

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 year ended September 30, 2018

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NN (L) Absolute Return Bond

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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	EUR	500,000.00	500,000.00	-	BANCO BILBAO VIZCAYA	EUR	-	200,000.00	-
FRN PERP					ARGENTARIA SA FRN PERP				
ABN AMRO BANK NV	USD	1,500,000.00	500,000.00	-	BANCO DO BRASIL	USD	200,000.00	-	-
2.650% 19/01/2021					SA/CAYMAN 3.875%				
ABU DHABI GOVERNMENT	USD	3,000,000.00	3,000,000.00	-	10/10/2022				
INTERNATIONAL BOND					BANCOLOMBIA SA	USD	890,000.00	890,000.00	-
4.125% 11/10/2047					18/10/2027 FRN				
ABU DHABI NATIONAL	USD	-	300,000.00	-	BANK OF AMERICA CORP	EUR	500,000.00	-	-
ENERGY CO PJSC 6.250%					07/02/2022 FRN EMTN				
16/09/2019					BANK OF AMERICA CORP	EUR	-	500,000.00	-
ADANI PORTS & SPECIAL	USD	-	700,000.00	-	0.750% 26/07/2023 EMTN				
ECONOMIC ZONE LTD					BANK OF AMERICA CORP	EUR	1,000,000.00	1,000,000.00	-
3.500% 29/07/2020					1.375% 10/09/2021 EMTN				
AERCAP IRELAND CAPITAL	USD	850,000.00	350,000.00	-	BANK OF AMERICA CORP	EUR	-	900,000.00	-
DAC / AERCAP GLOBAL					2.500% 27/07/2020 EMTN				
AVIATION TRUST 3.650%					BANK OF AMERICA CORP	EUR	1,200,000.00	-	-
21/07/2027					28/03/2018 FRN EMTN				
AFRICAN EXPORT-IMPORT	USD	200,000.00	-	-	BANK OF CHINA LTD	EUR	-	1,000,000.00	-
BANK/THE 4.000%					30/06/2018 FRN				
24/05/2021 EMTN					BANQUE OUEST AFRICAINE	USD	200,000.00	-	-
AIR LEASE CORP 3.625%	USD	800,000.00	300,000.00	-	DE DEVELOPPEMENT				
01/04/2027					5.500% 06/05/2021				
ALLIANDER NV FRN PERP	EUR	550,000.00	550,000.00	-	BAYER CAPITAL CORP BV	EUR	600,000.00	600,000.00	-
ALLIANZ FINANCE II BV	EUR	400,000.00	400,000.00	-	1.500% 26/06/2026				
0.250% 06/06/2023 EMTN					BBVA BANCOMER	USD	800,000.00	400,000.00	-
ALLIANZ FINANCE II BV	EUR	1,400,000.00	1,400,000.00	-	SA/TEXAS 7.250%				
0.875% 06/12/2027 EMTN					22/04/2020				
ANHEUSER-BUSCH INBEV	USD	-	400,000.00	-	BELFIUS BANK SA/NV	EUR	-	500,000.00	-
FINANCE INC 4.700%					3.125% 11/05/2026				
01/02/2036					BHARTI AIRTEL	EUR	-	800,000.00	-
APRR SA 2.250%	EUR	-	900,000.00	-	INTERNATIONAL				
16/01/2020 EMTN					NETHERLANDS BV 4.000%				
ARCELORMITTAL 0.950%	EUR	900,000.00	900,000.00	-	10/12/2018				
17/01/2023 EMTN					BMW US CAPITAL LLC	USD	350,000.00	-	-
ARGENTINE REPUBLIC	EUR	2,000,000.00	2,000,000.00	-	3.400% 13/08/2021				
GOVERNMENT					BNP PARIBAS SA FRN PERP	USD	500,000.00	500,000.00	-
INTERNATIONAL BOND					BRAMBLES FINANCE PLC	EUR	-	535,000.00	-
5.250% 15/01/2028					1.500% 04/10/2027				
ARGENTINE REPUBLIC	EUR	1,000,000.00	1,000,000.00	-	BRAZIL NOTAS DO	BRL	-	6,100,000.00	-
GOVERNMENT					TESOURO NACIONAL SERIE				
INTERNATIONAL BOND					F 10.000% 01/01/2027*				
6.250% 09/11/2047					BRAZILIAN GOVERNMENT	USD	3,000,000.00	3,000,000.00	-
ARGENTUM NETHERLANDS	USD	400,000.00	-	-	INTERNATIONAL BOND				
BV FOR SWISS RE LTD					4.625% 13/01/2028				
15/08/2050 FRN					BRENTAG FINANCE BV	EUR	-	400,000.00	-
ARION BANKI HF 0.750%	EUR	500,000.00	-	-	1.125% 27/09/2025				
29/06/2020 EMTN					CAIXABANK SA 1.125%	EUR	-	700,000.00	-
ARION BANKI HF 1.625%	EUR	-	410,000.00	-	12/01/2023 EMTN				
01/12/2021 EMTN					CAPGEMINI SE 1.000%	EUR	900,000.00	900,000.00	-
ASB FINANCE LTD 0.500%	EUR	-	900,000.00	-	18/10/2024				
17/06/2020 EMTN					CASINO GUICHARD	EUR	-	400,000.00	-
ATADIUS FINANCE BV	EUR	1,400,000.00	1,600,000.00	-	PERRACHON SA 4.498%				
23/09/2044 FRN					07/03/2024 EMTN				
AT&T INC 3.150%	EUR	1,000,000.00	1,000,000.00	-	CEMEX SAB DE CV 7.750%	USD	-	555,000.00	-
04/09/2036					16/04/2026				
AT&T INC 4.900%	USD	1,000,000.00	1,000,000.00	-	CF INDUSTRIES INC 5.150%	USD	-	300,000.00	-
14/08/2037					15/03/2034				
AXA SA 28/05/2029 FRN	EUR	1,887,000.00	1,887,000.00	-	CGNPC INTERNATIONAL	EUR	2,365,000.00	2,065,000.00	-
EMTN					LTD 1.625% 11/12/2024				
AXIATA SPV2 BHD 4.357%	USD	-	200,000.00	-	EMTN				
24/03/2026 EMTN					CHARTER	USD	-	400,000.00	-
AZURE NOVA	USD	-	400,000.00	-	COMMUNICATIONS				
INTERNATIONAL FINANCE					OPERATING LLC / CHARTER				
LTD 3.000% 21/03/2020					COMMUNICATIONS				
EMTN					OPERATING CAPITAL				
					4.200% 15/03/2028				

* Dirty valued bond/swap (including interest receivable).

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(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.200% 15/03/2028	USD	800,000.00	-	-	ELM BV FOR SWISS REINSURANCE CO LTD FRN PERP	EUR	-	500,000.00	-
CHINA CONSTRUCTION BANK EUROPE SA 0.625% 17/02/2020 EMTN	EUR	-	1,000,000.00	-	ENERGY TRANSFER EQUITY LP 7.500% 15/10/2020	USD	-	600,000.00	-
CHINA DEVELOPMENT BANK 0.125% 24/01/2020	EUR	800,000.00	600,000.00	-	ENERGY TRANSFER PARTNERS LP 4.750% 15/01/2026	USD	500,000.00	1,050,000.00	-
CIT GROUP INC 5.375% 15/05/2020	USD	900,000.00	900,000.00	-	EQUINIX INC 2.875% 01/02/2026	EUR	1,500,000.00	1,500,000.00	-
CITIGROUP INC 1.375% 27/10/2021 EMTN	EUR	1,000,000.00	-	-	ERSTE GROUP BANK AG FRN PERP EMTN	EUR	400,000.00	400,000.00	-
CLOVERIE PLC FOR ZURICH INSURANCE CO LTD	EUR	-	100,000.00	-	EUROTORG LLC VIA BONITRON DAC 8.750% 30/10/2022	USD	635,000.00	635,000.00	-
24/07/2039 FRN EMTN	EUR	-	750,000.00	-	EXPORT-IMPORT BANK OF INDIA 2.750% 12/08/2020	USD	-	1,000,000.00	-
CNH INDUSTRIAL FINANCE EUROPE SA 1.750% 12/09/2025 EMTN	EUR	-	-	-	EMTN EXPORT-IMPORT BANK OF INDIA 3.375% 05/08/2026	USD	-	700,000.00	-
CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026 EMTN	EUR	435,000.00	-	-	FAIRFAX FINANCIAL HOLDINGS LTD 2.750% 29/03/2028	EUR	605,000.00	200,000.00	-
CNOOC CURTIS FUNDING NO 1 PTY LTD 2.750% 03/10/2020	EUR	800,000.00	200,000.00	-	FASTIGHETS AB BALDER 1.875% 23/01/2026	EUR	-	680,000.00	-
COLOMBIA TELECOMUNICACIONES SA ESP 5.375% 27/09/2022	USD	200,000.00	-	-	FCA BANK SPA/IRELAND 0.250% 12/10/2020 EMTN	EUR	550,000.00	550,000.00	-
CREDIT AGRICOLE ASSURANCES SA 29/01/2028 FRN	EUR	600,000.00	600,000.00	-	FCA BANK SPA/IRELAND 1.250% 23/09/2020 EMTN	EUR	-	300,000.00	-
CREDIT AGRICOLE SA FRN PERP	EUR	500,000.00	-	-	FCA BANK SPA/IRELAND 1.375% 17/04/2020 EMTN	EUR	-	500,000.00	-
CROATIA GOVERNMENT INTERNATIONAL BOND 5.875% 09/07/2018	EUR	-	750,000.00	-	FCE BANK PLC 2.759% 13/11/2019 EMTN	GBP	-	1,200,000.00	-
CROWN EUROPEAN HOLDINGS SA 2.625% 30/09/2024	EUR	-	200,000.00	-	FIAT CHRYSLER FINANCE EUROPE SA 6.625% 15/03/2018 EMTN	EUR	100,000.00	-	-
CROWN EUROPEAN HOLDINGS SA 2.875% 01/02/2026	EUR	1,400,000.00	1,400,000.00	-	FIRST QUANTUM MINERALS LTD 7.000% 15/02/2021	USD	100,000.00	-	-
CVS HEALTH CORP 3.350% 09/03/2021	USD	500,000.00	-	-	FRANCE GOVERNMENT BOND OAT 2.000% 25/05/2048	EUR	300,000.00	2,975,000.00	-
CVS HEALTH CORP 4.300% 25/03/2028	USD	500,000.00	-	-	GAZPROM NEFT OAO VIA GPN CAPITAL SA 2.933% 26/04/2018	EUR	500,000.00	-	-
CVS HEALTH CORP 5.050% 25/03/2048	USD	400,000.00	400,000.00	-	GAZPROM OAO VIA GAZ CAPITAL SA 3.389% 20/03/2020 EMTN	EUR	-	500,000.00	-
DAE FUNDING LLC 4.000% 01/08/2020	USD	500,000.00	500,000.00	-	GENERAL MOTORS FINANCIAL CO INC 3.100% 15/01/2019	USD	-	600,000.00	-
DANONE SA FRN PERP EMTN	EUR	1,000,000.00	1,000,000.00	-	GERDAU TRADE INC 5.750% 30/01/2021	USD	100,000.00	-	-
DE VOLKSBANK NV 0.125% 28/09/2020 EMTN	EUR	-	660,000.00	-	GOHL CAPITAL LTD 4.250% 24/01/2027	USD	1,000,000.00	500,000.00	-
DELL INTERNATIONAL LLC / EMC CORP 6.020% 15/06/2026	USD	800,000.00	-	-	GOLDMAN SACHS GROUP INC/THE 2.500% 18/10/2021 EMTN	EUR	1,000,000.00	500,000.00	-
DOMINICAN REPUBLIC INTERNATIONAL BOND 7.500% 06/05/2021	USD	800,000.00	-	-	GREENKO DUTCH BV 4.875% 24/07/2022	USD	-	500,000.00	-
DUFREY ONE BV 2.500% 15/10/2024	EUR	570,000.00	570,000.00	-	GRUPO AVAL LTD 4.750% 26/09/2022	USD	200,000.00	-	-
EGYPT GOVERNMENT INTERNATIONAL BOND 4.750% 16/04/2026	EUR	660,000.00	660,000.00	-	HANNOVER FINANCE LUXEMBOURG SA 14/09/2040 FRN	EUR	-	250,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 5.625% 16/04/2030	EUR	670,000.00	670,000.00	-	HARVEST OPERATIONS CORP 2.125% 14/05/2018	USD	800,000.00	-	-
					HARVEST OPERATIONS CORP 3.000% 21/09/2022	USD	-	800,000.00	-

* Dirty valued bond/swap (including interest receivable).

