BOND 2.250% 31/03/2021	USD	-	-	-

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
UNITED STATES TREASURY NOTE/BOND 2.375% 15/03/2022	USD	18,012,000.00	12,392,000.00	-	VIACOM INC 5.850% 01/09/2043	USD	-	1,360,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.375% 29/02/2024	USD	114,934,000.00	114,934,000.00	-	VIRGINIA ELECTRIC & POWER CO 4.600% 01/12/2048	USD	2,900,000.00	-	-
UNITED STATES TREASURY NOTE/BOND 2.500% 28/02/2026	USD	27,854,000.00	18,100,000.00	-	VODAFONE GROUP PLC 4.125% 30/05/2025	USD	-	8,270,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.625% 15/02/2029	USD	271,642,000.00	251,523,000.00	-	VODAFONE GROUP PLC 4.375% 30/05/2028	USD	-	6,400,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.750% 15/09/2021	USD	-	4,664,000.00	-	VULCAN MATERIALS CO 4.500% 15/06/2047	USD	-	3,601,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.750% 31/08/2023	USD	4,580,000.00	12,794,000.00	-	WALMART INC 4.050% 29/06/2048	USD	273,000.00	905,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.750% 31/08/2025	USD	-	8,497,000.00	-	WELLS FARGO & CO 4.150% 24/01/2029	USD	18,110,000.00	18,110,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	150,953,000.00	163,797,000.00	-	WELLS FARGO & CO 4.750% 07/12/2046	USD	438,000.00	-	-
UNITED STATES TREASURY NOTE/BOND 3.125% 15/05/2048	USD	81,677,000.00	98,205,000.00	-	WELLS FARGO BANK NA 3.625% 22/10/2021	USD	23,777,000.00	2,715,000.00	-
UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	USD	141,806,600.00	120,466,000.00	-	WELLTOWER INC 4.125% 15/03/2029	USD	13,615,000.00	9,085,000.00	-
UNITED TECHNOLOGIES CORP 4.050% 04/05/2047	USD	-	3,793,000.00	-	WELLTOWER INC 4.950% 01/09/2048	USD	-	1,910,000.00	-
UNITED TECHNOLOGIES CORP 4.450% 16/11/2038	USD	1,105,000.00	2,750,000.00	-	WESTERN & SOUTHERN LIFE 5.150% 15/01/2049	USD	3,170,000.00	3,170,000.00	-
UNITED TECHNOLOGIES CORP 4.500% 01/06/2042	USD	3,855,000.00	950,000.00	-	WESTERN MIDSTREAM OPERATING LP 4.500% 01/03/2028	USD	-	2,865,000.00	-
UNITED TECHNOLOGIES CORP 4.625% 16/11/2048	USD	-	1,835,000.00	-	WESTERN MIDSTREAM OPERATING LP 5.300% 01/03/2048	USD	4,000,000.00	-	-
UNITEDHEALTH GROUP INC 4.450% 15/12/2048	USD	1,969,000.00	-	-	WESTPAC BANKING CORP/NEW ZEALAND FRN PERP	USD	-	4,370,000.00	-
UNITEDHEALTH GROUP 3.875% 15/12/2028	USD	6,335,000.00	6,335,000.00	-	WESTROCK CO 4.900% 15/03/2029	USD	9,071,000.00	9,071,000.00	-
US BANCORP 3.375% 05/02/2024	USD	6,340,000.00	6,340,000.00	-	WI TREASURY SEC 3.000% 31/10/2023	USD	57,101,000.00	57,101,000.00	-
US BANK NA/CINCINNATI OH 3.000% 04/02/2021	USD	7,210,000.00	-	-	WILLIAMS PARTNERS LP 3.750% 15/06/2027	USD	-	6,227,000.00	-
US BANK NA/CINCINNATI OH 3.400% 24/07/2023	USD	-	9,165,000.00	-	WRKCO INC 4.000% 15/03/2028	USD	900,000.00	900,000.00	-
VALERO ENERGY CORP 4.000% 01/04/2029	USD	6,800,000.00	-	-	WW GRAINGER INC 3.750% 15/05/2046	USD	1,585,000.00	-	-
VENTAS REALTY LP 4.875% 15/04/2049	USD	2,200,000.00	2,200,000.00	-	WW GRAINGER INC 4.200% 15/05/2047	USD	1,624,000.00	-	-
VERIZON COMMUNICATIONS INC 3.850% 01/11/2042	USD	2,120,000.00	-	-	XLIT LTD 5.500% 31/03/2045	USD	-	905,000.00	-
VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	6,485,000.00	6,485,000.00	-	3M CO 4.000% 14/09/2048	USD	2,905,000.00	-	-
VERIZON COMMUNICATIONS INC 4.500% 10/08/2033	USD	-	2,032,000.00	-	EMTN 3M COMPANY 3.375% 01/03/2029	USD	9,100,000.00	9,100,000.00	-
VERIZON COMMUNICATIONS INC 4.522% 15/09/2048	USD	361,000.00	1,289,000.00	-					
VERIZON COMMUNICATIONS INC 4.812% 15/03/2039	USD	711,000.00	2,400,000.00	-					
VIACOM INC 4.375% 15/03/2043	USD	-	331,000.00	-					

NN (L) US Enhanced Core Concentrated Equity

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
ABBVIE INC	USD	1,528.00	398.00	-	CITIGROUP INC	USD	66,815.00	309.00	-
ADOBE INC	USD	982.00	256.00	-	CITIZENS FINANCIAL GROUP INC	USD	7,089.00	81,058.00	-
AES CORP	USD	58,478.00	873.00	-	CITRIX SYSTEMS INC	USD	14,842.00	583.00	-
AFLAC INC	USD	686.00	179.00	-	COMCAST CORP - A	USD	12,250.00	22,461.00	-
AKAMAI TECHNOLOGIES INC	USD	34,389.00	325.00	-	COMERICA INC	USD	1,290.00	336.00	-
ALIGN TECHNOLOGY INC	USD	6,957.00	66.00	-	CONAGRA BRANDS INC	USD	144,180.00	175,922.00	-
ALLISON TRANSMISSION HOLDINGS INC	USD	72,674.00	280.00	-	CONOCOPHILLIPS	USD	118,390.00	623.00	-
ALLSTATE CORP/THE	USD	10,226.00	52,816.00	-	CURTISS-WRIGHT CORP	USD	629.00	164.00	-
ALPHABET INC - A	USD	516.00	134.00	-	DARDEN RESTAURANTS INC	USD	10,757.00	-	-
AMAZON.COM INC	USD	3,107.00	91.00	-	DELTA AIR LINES INC	USD	4,861.00	69,765.00	-
AMC NETWORKS INC - A	USD	20,947.00	-	-	DISCOVER FINANCIAL SERVICES	USD	3,408.00	887.00	-
AMEREN CORP	USD	2,804.00	730.00	-	DOWDUPONT INC	USD	-	89,108.00	-
AMERICAN TOWER CORP	USD	451.00	5,278.00	-	DXC TECHNOLOGY CO	USD	-	85,187.00	-
AMERIPRISE FINANCIAL INC	USD	4,045.00	539.00	-	EBAY INC	USD	3,033.00	226,116.00	-
AMGEN INC	USD	2,074.00	5,080.00	-	ENCOMPASS HEALTH CORP	USD	33,800.00	-	-
ANADARKO PETROLEUM CORP	USD	719.00	53,650.00	-	EQUITY LIFESTYLE	USD	802.00	209.00	-
APPLE INC	USD	4,664.00	16,505.00	-	PROPERTIES INC	USD	-	-	-
APPLIED MATERIALS INC	USD	-	77,210.00	-	E*TRADE FINANCIAL CORP	USD	91,780.00	-	-
ARCHER-DANIELS-MIDLAND CO	USD	24,522.00	24,522.00	-	EVERCORE INC - A	USD	15,278.00	145.00	-
ATHENE HOLDING LTD - A	USD	85,653.00	-	-	EXELON CORP	USD	4,636.00	1,207.00	-
ATLISSIAN CORP PLC - A	USD	11,571.00	-	-	EXPEDIA GROUP INC	USD	25,271.00	-	-
AT&T INC	USD	1,102.00	11,560.00	-	EXPRESS SCRIPTS HOLDING CO	USD	-	104,861.00	-
AUTOZONE INC	USD	3,577.00	-	-	EXXON MOBIL CORP	USD	2,004.00	7,840.00	-
AVERY DENNISON CORP	USD	2,106.00	3,665.00	-	FACEBOOK INC - A	USD	1,678.00	438.00	-
BANK OF AMERICA CORP	USD	19,232.00	36,251.00	-	FAIR ISAAC CORP	USD	5,839.00	-	-
BERKSHIRE HATHAWAY INC - B	USD	5,057.00	1,848.00	-	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	1,182.00	67,804.00	-