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(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
HARVEST OPERATIONS CORP 3.000% 21/09/2022	USD	1,300,000.00	-	-	LLOYDS BANK PLC 6.500% 24/03/2020 EMTN	EUR	-	1,000,000.00	-
HCA INC 5.250% 15/06/2026	USD	-	855,000.00	-	LUKOIL INTERNATIONAL FINANCE BV 6.125% 09/11/2020	USD	-	400,000.00	-
HEIDELBERGCEMENT AG 2.250% 30/03/2023 EMTN HOLDING	EUR	-	1,500,000.00	-	LUKOIL INTERNATIONAL FINANCE BV 7.250% 05/11/2019	USD	-	500,000.00	-
D'INFRASTRUCTURES DE TRANSPORT SAS 0.625% 27/03/2023 EMTN HOLDING	EUR	500,000.00	500,000.00	-	MAHLE GMBH 2.500% 14/05/2021 EMTN	EUR	1,100,000.00	200,000.00	-
D'INFRASTRUCTURES DE TRANSPORT SAS 1.625% 27/11/2027 EMTN	EUR	600,000.00	600,000.00	-	METROPOLITAN LIFE GLOBAL FUNDING I 2.375% 30/09/2019	EUR	1,300,000.00	1,300,000.00	-
HSBC HOLDINGS PLC FRN PERP	EUR	-	400,000.00	-	MEXICAN BONOS 7.500% 03/06/2027	MXN	-	28,700,000.00	-
HSBC HOLDINGS PLC 6.000% 10/06/2019 EMTN	EUR	1,000,000.00	200,000.00	-	MEXICHEM SAB DE CV 4.875% 19/09/2022	USD	200,000.00	-	-
HUNGARY GOVERNMENT INTERNATIONAL BOND	EUR	1,000,000.00	1,000,000.00	-	MEXICO CITY AIRPORT TRUST 3.875% 30/04/2028	USD	-	1,000,000.00	-
1.750% 10/10/2027 IHO VERWALTUNGS GMBH	EUR	1,300,000.00	600,000.00	-	MONDI FINANCE PLC 1.625% 27/04/2026 EMTN	EUR	805,000.00	805,000.00	-
2.750% 15/09/2021 IMPERIAL BRANDS	GBP	-	800,000.00	-	MONGOLIA GOVERNMENT INTERNATIONAL BOND	USD	750,000.00	750,000.00	-
FINANCE PLC 6.250% 04/12/2018 EMTN	EUR	-	400,000.00	-	5.625% 01/05/2023 MORGAN STANLEY 1.000%	EUR	-	500,000.00	-
INDONESIA GOVERNMENT INTERNATIONAL BOND	USD	-	400,000.00	-	02/12/2022 GMTN MORGAN STANLEY 1.750%	EUR	500,000.00	500,000.00	-
11.625% 04/03/2019 INDONESIA GOVERNMENT INTERNATIONAL BOND	EUR	-	500,000.00	-	11/03/2024 GMTN MORGAN STANLEY 2.375%	EUR	1,000,000.00	1,000,000.00	-
2.150% 18/07/2024 INDONESIA TREASURY	IDR	-	18,100,000,000.00	-	31/03/2021 MUENCHENER	GBP	500,000.00	-	-
BOND 9.000% 15/03/2029 INDUSTRIAL &	EUR	-	1,500,000.00	-	RUECKVERSICHERUNGS- GESELLSCHAFT AG IN MUENCHEN 26/05/2042	EUR	-	-	-
COMMERCIAL BANK OF CHINA LTD/LUXEMBOURG	EUR	-	1,500,000.00	-	FRN EMTN NIBC BANK NV 2.250%	EUR	700,000.00	-	-
12/10/2020 FRN EMTN INDUSTRIAL SENIOR TRUST	USD	100,000.00	-	-	24/09/2019 NOKIA OYJ 1.000%	EUR	440,000.00	-	-
5.500% 01/11/2022 INNOGY FINANCE BV	EUR	750,000.00	750,000.00	-	15/03/2021 EMTN NXP BV / NXP FUNDING LLC	USD	900,000.00	-	-
1.250% 19/10/2027 EMTN INTESA SANPAOLO SPA	EUR	1,000,000.00	1,000,000.00	-	4.125% 15/06/2020 OI EUROPEAN GROUP BV	EUR	1,000,000.00	300,000.00	-
4.375% 15/10/2019 EMTN IREN SPA 1.500%	EUR	1,100,000.00	1,100,000.00	-	6.750% 15/09/2020 ORANO SA 3.250%	EUR	300,000.00	100,000.00	-
24/10/2027 EMTN ISLANDSBANKI HF 1.750%	EUR	500,000.00	475,000.00	-	04/09/2020 EMTN ORIGIN ENERGY FINANCE	EUR	-	300,000.00	-
07/09/2020 ISLANDSBANKI HF	EUR	250,000.00	-	-	LTD 2.500% 23/10/2020 EMTN	EUR	600,000.00	-	-
19/01/2024 FRN ISRAEL ELECTRIC 9.375%	USD	800,000.00	800,000.00	-	OTE PLC 3.500% 09/07/2020	EUR	200,000.00	-	-
28/01/2020 ITALCEMENTI FINANCE SA	EUR	-	500,000.00	-	OTE PLC 7.875% 07/02/2018 EMTN	EUR	-	400,000.00	-
5.375% 19/03/2020 EMTN JOHNSON CONTROLS	EUR	949,000.00	949,000.00	-	PARTNERRE IRELAND FINANCE DAC 1.250%	EUR	-	-	-
INTERNATIONAL PLC ZCP 04/12/2020	USD	1,250,000.00	1,250,000.00	-	15/09/2026 PERUSAHAAN PENERBIT	USD	1,500,000.00	1,500,000.00	-
JORDAN GOVERNMENT INTERNATIONAL BOND	EUR	1,000,000.00	500,000.00	-	SBSN INDONESIA III 4.400% 01/03/2028	USD	-	738,500.00	-
7.375% 10/10/2047 JPMORGAN CHASE & CO	EUR	1,400,000.00	1,400,000.00	-	PETROBRAS GLOB 5.299% 27/01/2025	USD	1,500,000.00	-	-
2.625% 23/04/2021 EMTN KBC GROUP NV FRN PERP	USD	800,000.00	800,000.00	-	PETROBRAS GLOBAL FINANCE BV 5.375%	EUR	1,000,000.00	-	-
KINDER MORGAN INC/DE 4.300% 01/06/2025	USD	200,000.00	-	-	27/01/2021 PETROLEOS MEXICANOS	EUR	450,000.00	-	-
KOC HOLDING AS 3.500% 24/04/2020	EUR	305,000.00	-	-	3.125% 27/11/2020 PETROLEOS MEXICANOS	EUR	-	-	-
LANDSBANKINN HF 1.000% 30/05/2023 EMTN	EUR	-	-	-	3.750% 15/03/2019 EMTN PHILIP MORRIS	EUR	-	900,000.00	-
					INTERNATIONAL INC 1.750% 19/03/2020				

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PHILIP MORRIS INTERNATIONAL INC 1.875% 06/11/2037	EUR	965,000.00	965,000.00	-	TENNET HOLDING BV 1.375% 05/06/2028 EMTN	EUR	1,100,000.00	1,100,000.00	-
POLAND GOVERNMENT BOND 2.500% 25/07/2027	PLN	-	5,100,000.00	-	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 2.200% 21/07/2021	USD	200,000.00	-	-
POSTNL NV 1.000% 21/11/2024	EUR	712,000.00	712,000.00	-	THYSSENKRUPP AG 2.750% 08/03/2021 EMTN	EUR	1,000,000.00	700,000.00	-
PPG INDUSTRIES INC ZCP 03/11/2019	EUR	1,000,000.00	500,000.00	-	TITAN GLOBAL FINANCE PLC 2.375% 16/11/2024	EUR	550,000.00	550,000.00	-
PROVEN GLORY CAPITAL LTD 3.250% 21/02/2022	USD	-	200,000.00	-	UBISOFT ENTERTAINMENT SA 1.289% 30/01/2023	EUR	600,000.00	200,000.00	-
EMTN QATAR GOVERNMENT INTERNATIONAL BOND 5.250% 20/01/2020	USD	-	200,000.00	-	UBS AG 12/02/2026 FRN EMTN	EUR	-	700,000.00	-
QBE INSURANCE GROUP LTD FRN PERP EMTN RCI BANQUE SA 1.125% 30/09/2019 EMTN	USD	200,000.00	200,000.00	-	UBS GROUP FUNDING SWITZERLAND AG 1.500% 30/11/2024	EUR	-	500,000.00	-
RELIANCE HOLDING USA INC 5.400% 14/02/2022	EUR	700,000.00	-	-	UNICREDIT BANK AUSTRIA AG 2.500% 27/05/2019	EUR	-	1,000,000.00	-
ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.875% 26/05/2028	USD	-	250,000.00	-	EMTN UNION ANDINA DE CEMENTOS SAA 5.875% 30/10/2021	USD	200,000.00	-	-
ROMANIAN GOVERNMENT INTERNATIONAL BOND 3.625% 24/04/2024 EMTN	EUR	300,000.00	-	-	UNION BANK OF THE PHILIPPINES 3.369% 29/11/2022 EMTN	USD	1,000,000.00	500,000.00	-
RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 1.875% 23/10/2037	EUR	-	1,800,000.00	-	UNITED OVERSEAS BANK LTD FRN PERP EMTN	USD	2,000,000.00	2,000,000.00	-
EMTN RUSSIAN FOREIGN BOND - EUROBOND 3.625% 16/09/2020	EUR	800,000.00	800,000.00	-	UNITED RENTALS NORTH AMERICA INC 5.500% 15/05/2027	USD	-	300,000.00	-
SAMPO OYJ 1.125% 24/05/2019	EUR	800,000.00	800,000.00	-	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.625% 15/04/2023	USD	2,329,601.00	1,268,152.50	-
SANTANDER CONSUMER BANK AS 0.375% 17/02/2020	EUR	700,000.00	700,000.00	-	UNITED STATES TREASURY NOTE/BOND 2.500% 15/02/2046	USD	-	4,150,000.00	-
SAUDI GOVERNMENT INTERNATIONAL BOND 3.625% 04/03/2028 EMTN	EUR	1,000,000.00	1,000,000.00	-	UNITYMEDIA HESSEN GMBH & CO KG / UNITYMEDIA NRW GMBH 3.500% 15/01/2027	EUR	-	700,000.00	-
SAUDI GOVERNMENT INTERNATIONAL BOND 4.625% 04/10/2047 EMTN	USD	-	2,000,000.00	-	VIRGIN MEDIA SECURED FINANCE PLC 5.250% 15/01/2021	USD	850,000.00	-	-
SCHNEIDER ELECTRIC SE 1.375% 21/06/2027 EMTN	EUR	-	2,000,000.00	-	VIVAT NV 2.375% 17/05/2024	EUR	-	900,000.00	-
SCOR SE FRN PERP SES SA FRN PERP	EUR	200,000.00	200,000.00	-	VODAFONE GROUP PLC 2.875% 20/11/2037 EMTN	EUR	990,000.00	990,000.00	-
SINOPEC GROUP OVERSEAS DEVELOPMENT 2017 LTD 2.250% 13/09/2020	USD	800,000.00	800,000.00	-	VOESTALPINE AG 1.375% 27/09/2024 EMTN	EUR	-	700,000.00	-
SLOVENIA GOVERNMENT INTERNATIONAL BOND 4.125% 18/02/2019	USD	-	500,000.00	-	VOLKSWAGEN FINANCIAL SERVICES AG 0.375% 12/04/2021 EMTN	EUR	1,000,000.00	1,000,000.00	-
SPRINT COMMUNICATIONS INC 9.000% 15/11/2018	USD	-	1,250,000.00	-	VOLKSWAGEN NV FRN PERP VOLKSWAGEN LEASING GMBH 0.250% 05/10/2020	EUR	1,000,000.00	1,100,000.00	-
SRLEV NV 15/04/2041 FRN	EUR	-	620,000.00	-	EMTN VOLKSWAGEN LEASING GMBH 1.625% 15/08/2025	EUR	-	2,000,000.00	-
SYNGENTA FINANCE NV 3.698% 24/04/2020	EUR	300,000.00	300,000.00	-	WEICHAI INTERNATIONAL HONG KONG ENERGY GROUP CO LTD 4.125% 30/09/2020	EUR	259,000.00	259,000.00	-
TDC A/S 4.375% 23/02/2018 EMTN	USD	405,000.00	405,000.00	-	WELLS FARGO & CO 1.125% 29/10/2021 EMTN	EUR	-	400,000.00	-
TELECOM ITALIA SPA/MILANO 2.375% 12/10/2027 EMTN	EUR	100,000.00	-	-	WIND TRE SPA 3.125% 20/01/2025	EUR	1,000,000.00	-	-
TELECOM ITALIA SPA/MILANO 4.750% 25/05/2018 EMTN	EUR	1,040,000.00	1,040,000.00	-	XLIT LTD 29/06/2047 FRN	EUR	1,313,000.00	1,313,000.00	-
		1,300,000.00	-	-			200,000.00	905,000.00	-

* Dirty valued bond/swap (including interest receivable).

NN (L) Absolute Return Bond

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
YPF SA 8.500% 23/03/2021	USD	50,000.00	-	-
ZF NORTH AMERICA CAPITAL INC 2.250%	EUR	-	500,000.00	-
26/04/2019 ZIGGO SECURED FINANCE BV 3.750% 15/01/2025	EUR	-	900,000.00	-

Other transferable securities and money market instruments

Bonds and other debt instruments

PERUVIAN GOVERNMENT INTERNATIONAL BOND 8.200% 12/08/2026	PEN	-	4,700,000.00	-
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Undertakings for collective investment

Open ended funds

NN (L) LIQUID EUR - Z CAP EUR	EUR	10,000.00	10,000.00	-
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* Dirty valued bond/swap (including interest receivable).