BEST BUY CO INC	USD	3,384.00	101,368.00	-	FORTINET INC	USD	3,412.00	17,227.00	-
BIOGEN INC	USD	9,721.00	-	-	FORTUNE BRANDS HOME & SECURITY INC	USD	1,171.00	305.00	-
BOEING CO/THE	USD	1,365.00	3,115.00	-	GARRETT MOTION INC	USD	-	6,366.00	-
BOOKING HOLDINGS INC	USD	3,588.00	-	-	GILEAD SCIENCES INC	USD	1,298.00	338.00	-
BRIXMOR PROPERTY GROUP INC	USD	-	87,983.00	-	HALLIBURTON CO	USD	6,968.00	1,814.00	-
BROADCOM INC - A	USD	8,672.00	-	-	HCA HEALTHCARE INC	USD	51,135.00	-	-
BROADRIDGE FINANCIAL SOLUTIONS INC	USD	32,744.00	-	-	HD SUPPLY HOLDINGS INC	USD	37,056.00	37,056.00	-
BROOKFIELD PROPERTY REIT INC - A	USD	81,583.00	-	-	HERSHEY CO/THE	USD	32,826.00	-	-
BRUKER CORP	USD	4,777.00	1,243.00	-	HEWLETT PACKARD ENTERPRISE CO	USD	55,494.00	247,100.00	-
BRUNSWICK CORP/DE	USD	2,400.00	625.00	-	HIGHWOODS PROPERTIES INC	USD	1,614.00	420.00	-
BURLINGTON STORES INC	USD	1,282.00	11,031.00	-	HOME DEPOT INC	USD	2,760.00	719.00	-
CA INC	USD	-	31,173.00	-	HONEYWELL	USD	2,397.00	624.00	-
CADENCE DESIGN SYSTEMS INC	USD	103,164.00	974.00	-	INTERNATIONAL INC	USD	-	-	-
CARDINAL HEALTH INC	USD	1,791.00	467.00	-	HOST HOTELS & RESORTS INC	USD	78,969.00	746.00	-
CARNIVAL CORP	USD	-	24,646.00	-	HUMANA INC	USD	348.00	29,023.00	-
CBRE GROUP INC - A	USD	35,448.00	14,152.00	-	HUNTSMAN CORP	USD	66,884.00	1,197.00	-
CDW CORP/DE	USD	1,190.00	61,708.00	-	IDEX CORP	USD	32,573.00	308.00	-
CELANESE CORP - A	USD	22,862.00	-	-	IDEXX LABORATORIES INC	USD	19,228.00	291.00	-
CENTENE CORP	USD	23,840.00	-	-	INGERSOLL-RAND PLC	USD	2,902.00	8,988.00	-
CENTERPOINT ENERGY INC	USD	8,133.00	60,150.00	-	INTEL CORP	USD	83,425.00	30,660.00	-
CENTURYLINK INC	USD	169,252.00	-	-	INTUIT INC	USD	1,564.00	9,883.00	-
CHEMED CORP	USD	3,801.00	-	-	JABIL INC	USD	197,778.00	-	-
CHEVRON CORP	USD	4,509.00	9,548.00	-	JOHN WILEY & SONS INC - A	USD	2,045.00	56,375.00	-
CIGNA CORP	USD	1,532.00	37,025.00	-	JOHNSON & JOHNSON	USD	4,626.00	18,634.00	-
CISCO SYSTEMS INC	USD	11,244.00	34,213.00	-	JPMORGAN CHASE & CO	USD	5,496.00	15,221.00	-
					KEYCORP	USD	4,288.00	12,746.00	-
					KLA-TENCOR CORP	USD	1,416.00	32,478.00	-
					KOHL'S CORP	USD	627.00	164.00	-
					LAM RESEARCH CORP	USD	1,487.00	9,389.00	-

NN (L) US Enhanced Core Concentrated Equity

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
LAMAR ADVERTISING CO - A	USD	23,344.00	63,343.00	-	SL GREEN REALTY CORP	USD	35,401.00	24,971.00	-
LAMB WESTON HOLDINGS INC	USD	40,226.00	-	-	S&P GLOBAL INC	USD	1,562.00	406.00	-
LAZARD LTD - A	USD	5,234.00	1,363.00	-	SPECTRUM BRANDS HOLDINGS INC	USD	54,540.00	54,540.00	-
LEAR CORP	USD	17,084.00	280.00	-	STARBUCKS CORP	USD	96,677.00	-	-
LIBERTY GLOBAL PLC - A	USD	74,981.00	708.00	-	STATE STREET CORP	USD	814.00	60,673.00	-
LINCOLN NATIONAL CORP	USD	1,863.00	485.00	-	SYNOPSIS INC	USD	28,240.00	28,240.00	-
LPL FINANCIAL HOLDINGS INC	USD	21,805.00	-	-	TELEPHONE & DATA SYSTEMS INC	USD	42,032.00	42,032.00	-
LYONDELLBASELL INDUSTRIES NV - A	USD	2,854.00	744.00	-	TEXAS INSTRUMENTS INC	USD	3,715.00	967.00	-
MARATHON PETROLEUM CORP	USD	23,061.00	4,786.00	-	TOTAL SYSTEM SERVICES INC	USD	16,411.00	-	-
MARRIOTT INTERNATIONAL INC/MD -A	USD	2,328.00	64,166.00	-	TWO HARBORS INVESTMENT CORP	USD	179,533.00	179,533.00	-
MASCO CORP	USD	2,615.00	194,975.00	-	TYSON FOODS INC - A	USD	8,100.00	919.00	-
MASTERCARD INC - A	USD	3,315.00	3,977.00	-	UNION PACIFIC CORP	USD	1,709.00	445.00	-
MCDONALD'S CORP	USD	230.00	26,352.00	-	UNITED CONTINENTAL HOLDINGS INC	USD	25,734.00	-	-
MCKESSON CORP	USD	1,526.00	397.00	-	UNITEDHEALTH GROUP INC	USD	1,831.00	477.00	-
MERCK & CO INC	USD	5,869.00	15,550.00	-	UNUM GROUP	USD	1,675.00	437.00	-
MICRON TECHNOLOGY INC	USD	-	71,338.00	-	US FOODS HOLDING CORP	USD	527.00	39,288.00	-
MICROSOFT CORP	USD	8,298.00	2,161.00	-	VALERO ENERGY CORP	USD	2,746.00	2,469.00	-
MOLSON COORS BREWING CO - B	USD	3,528.00	918.00	-	VEEVA SYSTEMS INC - A	USD	31,276.00	123.00	-
MONDELEZ INTERNATIONAL INC - A	USD	39,161.00	-	-	VERISIGN INC	USD	1,774.00	17,352.00	-
MONSTER BEVERAGE CORP - B	USD	44,169.00	-	-	VERIZON COMMUNICATIONS INC	USD	192,090.00	2,028.00	-
NETAPP INC	USD	3,625.00	943.00	-	VISA INC - A	USD	316.00	82.00	-
NEXTERA ENERGY INC	USD	856.00	4,597.00	-	VMWARE INC - A	USD	1,351.00	352.00	-
NORFOLK SOUTHERN CORP	USD	6,520.00	-	-	WALMART INC	USD	3,185.00	46,049.00	-
NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	69,681.00	-	-	WALT DISNEY CO/THE	USD	52,174.00	-	-
NRG ENERGY INC	USD	2,682.00	698.00	-	WASTE MANAGEMENT INC	USD	3,260.00	12,538.00	-
NU SKIN ENTERPRISES INC - A	USD	45,300.00	-	-	WELLCARE HEALTH PLANS INC	USD	14,983.00	3,990.00	-
OCCIDENTAL PETROLEUM CORP	USD	24,071.00	24,071.00	-	WELLS FARGO & CO	USD	4,353.00	6,249.00	-
ON SEMICONDUCTOR CORP	USD	1,194.00	89,062.00	-	WESCO INTERNATIONAL INC	USD	26,979.00	-	-
ORACLE CORP	USD	6,740.00	135,612.00	-	WESTERN DIGITAL CORP	USD	40,344.00	40,344.00	-
O'REILLY AUTOMOTIVE INC	USD	3,056.00	-	-	WESTERN UNION CO/THE	USD	777.00	57,913.00	-
OUTFRONT MEDIA INC	USD	151,925.00	119,108.00	-	WORLDPAY INC - A	USD	-	89,580.00	-
OWENS CORNING	USD	198.00	93,337.00	-	XEROX CORP	USD	46,895.00	-	-
PARKER-HANNIFIN CORP	USD	-	11,400.00	-	XYLEM INC	USD	147.00	54,123.00	-
PAYPAL HOLDINGS INC	USD	12,649.00	-	-	YUM! BRANDS INC	USD	-	14,719.00	-
PBF ENERGY INC - A	USD	14,128.00	304.00	-	ZOETIS INC - A	USD	516.00	14,242.00	-
PEPSICO INC	USD	2,680.00	67,588.00	-					
PFIZER INC	USD	12,500.00	72,854.00	-					
PRA HEALTH SCIENCES INC	USD	19,125.00	-	-					
PROCTER & GAMBLE CO/THE	USD	5,029.00	1,310.00	-					
PRUDENTIAL FINANCIAL INC	USD	1,437.00	374.00	-					
PULTEGROUP INC	USD	77,173.00	730.00	-					
RALPH LAUREN CORP - A	USD	11,458.00	90.00	-					
RED HAT INC	USD	-	21,021.00	-					
REGAL BELOIT CORP	USD	33,718.00	518.00	-					
REINSURANCE GROUP OF AMERICA INC - A	USD	1,057.00	275.00	-					
RESIDEO TECHNOLOGIES INC	USD	-	10,506.00	-					
SABRE CORP	USD	129,227.00	566.00	-					
SIMON PROPERTY GROUP INC	USD	1,249.00	325.00	-					
SIRIUS XM HOLDINGS INC	USD	960,432.00	960,432.00	-					