NN (L) Alternative Beta

(Denominated in USD)

Portfolio movements as at 30/09/2018

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	11,000,000.00	-	-
BILL ZCP 10/01/2019				
UNITED STATES TREASURY	USD	15,000,000.00	-	-
BILL ZCP 11/10/2018				
UNITED STATES TREASURY	USD	6,000,000.00	-	-
BILL ZCP 14/03/2019				
UNITED STATES TREASURY	USD	12,000,000.00	-	-
BILL ZCP 18/10/2018				
UNITED STATES TREASURY	USD	12,000,000.00	-	-
BILL ZCP 19/04/2018				
UNITED STATES TREASURY	USD	10,000,000.00	-	-
BILL ZCP 19/07/2018				
UNITED STATES TREASURY	USD	6,000,000.00	-	-
BILL ZCP 20/09/2018				
UNITED STATES TREASURY	USD	16,000,000.00	-	-
BILL ZCP 22/03/2018				
UNITED STATES TREASURY	USD	11,000,000.00	-	-
BILL ZCP 23/08/2018				
UNITED STATES TREASURY	USD	12,000,000.00	-	-
BILL ZCP 26/04/2018				
UNITED STATES TREASURY	USD	6,000,000.00	-	-
BILL ZCP 29/03/2018				
UNITED STATES TREASURY	USD	10,000,000.00	-	-
BILL ZCP 29/11/2018				

NN (L) Asia Income

(Denominated in USD)

Portfolio movements as at 30/09/2018

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					PRIMAX ELECTRONICS LTD	TWD	378,000.00	-	-
Shares					QINGDAO HAIER CO LTD -A	CNH	-	915,022.00	-
AIA GROUP LTD	HKD	594,400.00	95,200.00	-	QUANTA COMPUTER INC	TWD	3,622,000.00	1,842,000.00	-
BAIDU INC ADR	USD	-	9,127.00	-	SAMSUNG ELECTRONICS	KRW	30,100.00	-	-
BANK NEGARA INDONESIA	IDR	699,100.00	6,058,300.00	-	CO LTD				
PERSERO TBK PT					SAMSUNG ELECTRONICS	KRW	656.00	594.00	-
BITAUTO HOLDINGS LTD	USD	51,742.00	149,282.00	-	CO LTD -PREF				
ADR					SAMSUNG FIRE & MARINE	KRW	-	17,391.00	-
BOC HONG KONG	HKD	1,545,500.00	309,500.00	-	INSURANCE CO LTD				
HOLDINGS LTD					SEMEN INDONESIA	IDR	1,528,500.00	-	-
BRILLANCE CHINA AUO HLD	HKD	2,390,000.00	2,390,000.00	-	PERSERO TBK PT				
/HKD/					SHENZHEN EVERWIN	CNH	-	764,394.00	-
CATHAY FINANCIAL	TWD	1,094,000.00	4,833,000.00	-	PRECISION TECHNOLOGY				
HOLDING CO LTD					CO LTD -A				
CHINA CONSTRUCTION	HKD	8,637,000.00	7,342,000.00	-	SHINHAN FINANCIAL	KRW	147,512.00	7,092.00	-
BANK CORP -H					GROUP CO LTD				
CHINA MENGNIU DAIRY CO	HKD	-	1,808,000.00	-	SHRIRAM TRANSPORT	INR	-	112,809.00	-
LTD					FINANCE CO LTD				
CHINA OVERSEAS LAND &	HKD	2,546,000.00	256,000.00	-	SILERGY CORP	TWD	116,000.00	257,420.00	-
INVESTMENT LTD					SKYWORTH DIGITAL	HKD	-	6,418,000.00	-
CHINA RESOURCES POWER	HKD	6,674,000.00	-	-	HOLDINGS LTD				
HOLDINGS CO LTD					S-OIL CORP	KRW	86,027.00	-	-
CHINASOFT	HKD	410,000.00	10,379,544.00	-	STANDARD CHARTERED	HKD	137,114.00	951,321.00	-
INTERNATIONAL LTD					PLC				
CLP HOLDINGS LTD	HKD	807,000.00	-	-	TAIWAN SEMICONDUCTOR	TWD	2,112,422.00	-	-
CNOOC LTD	HKD	6,712,000.00	525,000.00	-	MANUFACTURING CO LTD				
CSPC PHARMACEUTICAL	HKD	894,000.00	3,080,000.00	-	TENCENT HOLDINGS LTD	HKD	39,900.00	7,900.00	-
GROUP LTD					VENTURE CORP LTD	SGD	86,200.00	-	-
CTBC FINANCIAL HOLDING	TWD	-	4,607,000.00	-	WANT WANT CHINA	HKD	6,639,000.00	-	-
CO LTD					HOLDINGS LTD				
CTRIIP.COM	USD	21,038.00	96,321.00	-	ZHEN DING TECHNOLOGY	TWD	1,860,000.00	289,000.00	-
INTERNATIONAL LTD ADR					HOLDING LTD				
DBS GROUP HOLDINGS LTD	SGD	198,100.00	33,900.00	-					
ECLAT TEXTILE CO LTD	TWD	-	266,320.00	-					
EGIS TECHNOLOGY INC	TWD	161,000.00	485,110.00	-					
HANKOOK TIRE CO LTD	KRW	218,286.00	-	-					
HENAN SHUANGHUI	CNH	-	2,069,689.00	-					
INVESTMENT &									
DEVELOPMENT CO LTD -A									
HIMAX TECHNOLOGIES INC	USD	463,240.00	463,240.00	-					
- ADR									
HKBN LTD	HKD	204,000.00	-	-					
HOTA INDUSTRIAL	TWD	-	1,329,000.00	-					
MANUFACTURING CO LTD									
ICICI BANK LTD	INR	-	455,879.00	-					
ICICI BANK LTD ADR	USD	-	483,883.00	-					
IDFC LTD	INR	-	3,994,033.00	-					
INDUSTRIAL &	HKD	13,449,000.00	2,908,000.00	-					
COMMERCIAL BANK OF									
CHINA LTD -H									
JOYOUNG CO LTD -A	CNH	-	1,232,998.00	-					
LIC HOUSING FINANCE LTD	INR	518,619.00	-	-					
MAKALOT INDUSTRIAL CO	TWD	-	525,000.00	-					
LTD									
MEDIATEK INC	TWD	917,000.00	-	-					
NAVER CORP	KRW	839.00	6,080.00	-					
NBCC INDIA LTD	INR	-	866,020.00	-					
NEW ORIENTAL	USD	71,644.00	-	-					
EDUCATION &									
TECHNOLOGY GROUP INC									
ADR									
PING AN INSURANCE	HKD	914,500.00	88,000.00	-					
GROUP CO OF CHINA LTD -									
H									
PP PERSERO TBK PT	IDR	3,427,405.00	-	-					

NN (L) Asian Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

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					CHINA CINDA FINANCE 3.875% 08/02/2023	USD	450,000.00	450,000.00	-
Bonds and other debt instruments					CHINA CLEAN ENERGY DEVELOPMENT LTD 4.000% 05/11/2025	USD	-	3,200,000.00	-
ADANI PORTS & SPECIAL ECONOMIC ZONE LTD 3.950% 19/01/2022	USD	-	3,000,000.00	-	CHINA CONSTRUCTION BANK CORP/HONG KONG 3.000% 04/12/2022 EMTN	USD	2,950,000.00	2,950,000.00	-
AGILE GROUP HOLDINGS LTD FRN PERP	USD	4,100,000.00	500,000.00	-	CHINA EVERGRANDE GROUP 4.250% 14/02/2023	HKD	23,000,000.00	23,000,000.00	-
AGILE GROUP HOLDINGS LTD 5.125% 14/08/2022	USD	-	850,000.00	-	CHINA EVERGRANDE GROUP 8.750% 28/06/2025	USD	1,250,000.00	500,000.00	-
AGILE GROUP HOLDINGS LTD 8.500% 18/07/2021	USD	500,000.00	500,000.00	-	CHINA EVERGRANDE GROUP 9.500% 29/03/2024	USD	-	3,300,000.00	-
ALIBABA GROUP HOLDING LTD 4.000% 06/12/2037	USD	1,400,000.00	1,400,000.00	-	CHINA GOVERNMENT INTERNATIONAL BOND 2.625% 02/11/2027	USD	800,000.00	800,000.00	-
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 4.400% 19/05/2026	USD	-	1,500,000.00	-	CHINA JINJIANG ENVIRONMENT HOLDING CO LTD 6.000% 27/07/2020	USD	-	750,000.00	-
AZURE ORBIT IV INTERNATIONAL FINANCE LTD 3.750% 25/01/2023	USD	4,000,000.00	2,000,000.00	-	CHINA MINMETALS CORP FRN PERP	USD	6,100,000.00	-	-
AZURE ORBIT IV INTERNATIONAL FINANCE LTD 4.000% 25/01/2028	USD	800,000.00	800,000.00	-	CHINA OIL & GAS GROUP LTD 4.625% 20/04/2022	USD	-	1,050,000.00	-
AZURE POWER ENERGY LTD 5.500% 03/11/2022	USD	800,000.00	2,100,000.00	-	CHINA OIL & GAS GROUP LTD 5.000% 07/05/2020	USD	-	3,150,000.00	-
BAIDU INC 3.875% 29/09/2023	USD	2,000,000.00	2,000,000.00	-	CHINA OVERSEAS FINANCE CAYMAN III LTD 5.375% 29/10/2023	USD	-	1,000,000.00	-
BANK OF CHINA LTD 5.000% 13/11/2024	USD	3,000,000.00	500,000.00	-	CHINA OVERSEAS FINANCE CAYMAN V LTD 3.950% 15/11/2022	USD	-	1,000,000.00	-
BANK OF EAST ASIA LTD/THE 20/11/2024 FRN EMTN	USD	-	1,000,000.00	-	CHINA OVERSEAS FINANCE CAYMAN VI LTD 5.950% 08/05/2024	USD	-	4,300,000.00	-
BANK OF THE PHILIPPINE ISLANDS 4.250% 04/09/2023	USD	1,800,000.00	1,800,000.00	-	CHINA OVERSEAS FINANCE CAYMAN VII LTD 4.250% 26/04/2023	USD	1,450,000.00	550,000.00	-
BAOXIN AUTO FINANCE I LTD FRN PERP	USD	1,200,000.00	-	-	CHINA SCE GROUP HOLDINGS LTD 7.450% 17/04/2021	USD	2,400,000.00	2,400,000.00	-
BEIJING STATE-OWNED ASSETS MANAGEMENT HONG KONG CO LTD 4.125% 26/05/2025	USD	1,600,000.00	1,050,000.00	-	CHINA SCE PROPERTY HOLDINGS LTD 10.000% 02/07/2020	USD	-	500,000.00	-
BLUESTAR FINANCE HOLDINGS LTD FRN PERP	USD	1,000,000.00	500,000.00	-	CHINA SCE PROPERTY HOLDINGS LTD 5.875% 10/03/2022	USD	-	500,000.00	-
BLUESTAR FINANCE HOLDINGS LTD 3.500% 30/09/2021	USD	-	1,900,000.00	-	CHINA SHANSHUI CEMENT GROUP LTD 7.500% 10/03/2020	USD	-	325,800.00	-
CCCI TREASURE LTD FRN PERP	USD	-	2,150,000.00	-	CHINALCO CAPITAL HOLDINGS LTD 4.000% 25/08/2021	USD	-	500,000.00	-
CCTI 2017 LTD 3.625% 08/08/2022	USD	-	2,100,000.00	-	CHINALCO FINANCE HOLDINGS LTD 3.625% 11/12/2019	USD	-	900,000.00	-
CDBL FUNDING 1 3.500% 24/10/2027 EMTN	USD	3,500,000.00	1,800,000.00	-	CHONGQING WESTERN MODERN LOGISTICS INDUSTRY ZONE DEVELOPMENT CONSTRUCTION CO LTD 3.250% 06/09/2021	USD	-	3,750,000.00	-
CGNPC INTERNATIONAL LTD 1.625% 11/12/2024	EUR	2,450,000.00	2,450,000.00	-	CHOUZHOU INTERNATIONAL INVESTMENT LTD 4.000% 05/12/2020	USD	650,000.00	650,000.00	-
CGNPC INTERNATIONAL LTD 2.000% 11/09/2025	EUR	1,450,000.00	-	-	CIFI HOLDINGS GROUP CO LTD 6.875% 23/04/2021	USD	600,000.00	-	-
CHANG DEVELOPMENT INTERNATIONAL LTD 3.625% 20/01/2020	USD	-	1,200,000.00	-	CITIC LTD FRN PERP	USD	-	2,300,000.00	-
CHARMING LIGHT INVESTMENTS LTD FRN PERP EMTN	USD	1,350,000.00	250,000.00	-					
CHINA CINDA FINANCE 2015 I LTD 4.250% 23/04/2025	USD	2,150,000.00	-	-					