NN (L) US Growth Equity

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
ALPHABET INC - A	USD	1,106.00	2,741.00	-	MONSTER BEVERAGE CORP - B	USD	25,393.00	29,253.00	-
ALPHABET INC - C	USD	910.00	860.00	-	MOTOROLA SOLUTIONS INC	USD	4,140.00	6,929.00	-
ALTRIA GROUP INC	USD	-	32,239.00	-	NXP SEMICONDUCTORS NV	USD	13,510.00	5,855.00	-
AMAZON.COM INC	USD	1,556.00	2,661.00	-	O'REILLY AUTOMOTIVE INC	USD	4,678.00	2,069.00	-
AMERICAN TOWER CORP	USD	1,685.00	10,933.00	-	PACKAGING CORP OF AMERICA	USD	1,256.00	5,238.00	-
AMETEK INC	USD	11,021.00	11,862.00	-	PALO ALTO NETWORKS INC	USD	-	6,498.00	-
AMPHENOL CORP - A	USD	8,982.00	8,982.00	-	PEPSICO INC	USD	13,746.00	13,746.00	-
APPLE INC	USD	6,116.00	16,985.00	-	PROGRESSIVE CORP/THE	USD	7,456.00	23,955.00	-
ARAMARK	USD	24,653.00	17,532.00	-	RESIDEO TECHNOLOGIES INC	USD	-	1,573.00	-
AUTOZONE INC	USD	-	1,978.00	-	SALESFORCE.COM INC	USD	-	10,140.00	-
AVERY DENNISON CORP	USD	3,642.00	373.00	-	S&P GLOBAL INC	USD	2,490.00	6,126.00	-
BAXTER INTERNATIONAL INC	USD	6,704.00	16,500.00	-	TAPESTRY INC	USD	16,382.00	17,320.00	-
BIOGEN INC	USD	1,353.00	8,466.00	-	TEXAS INSTRUMENTS INC	USD	5,650.00	25,398.00	-
BOEING CO/THE	USD	1,774.00	4,800.00	-	THERMO FISHER SCIENTIFIC INC	USD	2,023.00	8,437.00	-
BOSTON SCIENTIFIC CORP	USD	10,764.00	26,068.00	-	UNITEDHEALTH GROUP INC	USD	4,850.00	7,629.00	-
BROADCOM INC - A	USD	5,200.00	1,029.00	-	VERTEX	USD	2,313.00	8,545.00	-
BROADRIDGE FINANCIAL SOLUTIONS INC	USD	5,467.00	1,081.00	-	PHARMACEUTICALS INC				
BRUNSWICK CORP/DE	USD	-	4,604.00	-	VISA INC - A	USD	21,695.00	4,221.00	-
BURLINGTON STORES INC	USD	5,421.00	7,376.00	-	VMWARE INC - A	USD	3,970.00	8,098.00	-
CHURCH & DWIGHT CO INC	USD	7,508.00	23,936.00	-	WASTE MANAGEMENT INC	USD	10,750.00	19,725.00	-
CITRIX SYSTEMS INC	USD	15,432.00	10,395.00	-	WORLD WRESTLING	USD	3,194.00	631.00	-
COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	8,375.00	12,879.00	-	ENTERTAINMENT INC - A				
COMCAST CORP - A	USD	42,698.00	14,890.00	-	WW GRAINGER INC	USD	983.00	2,658.00	-
CONCHO RESOURCES INC	USD	1,384.00	3,488.00	-	XPO LOGISTICS INC	USD	5,675.00	15,114.00	-
CROWN HOLDINGS INC	USD	22,306.00	19,714.00	-					
DELTA AIR LINES INC	USD	7,708.00	18,588.00	-					
DOMINO'S PIZZA INC	USD	3,865.00	5,283.00	-					
ELECTRONIC ARTS INC	USD	14,380.00	24,495.00	-					
ELI LILLY & CO	USD	14,514.00	3,358.00	-					
E*TRADE FINANCIAL CORP	USD	4,124.00	10,042.00	-					
EXTRA SPACE STORAGE INC	USD	14,605.00	3,801.00	-					
FACEBOOK INC - A	USD	11,085.00	15,068.00	-					
FIDELITY NATIONAL INFORMATION SERVICES INC	USD	4,667.00	20,475.00	-					
FISERV INC	USD	6,605.00	16,295.00	-					
GARRETT MOTION INC	USD	-	1,038.00	-					
GODADDY INC - A	USD	7,776.00	8,839.00	-					
HERSHEY CO/THE	USD	21,378.00	7,971.00	-					
HILTON WORLDWIDE HOLDINGS INC	USD	4,926.00	18,593.00	-					
HOME DEPOT INC	USD	3,551.00	11,584.00	-					
HONEYWELL	USD	4,111.00	6,613.00	-					
INTERNATIONAL INC									
HUNTSMAN CORP	USD	719.00	18,045.00	-					
INGERSOLL-RAND PLC	USD	2,965.00	8,284.00	-					
INTUIT INC	USD	2,745.00	6,095.00	-					
JOHNSON & JOHNSON	USD	5,563.00	13,775.00	-					
LAM RESEARCH CORP	USD	5,977.00	1,796.00	-					
LYONDELLBASELL INDUSTRIES NV - A	USD	5,685.00	1,004.00	-					
L3 TECHNOLOGIES INC	USD	4,805.00	1,155.00	-					
MASTERCARD INC - A	USD	2,333.00	20,286.00	-					
MERCK & CO INC	USD	18,124.00	3,000.00	-					
MICROCHIP TECHNOLOGY INC	USD	13.00	13,587.00	-					
MICROSOFT CORP	USD	16,964.00	41,222.00	-					

NN (L) US High Dividend

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
AFLAC INC	USD	58,000.00	-	-	KELLOGG CO	USD	-	31,700.00	-
ALLERGAN PLC	USD	3,100.00	25,100.00	-	KIMBERLY-CLARK CORP	USD	24,900.00	-	-
ALLIANCEBERNSTEIN HOLDING LP	USD	-	119,700.00	-	LAMB WESTON HOLDINGS INC	USD	-	41,666.00	-
AMERICAN EAGLE OUTFITTERS INC	USD	-	145,300.00	-	LAS VEGAS SANDS CORP	USD	4,400.00	13,800.00	-
AMGEN INC	USD	-	28,800.00	-	LAURENTIAN BANK OF CANADA	CAD	-	55,000.00	-
ANADARKO PETROLEUM CORP	USD	31,600.00	-	-	LEIDOS HOLDINGS INC	USD	-	55,750.00	-
APPLE INC	USD	-	40,500.00	-	LOBLAW COS LTD	CAD	-	110,037.00	-
APPLIED MATERIALS INC	USD	79,700.00	-	-	MARSH & MCLENNAN COS INC	USD	66,600.00	21,000.00	-
ATMOS ENERGY CORP	USD	26,800.00	-	-	MATTEL INC	USD	-	120,200.00	-
AUTOMATIC DATA PROCESSING INC	USD	26,300.00	-	-	MAXIM INTEGRATED PRODUCTS INC	USD	76,700.00	-	-
BANK OF NEW YORK MELLON CORP/THE BB&T CORP	USD	111,900.00	32,200.00	-	MCDONALD'S CORP	USD	-	17,500.00	-
BEMIS COMPANY	USD	28,500.00	28,500.00	-	MEDTRONIC PLC	USD	44,200.00	6,700.00	-
BLACKROCK INC - A	USD	9,700.00	-	-	MERCK & CO INC	USD	9,100.00	34,500.00	-
BOOZ ALLEN HAMILTON HOLDING CORP - A	USD	-	38,700.00	-	METLIFE INC	USD	-	232,500.00	-
BRISTOL-MYERS SQUIBB CO	USD	-	8,600.00	-	MICROSOFT CORP	USD	-	40,300.00	-
BUNGE LTD	USD	-	81,700.00	-	MOSAIC CO/THE	USD	-	173,600.00	-
CARDINAL HEALTH INC	USD	59,400.00	-	-	NORTHERN TRUST CORP	USD	31,100.00	-	-
CARLYLE GROUP LP/THE	USD	-	80,650.00	-	NUCOR CORP	USD	-	30,100.00	-
CARNIVAL CORP	USD	54,600.00	-	-	OCCIDENTAL PETROLEUM CORP	USD	-	54,300.00	-
CHEVRON CORP	USD	40,900.00	3,700.00	-	ORACLE CORP	USD	-	64,600.00	-
CHUBB LTD	USD	41,600.00	-	-	PACKAGING CORP OF AMERICA	USD	14,000.00	-	-
CISCO SYSTEMS INC	USD	-	86,200.00	-	PAYCHEX INC	USD	18,500.00	-	-
CITIGROUP INC	USD	-	139,000.00	-	PEOPLE'S UNITED	USD	-	320,750.00	-
COMMERCIAL METALS CO	USD	-	95,200.00	-	FINANCIAL INC	USD	-	-	-