NN (L) Asian Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CITIC LTD 6.800%	USD	-	1,000,000.00	-	GOHL CAPITAL LTD 4.250%	USD	700,000.00	-	-
17/01/2023 EMTN					24/01/2027				
CMHI FINANCE BVI CO LTD	USD	850,000.00	850,000.00	-	GOLDEN LEGACY PTE LTD	USD	800,000.00	1,000,000.00	-
5.000% 06/08/2028					8.250% 07/06/2021				
CNAC HK FINBRIDGE CO	USD	-	1,950,000.00	-	GREENLAND GLOBAL	USD	-	450,000.00	-
LTD 3.500% 19/07/2022					INVESTMENT LTD 4.850%				
CNAC HK FINBRIDGE CO	USD	-	760,000.00	-	17/08/2020 EMTN				
LTD 4.125% 19/07/2027					GREENLAND GLOBAL	USD	2,100,000.00	-	-
CNAC HK FINBRIDGE CO	USD	2,640,000.00	-	-	INVESTMENT LTD 5.250%				
LTD 4.875% 14/03/2025					12/02/2021 EMTN				
CNAC HK FINBRIDGE CO	USD	1,720,000.00	-	-	GREENLAND GLOBAL	USD	1,550,000.00	-	-
LTD 5.125% 14/03/2028					INVESTMENT LTD 5.900%				
CNOOC FINANCE 2015 USA	USD	-	2,550,000.00	-	12/02/2023 EMTN				
LLC 3.500% 05/05/2025					HANKOOK TIRE CO LTD	USD	650,000.00	650,000.00	-
CNOOC NEXEN FINANCE	USD	-	6,850,000.00	-	3.500% 30/01/2023				
2014 ULC 4.250%					HANWHA LIFE INSURANCE	USD	1,800,000.00	-	-
30/04/2024					CO LTD 23/04/2048 FRN				
CNRC CAPITAL LTD 1.871%	EUR	-	2,800,000.00	-	HARVEST OPERATIONS	USD	3,100,000.00	3,100,000.00	-
07/12/2021					CORP 3.000% 21/09/2022				
CNRC CAPITALE LTD FRN	USD	500,000.00	-	-	HEUNGKUK LIFE	USD	3,800,000.00	-	-
PERP					INSURANCE CO LTD				
COMMONWEALTH BANK	USD	-	1,450,000.00	-	09/11/2047 FRN				
OF AUSTRALIA 20/10/2026					HINDUSTAN PETROLEUM	USD	-	1,400,000.00	-
FRN					CORP LTD 4.000%				
COUNTRY GARDEN	USD	2,000,000.00	-	-	12/07/2027				
HOLDINGS CO LTD 7.250%					HORSE GALLOP FINANCE	USD	550,000.00	550,000.00	-
04/04/2021					LTD 28/06/2021 FRN				
CRCC YUPENG LTD FRN	USD	-	5,550,000.00	-	HSBC HOLDINGS PLC FRN	EUR	800,000.00	-	-
PERP					PERP				
CSSC CAPITAL TWO LTD	EUR	3,000,000.00	-	-	HUANENG HONG KONG	USD	6,450,000.00	-	-
1.750% 27/09/2023					CAPITAL LTD FRN PERP				
DBS GROUP HOLDINGS LTD	USD	450,000.00	5,950,000.00	-	HUARONG FINANCE II CO	USD	-	1,000,000.00	-
FRN PERP					LTD 3.250% 03/06/2021				
DIANJIAN HAIXING LTD FRN	USD	200,000.00	4,950,000.00	-	EMTN				
PERP					HUARONG FINANCE II CO	USD	-	700,000.00	-
DIANJIAN HAIYU LTD FRN	USD	4,750,000.00	1,300,000.00	-	LTD 5.500% 16/01/2025				
PERP EMTN					EMTN				
DIANJIAN INTERNATIONAL	USD	1,590,000.00	-	-	HUARONG FINANCE 2017	USD	2,800,000.00	-	-
FINANCE LTD FRN PERP					CO LTD FRN PERP EMTN				
DOOSAN INFRACORE CO	USD	-	2,200,000.00	-	ICBIL FINANCE CO LTD	USD	-	1,500,000.00	-
LTD 2.375% 21/11/2019					2.750% 19/05/2021				
DOOSAN POWER SYSTEMS	USD	-	2,000,000.00	-	ICICI BANK LTD/DUBAI	USD	900,000.00	1,200,000.00	-
SA 03/12/2045 FRN					4.000% 18/03/2026				
EASTERN CREATION II	USD	-	3,100,000.00	-	ICICI BANK UK PLC 7.000%	USD	-	1,000,000.00	-
INVESTMENT HOLDINGS					23/11/2020 EMTN				
LTD 3.250% 20/01/2020					INDO ENERGY FINANCE II	USD	-	1,600,000.00	-
EMTN					BV 6.375% 24/01/2023				
EXPORT-IMPORT B 3.250%	USD	1,650,000.00	1,650,000.00	-	INDONESIA GOVERNMENT	EUR	-	3,500,000.00	-
28/11/2027					INTERNATIONAL BOND				
EXPORT-IMPORT BANK OF	USD	2,200,000.00	2,200,000.00	-	2.625% 14/06/2023				
KOREA 01/11/2022 FRN					INDONESIA GOVERNMENT	EUR	-	1,000,000.00	-
FAR EAST HORIZON LTD	USD	300,000.00	-	-	INTERNATIONAL BOND				
FRN PERP EMTN					3.375% 30/07/2025				
FUFENG GROUP LTD	USD	750,000.00	750,000.00	-	INDONESIA GOVERNMENT	USD	500,000.00	-	-
5.875% 28/08/2021					INTERNATIONAL BOND				
GAJAH TUNGGAL TBK PT	USD	300,000.00	850,000.00	-	8.500% 12/10/2035				
8.375% 10/08/2022 EMTN					INDONESIA TREASURY	IDR	50,000,000,000.00	-	-
GANSU PROVINCIAL	USD	-	1,150,000.00	-	BOND 7.000% 15/05/2022				
HIGHWAY AVIATION					INDONESIA TREASURY	IDR	-	52,000,000,000.00	-
TOURISM INVESTMENT					BOND 8.250% 15/05/2036				
GROUP CO LTD 3.000%					INDONESIA TREASURY	IDR	-	3,400,000,000.00	-
18/11/2019					BOND 8.250% 15/07/2021				
GCL NEW ENERGY	USD	1,050,000.00	-	-	INDONESIA TREASURY	IDR	-	4,000,000,000.00	-
HOLDINGS LTD 7.100%					BOND 9.000% 15/03/2029				
30/01/2021					INDUSTRIAL &	USD	550,000.00	550,000.00	-
GEO COAL INTERNATIONAL	USD	300,000.00	600,000.00	-	COMMERCIAL BANK OF				
PTE LTD 8.000%					CHINA LTD/NEW YORK				
04/10/2022					3.538% 08/11/2027				
GLOBAL PRIME CAPITAL	USD	1,800,000.00	-	-					
PTE LTD 7.250%									
26/04/2021									

NN (L) Asian Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
INNER MONGOLIA HIGH- GRADE HIGH WAY CONSTRUCTION AND DEVELOPMENT CO LTD 4.375% 04/12/2020	USD	1,350,000.00	1,350,000.00	-	NANJING YANGZI STATE- OWNED ASSETS INVESTMENT GROUP CO LTD 3.625% 05/12/2022	USD	600,000.00	600,000.00	-
JAIN INTERNATIONAL TRADING BV 7.125% 01/02/2022	USD	750,000.00	700,000.00	-	NANJING YANGZI STATE- OWNED ASSETS INVESTMENT GROUP CO LTD 4.500% 05/12/2027	USD	500,000.00	500,000.00	-
JGC VENTURES PTE LTD 10.750% 30/08/2021	USD	1,300,000.00	-	-	NATIONAL SAVINGS BANK 8.875% 18/09/2018	USD	1,500,000.00	2,250,000.00	-
JINAN WEST CITY INVESTMENT & DEVELOPMENT GROUP CO LTD 3.125% 11/10/2021	USD	-	950,000.00	-	NEW METRO GLOBAL LTD 4.750% 11/02/2019	USD	700,000.00	700,000.00	-
KIA MOTORS CORP 3.000% 25/04/2023	USD	2,150,000.00	2,150,000.00	-	NEW METRO GLOBAL LTD 6.500% 23/04/2021	USD	650,000.00	650,000.00	-
KOOKMIN BANK 2.875% 25/03/2023	USD	-	2,500,000.00	-	NEW METRO GLOBAL LTD 7.500% 20/03/2022	USD	350,000.00	-	-
KOREA RESOURCES CORP 3.000% 24/04/2022	USD	-	3,200,000.00	-	NIPPON LIFE INSURANCE CO 16/10/2044 FRN	USD	-	650,000.00	-
KOREA RESOURCES CORP 4.000% 18/04/2023	USD	1,250,000.00	1,250,000.00	-	NTPC LTD 2.750% 01/02/2027 EMTN	EUR	1,200,000.00	-	-
KOREAN AIR LINES CO LTD 12/06/2047 FRN	USD	-	2,450,000.00	-	NTPC LTD 4.250% 26/02/2026 EMTN	USD	-	1,750,000.00	-
KOREAN AIR LINES CO LTD 25/11/2045 FRN	USD	-	2,200,000.00	-	NUOXI CAPITAL LTD 5.350% 24/01/2023	USD	900,000.00	900,000.00	-
KOREAN AIR LINES CO LTD 5.875% 06/03/2021	USD	2,950,000.00	-	-	ONGC VIDESH LTD 4.625% 15/07/2024	USD	-	3,600,000.00	-
KRUNG THAI BANK PCL/CAYMAN ISLANDS 26/12/2024 FRN EMTN	USD	-	500,000.00	-	OVERSEAS CHINESE TOWN ASIA HOLDINGS LTD FRN PERP	USD	1,550,000.00	300,000.00	-
KUNLUN ENERGY CO LTD 3.750% 13/05/2025	USD	-	2,500,000.00	-	PB INTERNATIONAL BV 7.625% 26/01/2022	USD	1,000,000.00	-	-
KYOBO LIFE INSURANCE CO LTD 24/07/2047 FRN	USD	3,050,000.00	-	-	PERTAMINA PERSERO PT 6.500% 27/05/2041	USD	-	500,000.00	-
LEADER GOAL INTERNATIONAL LTD FRN PERP EMTN	USD	1,700,000.00	1,700,000.00	-	PERUSAHAAN LISTRIK NEGARA PT 6.150% 21/05/2048	USD	1,150,000.00	1,150,000.00	-
LONGFOR PROPERTIES CO LTD 4.500% 16/01/2028	USD	600,000.00	600,000.00	-	PERUSAHAAN PENERBIT SBSN INDONESIA III 4.325% 28/05/2025	USD	-	2,000,000.00	-
LOTTE SHOPPING BUSINESS MANAGEMENT HONG KONG LTD 2.375% 05/09/2020	USD	-	1,850,000.00	-	PERUSAHAAN PENERBIT SBSN INDONESIA III 4.350% 10/09/2024	USD	-	3,000,000.00	-
MALAYAN BANKING BHD 29/10/2026 FRN	USD	-	2,350,000.00	-	PERUSAHAAN PENERBIT SBSN INDONESIA III 4.400% 01/03/2028	USD	650,000.00	650,000.00	-
MCC HOLDING HONG KONG CORP LTD FRN PERP	USD	1,200,000.00	-	-	PETRON CORP FRN PERP POLY REAL ESTATE FINANCE LTD 3.950% 05/02/2023	USD	2,750,000.00	1,300,000.00	-
MINEJESA CAPITAL BV 4.625% 10/08/2030	USD	500,000.00	500,000.00	-	POSTAL SAVINGS BANK OF CHINA CO LTD FRN PERP POWER FINANCE C 5.250% 10/08/2028	USD	1,600,000.00	500,000.00	-
MINEJESA CAPITAL BV 5.625% 10/08/2037	USD	1,900,000.00	-	-	PRESS METAL LABUAN LTD 4.800% 30/10/2022	USD	-	5,400,000.00	-
MINMETALS BOUNTEOUS FINANCE BVI LTD 3.125% 27/07/2021	USD	-	2,200,000.00	-	PROVEN GLORY CAPITAL LTD 3.250% 21/02/2022	USD	3,500,000.00	-	-
MINMETALS BOUNTEOUS FINANCE BVI LTD 4.750% 30/07/2025	USD	-	1,000,000.00	-	EMTN PROVEN HONOUR CAPITAL LTD 4.125% 06/05/2026	USD	600,000.00	600,000.00	-
MODERNLAND OVERSEAS PTE LTD 6.950% 13/04/2024	USD	-	800,000.00	-	PROVEN HONOUR CAPITAL LTD 4.125% 19/05/2025	USD	1,600,000.00	3,850,000.00	-
MONGOLIA GOVERNMENT INTERNATIONAL BOND 5.125% 05/12/2022	USD	-	920,000.00	-	PTTEP TREASURY CENTER CO LTD FRN PERP	USD	700,000.00	1,700,000.00	-
MONGOLIA GOVERNMENT INTERNATIONAL BOND 5.625% 01/05/2023	USD	700,000.00	700,000.00	-	QBE INSURANCE GROUP LTD FRN PERP EMTN	USD	-	1,652,000.00	-
							650,000.00	-	-