CORNING INC	USD	-	106,100.00	-	PEPSICO INC	USD	12,200.00	-	-
CYPRESS SEMICONDUCTOR CORP	USD	-	224,300.00	-	PFIZER INC	USD	-	30,800.00	-
DEERE & CO	USD	8,500.00	-	-	PINNACLE WEST CAPITAL CORP	USD	14,300.00	-	-
DOMTAR CORP	USD	-	70,600.00	-	PNC FINANCIAL SERVICES GROUP INC/THE	USD	30,300.00	1,800.00	-
DOWDUPONT INC	USD	103,700.00	-	-	PROCTER & GAMBLE CO/THE	USD	-	39,400.00	-
EATON CORP PLC	USD	19,500.00	-	-	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	-	160,800.00	-
ELI LILLY & CO	USD	-	54,682.00	-	QUEST DIAGNOSTICS INC	USD	-	5,200.00	-
EVERSOURCE ENERGY	USD	44,400.00	-	-	REPUBLIC SERVICES INC - A	USD	34,500.00	-	-
EXXON MOBIL CORP	USD	-	59,300.00	-	SCHLUMBERGER LTD	USD	61,200.00	26,900.00	-
FIFTH THIRD BANCORP	USD	-	216,600.00	-	SCIENCE APPLICATIONS INTERNATIONAL CORP	USD	-	22,900.00	-
FNB CORP/PA	USD	-	281,600.00	-	SHAW COMMUNICATIONS INC - B	CAD	-	291,100.00	-
GAP INC/THE	USD	-	112,700.00	-	SUNCOR ENERGY INC	CAD	-	71,700.00	-
GENERAL ELECTRIC CO	USD	285,400.00	634,700.00	-	TARGET CORP	USD	45,800.00	11,100.00	-
GEORGE WESTON LTD	CAD	-	12,951.00	-	TE CONNECTIVITY LTD	USD	16,400.00	-	-
GILEAD SCIENCES INC	USD	-	5,700.00	-	TELEPHONE & DATA SYSTEMS INC	USD	-	263,900.00	-
HERSHEY CO/THE	USD	24,800.00	-	-	UMPQUA HOLDINGS CORP	USD	-	170,600.00	-
HEWLETT PACKARD ENTERPRISE CO	USD	-	121,091.00	-	UNITED PARCEL SERVICE INC - B	USD	-	2,700.00	-
HP INC	USD	-	120,091.00	-	US BANCORP	USD	54,800.00	-	-
HUBBELL INC - B	USD	58,700.00	-	-	VERIZON COMMUNICATIONS INC	USD	162,100.00	16,200.00	-
HUSKY ENERGY INC	CAD	-	118,509.00	-	WALMART INC	USD	-	52,000.00	-
INTEL CORP	USD	-	127,700.00	-	WELLS FARGO & CO	USD	56,800.00	-	-
INTERNATIONAL BUSINESS MACHINES CORP	USD	6,800.00	80,400.00	-	WEYERHAEUSER CO	USD	106,800.00	-	-
JOHNSON & JOHNSON	USD	73,600.00	-	-	3M CO	USD	22,200.00	-	-
JOHNSON CONTROLS	USD	40,100.00	-	-					
INTERNATIONAL PLC									
JPMORGAN CHASE & CO	USD	54,300.00	-	-					

NN (L) Utilities

(Denominated in USD)

Portfolio movements as at 31/03/2019

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
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Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market

Shares				
Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
AES CORP	USD	24,890.00	3,560.00	-
AGL ENERGY LTD	AUD	46,343.00	2,559.00	-
AMEREN CORP	USD	1,052.00	-	-
AMERICAN ELECTRIC POWER CO INC	USD	9,288.00	666.00	-
AZA SPA	EUR	43,169.00	-	-
CENTERPOINT ENERGY INC	USD	17,138.00	1,077.00	-
CENTRICA PLC	GBP	474,441.00	-	-
CHUBU ELECTRIC POWER CO INC	JPY	12,067.00	-	-
CLP HOLDINGS LTD	HKD	23,000.00	11,872.00	-
DOMINION ENERGY INC	USD	3,595.00	11,180.00	-
DTE ENERGY CO	USD	2,543.00	375.00	-
DUKE ENERGY CORP	USD	1,563.00	-	-
EDP - ENERGIAS DE PORTUGAL SA	EUR	72,294.00	118,300.00	-
ELECTRIC POWER DEVELOPMENT CO LTD	JPY	2,700.00	2,700.00	-
ENDESA SA	EUR	24,764.00	32,245.00	-
ENEL SPA	EUR	134,146.00	3,826.00	-
ENGIE SA	EUR	7,629.00	33,139.00	-
ENTERGY CORP	USD	3,124.00	8,786.00	-
E.ON SE	EUR	-	12,956.00	-
EVERGY INC	USD	6,872.00	-	-
EVERSOURCE ENERGY	USD	5,646.00	256.00	-
EXELON CORP	USD	17,960.00	3,824.00	-
IBERDROLA SA	EUR	59,668.00	2,709.00	-
ITALGAS SPA	EUR	15,566.00	-	-
KANSAI ELECTRIC POWER CO INC/THE	JPY	56,600.00	1,186.00	-
MERCURY NZ LTD	NZD	-	166,386.00	-
NATIONAL FUEL GAS CO	USD	1,540.00	-	-
NATIONAL GRID PLC	GBP	20,434.00	47,854.00	-
NEXTERA ENERGY INC	USD	1,177.00	262.00	-
NORTHLAND POWER INC	CAD	6,500.00	-	-
NORTHWESTERN CORP	USD	1,460.00	-	-
OGE ENERGY CORP	USD	7,238.00	719.00	-
PENNON GROUP PLC	GBP	7,500.00	-	-
PINNACLE WEST CAPITAL CORP	USD	4,136.00	-	-
PPL CORP	USD	24,069.00	-	-
PUBLIC SERVICE ENTERPRISE GROUP INC	USD	12,587.00	1,818.00	-
RED ELECTRICA CORP SA	EUR	34,954.00	-	-
SOUTHERN CO/THE	USD	475.00	430.00	-
TOKYO GAS CO LTD	JPY	10,504.00	10,429.00	-
UNIPER SE	EUR	-	7,542.00	-
WEC ENERGY GROUP INC	USD	670.00	1,354.00	-
XCEL ENERGY INC	USD	978.00	-	-

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