NN (L) Asian Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
RAIL TRANSIT INTERNATIONAL INVESTMENT CO LTD 2.875% 13/05/2021	USD	-	1,900,000.00	-	TBLA INTERNATIONAL PTE LTD 7.000% 24/01/2023	USD	200,000.00	200,000.00	-
RELIANCE HOLDING USA INC 6.250% 19/10/2040	USD	-	1,300,000.00	-	TENCENT HOLDINGS LTD 3.595% 19/01/2028	USD	800,000.00	800,000.00	-
REPUBLIC OF KOREA 3.875% 20/09/2048	USD	350,000.00	350,000.00	-	THETA CAPITAL PTE LTD 6.750% 31/10/2026	USD	600,000.00	600,000.00	-
RH INTERNATIONAL SINGAPORE CORP PTE LTD 4.500% 27/03/2028 EMTN	USD	1,000,000.00	1,000,000.00	-	THETA CAPITAL PTE LTD 7.000% 11/04/2022	USD	-	550,000.00	-
SANDS CHINA LTD 5.125% 08/08/2025	USD	300,000.00	-	-	THREE GORGES FINANCE I CAYMAN ISLANDS LTD 3.150% 02/06/2026	USD	-	3,200,000.00	-
SANDS CHINA LTD 5.400% 08/08/2028	USD	1,250,000.00	-	-	TIANQI FINCO CO LTD 3.750% 28/11/2022	USD	1,200,000.00	1,200,000.00	-
SECURITY BANK CO 4.500% 25/09/2023	USD	1,100,000.00	-	-	TIMES CHINA HOLDINGS LTD 6.250% 17/01/2021	USD	600,000.00	600,000.00	-
SHENZHEN INTERNATIONAL HOLDINGS LTD FRN PERP	USD	5,400,000.00	-	-	TIMES CHINA HOLDINGS LTD 6.250% 23/01/2020	USD	-	950,000.00	-
SHIMAO PROPERTY HOLDINGS LTD 4.750% 03/07/2022	USD	4,000,000.00	4,000,000.00	-	TIMES CHINA HOLDINGS LTD 7.850% 04/06/2021	USD	1,850,000.00	-	-
SHIMAO PROPERTY HOLDINGS LTD 8.375% 10/02/2022	USD	-	500,000.00	-	TNB GLOBAL VENTURES CAPITAL BHD 3.244%	USD	-	1,000,000.00	-
SHINHAN BANK CO LTD 07/12/2026 FRN	USD	-	3,200,000.00	-	19/10/2026 EMTN TSINGHUA UNIC LTD	USD	3,900,000.00	2,500,000.00	-
SHINHAN BANK CO LTD 2.875% 28/03/2022	USD	-	900,000.00	-	5.375% 31/01/2023 UNION BANK OF THE PHILIPPINES 3.369%	USD	1,300,000.00	750,000.00	-
SHINHAN BANK CO LTD 3.875% 24/03/2026	USD	-	800,000.00	-	29/11/2022 EMTN UNION LIFE INSURANCE CO	USD	1,500,000.00	1,800,000.00	-
SIHC INTERNATIONAL CAPITAL LTD 4.350% 26/09/2023	USD	1,150,000.00	-	-	LTD 3.000% 19/09/2021 UNITED OVERSEAS BANK	USD	1,750,000.00	1,750,000.00	-
SINOCEM OFFSHORE CAPITAL CO LTD 3.124% 24/05/2022 EMTN	USD	-	3,150,000.00	-	LTD FRN PERP EMTN UNITED OVERSEAS BANK	USD	-	2,350,000.00	-
SINOPEC CAPITAL 2013 LTD 3.125% 24/04/2023	USD	-	10,000,000.00	-	LTD 19/09/2024 FRN EMTN VANKE REAL ESTATE HONG KONG CO LTD 25/05/2023	USD	1,400,000.00	-	-
SINOPEC GROUP OVERSEAS DEVELOPMENT 2015 LTD 3.250% 28/04/2025	USD	-	1,450,000.00	-	FRN EMTN VANKE REAL ESTATE HONG KONG CO LTD 3.975%	USD	3,700,000.00	700,000.00	-
SMC GLOBAL POWER HOLDINGS CORP FRN PERP	USD	-	1,100,000.00	-	09/11/2027 EMTN VEDANTA RESOURCES PLC	USD	-	2,000,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 5.750% 18/01/2022	USD	-	500,000.00	-	6.375% 30/07/2022 VEDANTA RESOURCES PLC	USD	-	550,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.200% 11/05/2027	USD	-	350,000.00	-	7.125% 31/05/2023 VLL INTERNATIONAL INC	USD	2,150,000.00	-	-
SSMS PLANTATION HOLDINGS PTE LTD 7.750% 23/01/2023	USD	500,000.00	-	-	5.750% 28/11/2024 EMTN VLL INTERNATIONAL INC	USD	-	1,550,000.00	-
STAR ENERGY GEOTHERMAL WAYANG WINDU LTD 6.750% 24/04/2023	USD	750,000.00	-	-	7.375% 18/06/2022 EMTN WEALTH DRIVEN LTD	USD	450,000.00	-	-
SUNAC CHINA HOLDINGS LTD 6.875% 08/08/2020	USD	850,000.00	2,000,000.00	-	5.500% 17/08/2023 WEICHAI INTERNATIONAL HONG KONG ENERGY	USD	2,300,000.00	-	-
SUNAC CHINA HOLDINGS LTD 7.350% 19/07/2021	USD	1,250,000.00	-	-	GROUP CO LTD FRN PERP WELL HOPE DEVELOPMENT LTD FRN PERP	USD	4,100,000.00	-	-
SUNAC CHINA HOLDINGS LTD 8.350% 19/04/2023	USD	700,000.00	-	-	WEST CHINA CEMENT LTD 6.500% 11/09/2019	USD	-	1,150,000.00	-
SUNAC CHINA HOLDINGS LTD 8.625% 27/07/2020	USD	650,000.00	650,000.00	-	WING LUNG BANK LTD 22/11/2027 FRN EMTN	USD	1,300,000.00	-	-
SUNNY OPTICAL TECHNOLOGY GROUP CO LTD 3.750% 23/01/2023	USD	700,000.00	700,000.00	-	WISDOM GLORY GROUP LTD FRN PERP	USD	500,000.00	-	-
					WOORI BANK FRN PERP WOORI BANK 4.750%	USD	-	3,500,000.00	-
					30/04/2024 WTT INVESTMENT	USD	-	700,000.00	-
					LTD/HONG KONG 5.500% 21/11/2022	USD	1,200,000.00	1,200,000.00	-
					WUHAN STATE-OWNED ASSET MANAGEMENT LTD CO 3.800% 18/12/2020	USD	2,500,000.00	2,500,000.00	-

NN (L) Asian Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
XIHUI HAIWAI I INVESTMENT HOLDINGS CO LTD 3.250% 27/06/2019	USD	-	1,650,000.00	-
YANGO JUSTICE INTERNATIONAL LTD 7.500% 16/11/2020	USD	2,150,000.00	2,150,000.00	-
YANLORD LAND HK CO LTD 6.750% 23/04/2023	USD	2,200,000.00	2,200,000.00	-
YES BANK IFSC BANKING UNIT BRANCH 3.750% 06/02/2023 EMTN	USD	2,150,000.00	-	-
YESTAR HEALTHCARE HOLDINGS CO LTD 6.900% 15/09/2021	USD	1,100,000.00	-	-
YINGDE GASES INVESTMENT LTD 6.250% 19/01/2023	USD	1,300,000.00	1,300,000.00	-
YUNNAN ENERGY INVESTMENT OVERSEAS FINANCE CO LTD 4.250% 14/11/2022	USD	1,100,000.00	1,100,000.00	-
YUZHOU PROPERTIES CO LTD 6.000% 25/01/2022	USD	200,000.00	-	-
YUZHOU PROPERTIES CO LTD 7.900% 11/05/2021	USD	600,000.00	300,000.00	-
ZOOMLION HK SPV CO LTD 6.125% 20/12/2022	USD	-	500,000.00	-
1MDB GLOBAL INVESTMENTS LTD 4.400% 09/03/2023	USD	-	1,000,000.00	-

Other transferable securities and money market instruments

Bonds and other debt instruments

RELIANCE INDUSTRIES LTD 10.500% 06/08/2046	USD	300,000.00	-	-
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NN (L) Asian High Yield

(Denominated in USD)

Portfolio movements as at 30/09/2018

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 5.950% 31/07/2024	USD	-	600,000.00	-	DIANJIAN HAIYU LTD FRN PERP EMTN	USD	-	350,000.00	-
ABM INVESTAMA TBK PT 7.125% 01/08/2022	USD	1,000,000.00	-	-	DIANJIAN INTERNATIONAL FINANCE LTD FRN PERP	USD	205,000.00	-	-
AGILE GROUP HOLDINGS LTD FRN PERP	USD	1,900,000.00	-	-	FAR EAST HORIZON LTD	USD	700,000.00	-	-
AGILE GROUP HOLDINGS LTD 5.125% 14/08/2022	USD	-	600,000.00	-	FRN PERP EMTN FORTUNE STAR BVI LTD	USD	-	200,000.00	-
AGILE GROUP HOLDINGS LTD 8.500% 18/07/2021	USD	400,000.00	400,000.00	-	5.250% 23/03/2022 FUFENG GROUP LTD	USD	250,000.00	250,000.00	-
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 4.400% 19/05/2026	USD	-	500,000.00	-	5.875% 28/08/2021 FUTURE LAND	USD	900,000.00	900,000.00	-
AZURE POWER ENERGY LTD 5.500% 03/11/2022	USD	1,000,000.00	1,500,000.00	-	DEVELOPMENT HOLDINGS LTD 5.000% 16/02/2020	USD	-	650,000.00	-
BAOXIN AUTO FINANCE I LTD FRN PERP	USD	1,100,000.00	-	-	GAJAH TUNGGAL TBK PT 8.375% 10/08/2022 EMTN	USD	-	-	-
BARMINCO FINANCE PTY LTD 6.625% 15/05/2022	USD	500,000.00	-	-	GCL NEW ENERGY HOLDINGS LTD 7.100%	USD	850,000.00	-	-
CAR INC 6.000% 11/02/2021	USD	-	750,000.00	-	30/01/2021 GEMDALE EVER	USD	-	500,000.00	-
CHARMING LIGHT INVESTMENTS LTD FRN PERP EMTN	USD	650,000.00	-	-	PROSPERITY INVESTMENT LTD 4.950% 26/07/2022	USD	500,000.00	400,000.00	-
CHINA EVERGRANDE GROUP 4.250% 14/02/2023	HKD	13,000,000.00	13,000,000.00	-	GEO COAL INTERNATIONAL PTE LTD 8.000%	USD	-	-	-
CHINA EVERGRANDE GROUP 8.750% 28/06/2025	USD	200,000.00	-	-	04/10/2022 GLENMARK	USD	-	650,000.00	-
CHINA EVERGRANDE GROUP 9.500% 29/03/2024	USD	-	1,700,000.00	-	PHARMACEUTICALS LTD 4.500% 02/08/2021	USD	-	-	-
CHINA FORTUNE LAND DEVELOPMENT 6.500% 21/12/2020	USD	1,000,000.00	-	-	GLOBAL PRIME CAPITAL PTE LTD 7.250%	USD	1,000,000.00	-	-
CHINA GOVERNMENT INTERNATIONAL BOND 2.625% 02/11/2027	USD	200,000.00	200,000.00	-	26/04/2021 GOLDEN LEGACY PTE LTD	USD	1,300,000.00	-	-
CHINA OIL & GAS GROUP LTD 4.625% 20/04/2022	USD	-	1,000,000.00	-	6.875% 27/03/2024 GOLDEN LEGACY PTE LTD	USD	-	700,000.00	-
CHINA OIL & GAS GROUP LTD 5.000% 07/05/2020	USD	-	1,700,000.00	-	8.250% SER 144A 07/06/2021	USD	-	900,000.00	-
CHINA SCE GROUP HOLDINGS LTD 7.450% 17/04/2021	USD	850,000.00	850,000.00	-	GOLDEN LEGACY PTE LTD 8.250% 07/06/2021	USD	-	500,000.00	-
CHINA SCE PROPERTY HOLDINGS LTD 10.000% 02/07/2020	USD	-	600,000.00	-	GOME RETAIL HOLDINGS LTD 5.000% 10/03/2020	USD	-	-	-
CHINA SHANSHUI CEMENT GROUP LTD 7.500% 10/03/2020	USD	-	352,500.00	-	GREENLAND GLOBAL INVESTMENT LTD 3.500%	USD	-	1,100,000.00	-
CHINA SOUTH CITY HOLDINGS LTD 5.750% 09/03/2020	USD	-	800,000.00	-	06/09/2019 EMTN GREENLAND GLOBAL	USD	1,400,000.00	200,000.00	-
CHINA WATER AFFAIRS GROUP LTD 5.250% 07/02/2022	USD	-	400,000.00	-	INVESTMENT LTD 5.250% 12/02/2021 EMTN	USD	-	-	-
CIFI HOLDINGS GROUP CO LTD 5.500% 23/01/2023	USD	700,000.00	-	-	GREENLAND GLOBAL INVESTMENT LTD 5.900%	USD	1,000,000.00	-	-
CIFI HOLDINGS GROUP CO LTD 6.875% 23/04/2021	USD	350,000.00	-	-	12/02/2023 EMTN GUORUI PROPERTIES LTD	USD	800,000.00	300,000.00	-
CITIC LTD FRN PERP	USD	-	1,000,000.00	-	7.000% 21/03/2020 HEALTH AND HAPPINESS	USD	-	1,200,000.00	-
COUNTRY GARDEN HOLDINGS CO LTD 7.500% 09/03/2020	USD	-	250,000.00	-	H&H INTERNATIONAL HOLDINGS LTD 7.250%	USD	-	-	-
DAI-ICHI LIFE INSURANCE CO LTD/THE FRN PERP	USD	-	900,000.00	-	21/06/2021 HEUNGKUK LIFE	USD	800,000.00	-	-
					INSURANCE CO LTD 09/11/2047 FRN	EUR	200,000.00	-	-
					HSBC HOLDINGS PLC FRN PERP	EUR	-	-	-
					HT GLOBAL IT SOLUTIONS HOLDINGS LTD 7.000%	USD	-	800,000.00	-
					14/07/2021 HUANENG HONG KONG	USD	1,150,000.00	-	-
					CAPITAL LTD FRN PERP IDBI BANK LTD/DIFC DUBAI	USD	-	800,000.00	-
					4.250% 30/11/2020 INDO ENERGY FINANCE II	USD	-	400,000.00	-
					BV 6.375% 24/01/2023	USD	-	-	-

NN (L) Asian High Yield

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
JAIN INTERNATIONAL TRADING BV 7.125% 01/02/2022	USD	300,000.00	200,000.00	-	SAMVARDHANA MOTHERSON AUTOMOTIVE SYSTEMS GROUP BV 4.875% 16/12/2021	USD	-	500,000.00	-
JGC VENTURES PTE LTD 10.750% 30/08/2021	USD	400,000.00	-	-	SANDS CHINA LTD 5.400% 08/08/2028	USD	300,000.00	300,000.00	-
JSW STEEL LTD 4.750% 12/11/2019	USD	-	1,000,000.00	-	SHENZHEN INTERNATIONAL HOLDINGS LTD FRN PERP SHIMAO PROPERTY HOLDINGS LTD 4.750% 03/07/2022	USD	1,100,000.00	-	-
JSW STEEL LTD 5.250% 13/04/2022	USD	-	500,000.00	-	SHIMAO PROPERTY HOLDINGS LTD 8.375% 10/02/2022	USD	1,750,000.00	1,450,000.00	-
JUBILANT PHARMA LTD/SG 4.875% 06/10/2021	USD	-	500,000.00	-	SMC GLOBAL POWER HOLDINGS CORP FRN PERP SRI LANKA GOVERNMENT INTERNATIONAL BOND 5.750% 18/01/2022	USD	-	300,000.00	-
KOREAN AIR LINES CO LTD 12/06/2047 FRN	USD	800,000.00	2,200,000.00	-	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.200% 11/05/2027	USD	-	350,000.00	-
KOREAN AIR LINES CO LTD 5.875% 06/03/2021	USD	1,400,000.00	-	-	SSMS PLANTATION HOLDINGS PTE LTD 7.750% 23/01/2023	USD	1,300,000.00	-	-
KWG PROPERTY HOLDING LTD 6.000% 11/01/2022	USD	-	600,000.00	-	STAR ENERGY GEOTHERMAL WAYANG WINDU LTD 6.750% 24/04/2033	USD	1,400,000.00	-	-
KWG PROPERTY HOLDING LTD 8.975% 14/01/2019	USD	-	300,000.00	-	STATS CHIPPAK PTE LTD 8.500% 24/11/2020	USD	-	1,700,000.00	-
LOGAN PROPERTY HOLDINGS CO LTD 5.250% 23/02/2023	USD	800,000.00	-	-	SUNAC CHINA HOLDINGS LTD 6.875% 08/08/2020	USD	1,250,000.00	2,600,000.00	-
LS FINANCE 2025 LTD 4.500% 26/06/2025	USD	-	500,000.00	-	SUNAC CHINA HOLDINGS LTD 7.350% 19/07/2021	USD	1,600,000.00	-	-
MELCO RESORTS FINANCE LTD 4.875% 06/06/2025	USD	1,000,000.00	-	-	SUNAC CHINA HOLDINGS LTD 8.350% 19/04/2023	USD	250,000.00	-	-
MINEJESA CAPITAL BV 5.625% 10/08/2037	USD	200,000.00	-	-	SUNAC CHINA HOLDINGS LTD 8.625% 27/07/2020	USD	200,000.00	200,000.00	-
MODERNLAND OVERSEAS PTE LTD 6.950% 13/04/2024	USD	-	300,000.00	-	THETA CAPITAL PTE LTD 6.750% 31/10/2026	USD	200,000.00	400,000.00	-
MONGOLIA GOVERNMENT INTERNATIONAL BOND 5.625% 01/05/2023	USD	300,000.00	300,000.00	-	THETA CAPITAL PTE LTD 7.000% 11/04/2022	USD	-	900,000.00	-
MONGOLIA GOVERNMENT INTERNATIONAL BOND 8.750% 09/03/2024	USD	-	700,000.00	-	TIMES CHINA HOLDINGS LTD 6.250% 17/01/2021	USD	200,000.00	200,000.00	-
NATIONAL SAVINGS BANK 8.875% 18/09/2018	USD	-	2,000,000.00	-	TIMES CHINA HOLDINGS LTD 6.250% 23/01/2020	USD	-	350,000.00	-
NEW METRO GLOBAL LTD 4.750% 11/02/2019	USD	300,000.00	300,000.00	-	TIMES CHINA HOLDINGS LTD 7.850% 04/06/2021	USD	950,000.00	-	-
NEW METRO GLOBAL LTD 6.500% 23/04/2021	USD	650,000.00	650,000.00	-	TSINGHUA UNIC LTD 5.375% 31/01/2023	USD	2,200,000.00	1,800,000.00	-
NEW METRO GLOBAL LTD 7.125% 23/05/2021	USD	1,585,000.00	-	-	UNIGROUP INTERNATIONAL HOLDINGS LTD 6.000% 10/12/2020	USD	-	700,000.00	-
NEW METRO GLOBAL LTD 7.500% 20/03/2022	USD	450,000.00	450,000.00	-	UNION LIFE INSURANCE CO LTD 3.000% 19/09/2021	USD	1,500,000.00	-	-
NUOXI CAPITAL LTD 5.350% 24/01/2023	USD	450,000.00	-	-	VEDANTA RESOURCES PLC 6.375% 30/07/2022	USD	-	450,000.00	-
OVERSEAS CHINESE TOWN ASIA HOLDINGS LTD FRN PERP	USD	450,000.00	-	-	VEDANTA RESOURCES PLC 7.125% 31/05/2023	USD	-	300,000.00	-
PB INTERNATIONAL BV 7.625% 26/01/2022	USD	300,000.00	-	-	VLL INTERNATIONAL INC 5.750% 28/11/2024 EMTN	USD	650,000.00	650,000.00	-
PETRON CORP FRN PERP	USD	1,050,000.00	-	-	VLL INTERNATIONAL INC 7.375% 18/06/2022 EMTN	USD	-	250,000.00	-
POSTAL SAVINGS BANK OF CHINA CO LTD FRN PERP	USD	-	1,050,000.00	-	WEALTH DRIVEN LTD 5.500% 17/08/2023	USD	200,000.00	300,000.00	-
PRESS METAL LABUAN LTD 4.800% 30/10/2022	USD	200,000.00	200,000.00	-	WEICHAI INTERNATIONAL HONG KONG ENERGY GROUP CO LTD FRN PERP	USD	600,000.00	-	-
PTTEP TREASURY CENTER CO LTD FRN PERP	USD	-	348,000.00	-					
QBE INSURANCE GROUP LTD FRN PERP EMTN	USD	200,000.00	-	-					
RKI OVERSEAS FINANCE 2016 B LTD 4.700% 06/09/2021	USD	-	250,000.00	-					
ROYAL CAPITAL BV FRN PERP	USD	-	400,000.00	-					

NN (L) Asian High Yield

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
WELL HOPE DEVELOPMENT LTD FRN PERP	USD	800,000.00	-	-
WEST CHINA CEMENT LTD 6.500% 11/09/2019	USD	-	200,000.00	-
WISDOM GLORY GROUP LTD FRN PERP	USD	1,100,000.00	-	-
WOORI BANK FRN PERP 4.750%	USD	-	1,400,000.00	-
WOORI BANK 30/04/2024	USD	-	1,800,000.00	-
WTT INVESTMENT LTD/HONG KONG 5.500% 21/11/2022	USD	600,000.00	600,000.00	-
YANGO JUSTICE INTERNATIONAL LTD 7.500% 16/11/2020	USD	1,350,000.00	1,350,000.00	-
YANLORD LAND HK CO LTD 5.875% 23/01/2022	USD	-	600,000.00	-
YANLORD LAND HK CO LTD 6.750% 23/04/2023	USD	1,000,000.00	250,000.00	-
YESTAR HEALTHCARE HOLDINGS CO LTD 6.900% 15/09/2021	USD	1,200,000.00	-	-
YINGDE GASES INVESTMENT LTD 6.250% 19/01/2023	USD	400,000.00	400,000.00	-
YINGDE GASES INVESTMENT LTD 7.250% 28/02/2020	USD	-	400,000.00	-
YUZHOU PROPERTIES CO LTD 6.000% 25/01/2022	USD	300,000.00	-	-
YUZHOU PROPERTIES CO LTD 7.900% 11/05/2021	USD	500,000.00	500,000.00	-

Other transferable securities and money market instruments

Bonds and other debt instruments

HUANENG HONG KONG CAPITAL LTD FRN PERP	USD	-	700,000.00	-
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NN (L) Banking & Insurance

(Denominated in USD)

Portfolio movements as at 30/09/2018

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	103,700.00	123,973.00	-	LLOYDS BANKING GROUP PLC	GBP	2,643,854.00	4,702,224.00	-
AFLAC INC	USD	102,232.00	89,710.00	-	MACQUARIE GROUP LTD	AUD	77,970.00	42,175.00	-
AGEAS	EUR	105,378.00	57,429.00	-	MEDIOBANCA BANCA DI	EUR	464,525.00	255,660.00	-
AGNC INVESTMENT CORP	USD	238,024.00	371,973.00	-	CREDITO FINANZIARIO SPA				
ALLIED IRISH BANKS PLC	EUR	-	259,582.00	-	METLIFE INC	USD	159,364.00	91,853.00	-
ALLY FINANCIAL INC	USD	58,036.00	58,036.00	-	MS&AD INSURANCE	JPY	79,800.00	121,900.00	-
ANNALY CAPITAL	USD	82,875.00	332,900.00	-	GROUP HOLDINGS INC				
MANAGEMENT INC					MSCI INC -A	USD	34,466.00	34,466.00	-
APOLLO GLOBAL	USD	60,298.00	182,517.00	-	NASDAQ INC	USD	65,454.00	34,864.00	-
MANAGEMENT LLC -A					NATIONAL BANK OF CANADA	CAD	68,165.00	80,483.00	-
ASR NEDERLAND NV	EUR	61,427.00	74,462.00	-	NATIXIS SA	EUR	238,749.00	238,749.00	-
ASSURANT INC	USD	-	28,642.00	-	ORIX CORP	JPY	66,400.00	71,000.00	-
ATHENE HOLDING LTD - A	USD	19,882.00	76,677.00	-	PARTNERS GROUP	CHF	7,843.00	9,410.00	-
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	253,794.00	255,422.00	-	HOLDING AG				
AXA SA	EUR	132,234.00	157,953.00	-	PNC FINANCIAL SERVICES	USD	27,164.00	59,365.00	-
BANCO BILBAO VIZCAYA	EUR	112,319.00	112,319.00	-	GROUP INC/THE				
ARGENTARIA SA					PRINCIPAL FINANCIAL	USD	33,804.00	66,428.00	-
BANK HAPOLIM BM	ILS	-	162,511.00	-	GROUP INC				
BANK LEUMI LE-ISRAEL BM	ILS	1,045,883.00	593,189.00	-	PRUDENTIAL FINANCIAL	USD	30,151.00	37,016.00	-
BANK OF AMERICA CORP	USD	370,708.00	430,826.00	-	INC				
BANK OF NOVA	CAD	69,368.00	82,769.00	-	REINSURANCE GROUP OF AMERICA INC - A	USD	30,367.00	30,367.00	-
SCOTIA/THE					RESONA HOLDINGS INC	JPY	905,900.00	909,900.00	-
BANK OF QUEENSLAND LTD	AUD	270,228.00	270,228.00	-	S&P GLOBAL INC	USD	17,093.00	28,042.00	-
BENDIGO & ADELAIDE	AUD	-	233,860.00	-	SUMITOMO MITSUI	JPY	88,700.00	105,300.00	-
BANK LTD					FINANCIAL GROUP INC				
BERKSHIRE HATHAWAY INC - B	USD	28,062.00	10,039.00	-	SYNCHRONY FINANCIAL	USD	108,028.00	126,637.00	-
BOC HONG KONG	HKD	1,043,000.00	1,221,000.00	-	T ROWE PRICE GROUP INC	USD	32,844.00	32,844.00	-
HOLDINGS LTD					TORONTO-DOMINION	CAD	86,047.00	99,910.00	-
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	-	10,173.00	-	BANK/THE				
CAPITAL ONE FINANCIAL CORP	USD	19,102.00	-	-	UNICREDIT SPA	EUR	181,276.00	130,920.00	-
CI FINANCIAL CORP	CAD	51,185.00	152,271.00	-	UNITED OVERSEAS BANK LTD	SGD	165,100.00	206,400.00	-
CIT GROUP INC	USD	111,639.00	60,580.00	-	UNUM GROUP	USD	71,265.00	77,276.00	-
CITIGROUP INC	USD	94,220.00	112,851.00	-	VOYA FINANCIAL INC	USD	79,153.00	28,837.00	-
CME GROUP INC - A	USD	45,737.00	45,737.00	-	XL GROUP LTD	USD	-	44,692.00	-
DANSKE BANK A/S	DKK	80,658.00	96,188.00	-	ZURICH INSURANCE GROUP AG	CHF	1,325.00	11,983.00	-
DBS GROUP HOLDINGS LTD	SGD	108,700.00	56,900.00	-	3I GROUP PLC	GBP	312,967.00	368,904.00	-
DEUTSCHE BOERSE AG	EUR	-	7,306.00	-					
DISCOVER FINANCIAL SERVICES	USD	57,509.00	65,006.00	-					
DNB ASA	NOK	70,268.00	70,268.00	-					
ERSTE GROUP BANK AG	EUR	67,408.00	125,227.00	-					
EURONEXT NV	EUR	26,494.00	82,561.00	-					
EVEREST RE GROUP LTD	USD	-	11,428.00	-					
FNH GROUP	USD	149,735.00	92,701.00	-					
FRANKLIN RESOURCES INC	USD	15,587.00	15,587.00	-					
HARTFORD FINANCIAL SERVICES GROUP INC/THE	USD	9,759.00	39,516.00	-					
ING GROEP NV	EUR	107,427.00	315,302.00	-					
INTESA SANPAOLO SPA	EUR	1,968,481.00	1,400,721.00	-					
INVESCO LTD	USD	119,347.00	119,347.00	-					
KEYCORP	USD	304,313.00	163,073.00	-					
LEGAL & GENERAL GROUP PLC	GBP	1,251,249.00	926,598.00	-					
LINCOLN NATIONAL CORP	USD	37,966.00	45,866.00	-					

NN (L) Commodity Enhanced

(Denominated in USD)

Portfolio movements as at 30/09/2018

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	25,000,000.00	25,000,000.00	-
BILL ZCP 01/11/2018				
UNITED STATES TREASURY	USD	15,000,000.00	-	-
BILL ZCP 05/04/2018				
UNITED STATES TREASURY	USD	20,000,000.00	-	-
BILL ZCP 06/09/2018				
UNITED STATES TREASURY	USD	17,000,000.00	-	-
BILL ZCP 07/02/2019				
UNITED STATES TREASURY	USD	22,000,000.00	-	-
BILL ZCP 07/03/2019				
UNITED STATES TREASURY	USD	14,000,000.00	-	-
BILL ZCP 10/01/2019				
UNITED STATES TREASURY	USD	22,000,000.00	-	-
BILL ZCP 11/10/2018				
UNITED STATES TREASURY	USD	22,000,000.00	-	-
BILL ZCP 13/09/2018				
UNITED STATES TREASURY	USD	20,000,000.00	-	-
BILL ZCP 14/02/2019				
UNITED STATES TREASURY	USD	23,000,000.00	-	-
BILL ZCP 14/03/2019				
UNITED STATES TREASURY	USD	20,000,000.00	-	-
BILL ZCP 15/03/2018				
UNITED STATES TREASURY	USD	15,000,000.00	-	-
BILL ZCP 16/08/2018				
UNITED STATES TREASURY	USD	7,000,000.00	-	-
BILL ZCP 17/05/2018				
UNITED STATES TREASURY	USD	10,000,000.00	-	-
BILL ZCP 19/04/2018				
UNITED STATES TREASURY	USD	8,000,000.00	-	-
BILL ZCP 20/09/2018				
UNITED STATES TREASURY	USD	14,000,000.00	-	-
BILL ZCP 21/06/2018				
UNITED STATES TREASURY	USD	14,000,000.00	-	-
BILL ZCP 22/03/2018				
UNITED STATES TREASURY	USD	14,000,000.00	-	-
BILL ZCP 23/08/2018				
UNITED STATES TREASURY	USD	25,000,000.00	-	-
BILL ZCP 24/01/2019				
UNITED STATES TREASURY	USD	15,000,000.00	-	-
BILL ZCP 27/09/2018				
UNITED STATES TREASURY	USD	38,000,000.00	-	-
BILL ZCP 28/02/2019				
UNITED STATES TREASURY	USD	-	14,000,000.00	-
BILL ZCP 28/12/2017				
UNITED STATES TREASURY	USD	8,000,000.00	-	-
BILL ZCP 29/03/2018				
UNITED STATES TREASURY	USD	15,000,000.00	-	-
BILL ZCP 29/11/2018				
UNITED STATES TREASURY	USD	13,000,000.00	-	-
BILL ZCP 30/08/2018				
UNITED STATES TREASURY	USD	40,000,000.00	-	-
BILL ZCP 31/01/2019				

NN (L) Consumer Goods

(Denominated in USD)

Portfolio movements as at 30/09/2018

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					INDUSTRIA DE DISEÑO	EUR	-	12,443.00	-
Shares					TEXTIL SA				
ABC-MART INC	JPY	28,900.00	28,900.00	-	INTERPUBLIC GROUP OF	USD	103,738.00	110,207.00	-
AISIN SEIKI CO LTD	JPY	9,800.00	17,100.00	-	COS INC/THE				
ALTICE NV -A	EUR	50,384.00	73,607.00	-	ISUZU MOTORS LTD	JPY	43,200.00	5,800.00	-
AMAZON.COM INC	USD	3,688.00	8,877.00	-	JARDINE CYCLE &	SGD	10,100.00	10,100.00	-
APTIV PLC	USD	12,109.00	616.00	-	CARRIAGE LTD				
ARISTOCRAT LEISURE LTD	AUD	105,353.00	22,704.00	-	KERING SA	EUR	3,214.00	4,320.00	-
AUTONATION INC	USD	29,970.00	29,970.00	-	KOHL'S CORP	USD	32,689.00	10,968.00	-
AXEL SPRINGER SE	EUR	23,440.00	8,283.00	-	LAS VEGAS SANDS CORP	USD	38,638.00	5,575.00	-
BANDAI NAMCO HOLDINGS INC	JPY	15,000.00	15,000.00	-	LEAR CORP	USD	7,234.00	8,311.00	-
BARRATT DEVELOPMENTS PLC	GBP	50,413.00	90,954.00	-	LIBERTY INTERACTIVE CORP	USD	57,582.00	40,436.00	-
BAYERISCHE MOTOREN WERKE AG	EUR	14,363.00	18,259.00	-	QVC GROUP				
BED BATH & BEYOND INC	USD	-	26,067.00	-	LKQ CORP	USD	15,394.00	203.00	-
BERKELEY GROUP	GBP	20,535.00	17,662.00	-	LVMH MOET HENNESSY	EUR	6,464.00	10,378.00	-
HOLDINGS PLC					LOUIS VUITTON SE				
BEST BUY CO INC	USD	24,346.00	26,246.00	-	MAGNA INTERNATIONAL	CAD	13,218.00	29,848.00	-
BOOKING HOLDINGS INC	USD	1,042.00	1,191.00	-	MCDONALD'S CORP	USD	12,000.00	32,436.00	-
BORGWARNER INC	USD	12,718.00	447.00	-	MELCO RESORTS &	USD	23,733.00	23,733.00	-
BRIDGESTONE CORP	JPY	18,900.00	700.00	-	ENTERTAINMENT LTD ADR				
CARNIVAL CORP	USD	34,399.00	1,991.00	-	MODERN TIMES GROUP AB	SEK	17,766.00	17,766.00	-
CBS CORP -B NON VOTING	USD	23,036.00	28,531.00	-	NETFLIX INC	USD	13,115.00	4,531.00	-
CHARTER	USD	335.00	2,320.00	-	NIKON CORP	JPY	34,500.00	1,300.00	-
COMMUNICATIONS INC -A					NISSAN MOTOR CO LTD	JPY	68,700.00	900.00	-
CIE FINANCIERE	CHF	5,962.00	30,904.00	-	NORWEGIAN CRUISE LINE	USD	31,885.00	33,377.00	-
RICHEMONT SA -REG					HOLDINGS LTD				
CIE GENERALE DES	EUR	-	4,835.00	-	OMNICOM GROUP INC	USD	-	8,093.00	-
ETABLISSEMENTS					O'REILLY AUTOMOTIVE INC	USD	8,475.00	381.00	-
MICHELIN SCA -REG					PERSIMMON PLC	GBP	37,369.00	39,384.00	-
COMCAST CORP - A	USD	100,198.00	97,974.00	-	PEUGEOT SA	EUR	1,817.00	80,240.00	-
CROWN RESORTS LTD	AUD	171,096.00	18,185.00	-	POLARIS INDUSTRIES INC	USD	7,603.00	7,603.00	-
DAIMLER AG - REG	EUR	4,339.00	12,046.00	-	PRICELINE GROUP INC/THE	USD	256.00	632.00	-
DARDEN RESTAURANTS INC	USD	-	22,735.00	-	PROSIEBENSAT.1 MEDIA SE	EUR	17,260.00	228.00	-
DENSO CORP	JPY	5,300.00	39,700.00	-	PUBLICIS GROUPE SA	EUR	11,461.00	1,271.00	-
DISCOVERY	USD	4,570.00	34,331.00	-	PULTEGROUP INC	USD	20,168.00	709.00	-
COMMUNICATIONS INC					PUMA AG	EUR	115.00	380.00	-
DIXONS CARPHONE PLC	GBP	-	99,147.00	-	PVH CORP	USD	18,815.00	1,866.00	-
DOLLAR GENERAL CORP	USD	10,547.00	1,053.00	-	QURATE RETAIL INC - A	USD	33,139.00	28,364.00	-
DOLLAR TREE INC	USD	30,553.00	6,794.00	-	ROSS STORES INC	USD	15,056.00	29,643.00	-
DOMINO'S PIZZA INC	USD	3,971.00	3,971.00	-	ROYAL CARIBBEAN CRUISES	USD	14,205.00	13,368.00	-
EUTELSAT	EUR	40,268.00	33,322.00	-	LTD				
COMMUNICATIONS SA					SANKYO CO LTD	JPY	17,300.00	700.00	-
FERRARI NV	EUR	983.00	18,160.00	-	SCRIPPS NETWORKS	USD	-	7,001.00	-
FERRARI NV	USD	1,102.00	7,704.00	-	INTERACTIVE INC -A				
FORD MOTOR CO	USD	53,666.00	53,666.00	-	SEKISUI CHEMICAL CO LTD	JPY	11,100.00	123,000.00	-
GALAXY ENTERTAINMENT	HKD	533,000.00	337,000.00	-	SES SA	EUR	-	16,737.00	-
GROUP LTD					START TODAY CO LTD	JPY	23,000.00	38,900.00	-
GAP INC/THE	USD	125,334.00	49,376.00	-	SUZUKI MOTOR CORP	JPY	34,900.00	37,100.00	-
GENERAL MOTORS CO	USD	23,390.00	380.00	-	TAKASHIMAYA CO LTD	JPY	-	78,000.00	-
GENTING SINGAPORE PLC	SGD	1,197,500.00	2,932,300.00	-	TAPESTRY INC	USD	14,904.00	523.00	-
GENUINE PARTS CO	USD	4,754.00	4,754.00	-	TARGET CORP	USD	-	14,308.00	-
HARVEY NORMAN	AUD	34,129.00	539,284.00	-	TAYLOR WIMPEY PLC	GBP	249,711.00	243,504.00	-
HOLDINGS LTD					TEGNA INC	USD	-	69,320.00	-
HASBRO INC	USD	5,202.00	20,925.00	-	TELENET GROUP HOLDING	EUR	11,473.00	255.00	-
HELLA GMBH & CO KGAA	EUR	9,762.00	129.00	-	NV				
HIKARI TSUSHIN INC	JPY	-	6,400.00	-	TIFFANY & CO	USD	8,173.00	6,658.00	-
HOME DEPOT INC/THE	USD	14,858.00	33,609.00	-	TIME WARNER INC	USD	3,450.00	38,380.00	-
HONDA MOTOR CO LTD	JPY	22,400.00	41,000.00	-	TJX COS INC/THE	USD	38,695.00	38,695.00	-
H&R BLOCK INC	USD	-	25,191.00	-	TOHO CO LTD/TOKYO	JPY	18,600.00	18,600.00	-
					TOLL BROTHERS INC	USD	19,183.00	2,658.00	-
					TOYOTA MOTOR CORP	JPY	90,000.00	45,200.00	-
					TRACTOR SUPPLY CO	USD	39,516.00	11,355.00	-
					TUI AG - DI	GBP	54,807.00	5,520.00	-
					TWENTY-FIRST CENTURY	USD	45,739.00	20,751.00	-
					FOX INC - A				

NN (L) Consumer Goods

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
TWENTY-FIRST CENTURY	USD	48,412.00	3,511.00	-
FOX INC - B				
USS CO LTD	JPY	-	29,200.00	-
VF CORP	USD	24,944.00	17,992.00	-
VIACOM INC - B	USD	19,997.00	585.00	-
WALT DISNEY CO/THE	USD	8,871.00	15,820.00	-
WYNDHAM HOTELS &	USD	5,032.00	15,495.00	-
RESORTS INC				
WYNDHAM WORLDWIDE	USD	8,747.00	13,182.00	-
CORP				
YAMADA DENKI CO LTD	JPY	-	209,900.00	-
YAMAHA CORP	JPY	14,500.00	14,500.00	-
YAMAHA MOTOR CO LTD	JPY	35,300.00	36,300.00	-
YUM! BRANDS INC	USD	-	14,337.00	-

NN (L) Emerging Europe Equity

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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					X5 RETAIL GROUP NV -GDR	USD	9,000.00	4,500.00	-
					REG S				
					YANDEX NV -A	USD	62,850.00	9,050.00	-
Shares									
AKBANK TAS	TRY	740,000.00	740,000.00	-					
ALPHA BANK AE	EUR	-	387,900.00	-					
ALROSA PJSC	RUB	-	650,000.00	-					
ASELSAN ELEKTRONIK	TRY	-	140,000.00	-					
SANAYI VE TICARET AS									
AYGAZ AS	TRY	64,300.00	113,000.00	-					
BANK ZACHODNI WBK SA	PLN	5,100.00	7,300.00	-					
CCC SA	PLN	17,000.00	2,500.00	-					
CYFROWY POLSAT SA	PLN	25,000.00	240,000.00	-					
ENKA INSAAT VE SANAYI AS	TRY	112,858.00	769,999.00	-					
ETALON GROUP PLC -GDR	USD	418,708.00	30,400.00	-					
REG									
FONDUL PROPRIETATEA	USD	-	69,106.00	-					
SA/FUND -REG									
GAZPROM NEFT PJSC	RUB	215,000.00	53,200.00	-					
GAZPROM PJSC ADR	USD	55,000.00	205,000.00	-					
JERONIMO MARTINS SGPS	EUR	46,000.00	19,100.00	-					
SA									
KOMERCNI BANKA AS	CZK	50,000.00	-	-					
LUKOIL PJSC	RUB	16,200.00	13,000.00	-					
LUKOIL PJSC ADR	USD	6,800.00	23,370.00	-					
MAGNIT PJSC GDR REG	USD	-	66,000.00	-					
MMC NORILSK NICKEL PJSC	USD	30,000.00	16,800.00	-					
ADR									
MOBILE TELESYSTEMS PJSC	USD	-	167,000.00	-					
ADR									
MOL HUNGARIAN OIL & GAS PLC	HUF	36,600.00	8,100.00	-					
MONETA MONEY BANK AS	CZK	80,000.00	-	-					
MOSCOW EXCHANGE	RUB	-	306,000.00	-					
MICEX-RTS PJSC									
MOTOR OIL HELLAS	EUR	20,000.00	5,700.00	-					
CORINTH REFINERIES SA									
NOVATEK PJSC -GDR REG	USD	13,600.00	14,400.00	-					
OMV AG	EUR	27,200.00	1,700.00	-					
OTP BANK PLC	HUF	13,200.00	8,600.00	-					
POWSZECHNA KASA	PLN	27,000.00	71,900.00	-					
OSZCZEDNOSCI BANK									
POLSKI SA									
POWSZECHNY ZAKLAD	PLN	67,000.00	60,000.00	-					
UBEZPIECZEN SA									
RUSHYDRO PJSC	RUB	-	63,500,000.00	-					
SBERBANK OF RUSSIA PJSC	RUB	467,000.00	1,180,000.00	-					
SURGUTNEFTGAS OJSC -	RUB	1,100,000.00	1,707,900.00	-					
PREF									
TATNEFT PJSC	RUB	12,000.00	82,279.00	-					
TATNEFT PJSC ADR	USD	-	9,800.00	-					
TATNEFT PJSC -PREF 3	RUB	10,000.00	10,078.00	-					
TBC BANK GROUP PLC	GBP	-	36,600.00	-					
TOFAS TURK OTOMOBIL	TRY	75,000.00	17,700.00	-					
FABRIKASI AS									
TUPRAS TURKIYE PETROL	TRY	66,800.00	62,500.00	-					
RAFINERILERI AS									
TURKCELL ILETISIM	TRY	-	180,000.00	-					
HIZMETLERI AS									
TURKIYE GARANTI BANKASI	TRY	300,000.00	727,000.00	-					
AS									
TURKIYE SINAI KALKINMA	TRY	339,025.00	4,083,333.00	-					
BANKASI AS									
ULKER BISKUVI SANAYI AS	TRY	-	218,000.00	-					
VOESTALPINE AG	EUR	10,000.00	700.00	-					
WIZZ AIR HOLDINGS PLC	GBP	-	19,531.00	-					

NN (L) Emerging Markets Corporate Debt

(Denominated in USD)

Portfolio movements as at 30/09/2018

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									
ADANI PORTS & SPECIAL ECONOMIC ZONE LTD 3.950% 19/01/2022	USD	-	1,000,000.00	-	BAIDU INC 3.875% 29/09/2023	USD	1,000,000.00	1,000,000.00	-
ADIB CAPITAL INVEST 2 LTD FRN PERP	USD	260,000.00	-	-	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN PERP	USD	1,600,000.00	400,000.00	-
AEGEA FINANCE SARL 5.750% 10/10/2024	USD	1,065,000.00	300,000.00	-	BANCO BTG PACTUAL SA/LUXEMBOURG 5.500% 31/01/2023	USD	1,043,000.00	1,043,000.00	-
AEROPUERTOS DOMINICANOS SIGLO XXI SA 6.750% 30/03/2029	USD	300,000.00	500,000.00	-	BANCO DE BOGOTA SA 4.375% 03/08/2027	USD	750,000.00	-	-
AES ANDRES BV / DOMINICAN POWER PARTNERS / EMPRESA GENERADORA DE ELECTRICIDAD IT 7.950% 11/05/2026	USD	-	290,000.00	-	BANCO DO BRASIL SA/CAYMAN FRN PERP	USD	400,000.00	900,000.00	-
AES ARGENTINA GENERACION SA 7.750% 02/02/2024	USD	635,000.00	900,000.00	-	BANCO DO BRASIL SA/CAYMAN 4.625% 15/01/2025	USD	1,170,000.00	1,170,000.00	-
AES GENER SA 18/12/2073 FRN	USD	1,200,000.00	-	-	BANCO DO BRASIL SA/CAYMAN 4.875% 19/04/2023	USD	1,890,000.00	1,090,000.00	-
AFRICA FINANCE CORP 3.875% 13/04/2024	USD	1,300,000.00	1,400,000.00	-	BANCO MACRO SA 04/11/2026 FRN	USD	1,446,000.00	846,000.00	-
AGILE GROUP HOLDINGS LTD FRN PERP	USD	1,000,000.00	-	-	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMAN FRN PERP	USD	-	500,000.00	-
AGUA Y SANEAMIENTOS ARGENTINOS SA 6.625% 01/02/2023	USD	1,400,000.00	1,400,000.00	-	BANCO MERCANTIL DEL NORTE SA/GRAND CAYMAN 04/10/2031 FRN	USD	-	300,000.00	-
AJECORP BV 6.500% 14/05/2022	USD	890,000.00	750,000.00	-	BANCO SAFRA SA/CAYMAN ISLANDS 4.125% 08/02/2023	USD	1,300,000.00	1,300,000.00	-
AKBANK TAS 5.000% 24/10/2022	USD	800,000.00	-	-	BANCO SANTANDER MEXICO SA INSTITUCION DE BANCA MULTIPLE GRUPO FINANCIERO	USD	645,000.00	-	-
AKBANK TURK AS 16/03/2027 FRN EMTN	USD	-	965,000.00	-	SANTAND 01/10/2028 FRN	USD	930,000.00	930,000.00	-
AKBANK TURK AS 27/04/2028 FRN	USD	1,120,000.00	1,120,000.00	-	BANCOLOMBIA SA 18/10/2027 FRN	USD	235,000.00	235,000.00	-
AL AHLI BANK OF KUWAIT FRN PERP	USD	1,150,000.00	-	-	BANK OF NOVA SCOTIA/THE FRN PERP	USD	235,000.00	235,000.00	-
ALIBABA GROUP HOLDING LTD 4.000% 06/12/2037	USD	400,000.00	400,000.00	-	BANQUE OUEST AFRICAINE DE DEVELOPPEMENT	USD	-	300,000.00	-
ALPEK SA DE CV 4.500% 20/11/2022	USD	500,000.00	-	-	BANQUE OUEST AFRICAINE DE DEVELOPPEMENT	USD	-	1,660,000.00	-
ARCELIK AS 5.000% 03/04/2023	USD	200,000.00	-	-	5.500% 06/05/2021	USD	200,000.00	200,000.00	-
ARCOS DORADOS HOLDINGS INC 5.875% 04/04/2027	USD	800,000.00	1,750,000.00	-	BAOXIN AUTO FINANCE I LTD FRN PERP	USD	-	1,100,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 5.250% 15/01/2028	EUR	1,015,000.00	1,015,000.00	-	BBVA BANCOMER SA/TEXAS 6.750% 30/09/2022	USD	-	700,000.00	-
ATENTO LUXCO 1 SA 6.125% 10/08/2022	USD	335,000.00	690,000.00	-	BEIJING STATE-OWNED ASSETS MANAGEMENT	USD	-	-	-
AUTOPISTAS DEL SOL SA/COSTA RICA 7.375% 30/12/2030	USD	297,000.00	-	-	HONG KONG CO LTD 4.125% 26/05/2025	USD	700,000.00	500,000.00	-
AZUL INVESTMENTS LLP 5.875% 26/10/2024	USD	1,610,000.00	1,610,000.00	-	BGEO GROUP JSC 6.000% 26/07/2023	USD	800,000.00	800,000.00	-
AZURE ORBIT IV INTERNATIONAL FINANCE LTD 4.000% 25/01/2028	USD	600,000.00	-	-	BRASKEM NETHERLANDS FINANCE BV 3.500% 10/01/2023	USD	1,000,000.00	-	-
EMTN					CAIXA ECONOMICA FEDERAL 23/07/2024 FRN	USD	1,400,000.00	-	-
AZURE POWER ENERGY LTD 5.500% 03/11/2022	USD	500,000.00	500,000.00	-	CANACOL ENERGY LTD 7.250% 03/05/2025	USD	-	800,000.00	-
					CCCI TREASURE LTD FRN PERP	USD	-	700,000.00	-
					CCTI 2017 LTD 3.625% 08/08/2022	USD	-	550,000.00	-
					CDBL FUNDING 1 3.500% 24/10/2027 EMTN	USD	1,050,000.00	700,000.00	-
					CENCOSUD SA 4.375% 17/07/2027	USD	-	-	-

NN (L) Emerging Markets Corporate Debt

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CGNPC INTERNATIONAL LTD 1.625% 11/12/2024	EUR	550,000.00	550,000.00	-	CREDIT BANK OF MOSCOW VIA CBOM FINANCE PLC 5.875% 07/11/2021	USD	-	500,000.00	-
CHARMING LIGHT INVESTMENTS LTD FRN PERP EMTN	USD	450,000.00	450,000.00	-	CREDIVALORES- CREDISERVICIOS SAS 9.750% 27/07/2022	USD	200,000.00	-	-
CHINA CLEAN ENERGY DEVELOPMENT LTD 4.000% 05/11/2025	USD	-	800,000.00	-	DAH SING BANK LTD 30/11/2026 FRN EMTN	USD	-	350,000.00	-
CHINA CONSTRUCTION BANK CORP 13/05/2025	USD	-	400,000.00	-	DBS GROUP HOLDINGS LTD FRN PERP	USD	-	1,000,000.00	-
CHINA EVERGRANDE GROUP 4.250% 14/02/2023	HKD	4,000,000.00	4,000,000.00	-	DIANJIAN HAIYU LTD FRN PERP EMTN	USD	-	1,100,000.00	-
CHINA EVERGRANDE GROUP 8.750% 28/06/2025	USD	550,000.00	600,000.00	-	DIANJIAN INTERNATIONAL FINANCE LTD FRN PERP	USD	725,000.00	-	-
CHINA GOVERNMENT INTERNATIONAL BOND 2.625% 02/11/2027	USD	250,000.00	250,000.00	-	DIB SUKUK LTD 3.625% 06/02/2023	USD	1,000,000.00	-	-
CHINA JINJIANG ENVIRONMENT HOLDING CO LTD 6.000% 27/07/2020	USD	-	1,200,000.00	-	DIGICEL GROUP LTD 7.125% 01/04/2022	USD	-	2,700,000.00	-
CHINA MINMETALS CORP FRN PERP	USD	2,050,000.00	-	-	DIGICEL LTD 6.000% 15/04/2021	USD	1,100,000.00	1,100,000.00	-
CHINA OVERSEAS FINANCE CAYMAN III LTD 6.375% 29/10/2043	USD	-	500,000.00	-	DIGICEL LTD 6.750% 01/03/2023	USD	1,000,000.00	500,000.00	-
CHINA OVERSEAS FINANCE CAYMAN VII LTD 4.250% 26/04/2023	USD	550,000.00	550,000.00	-	DOOSAN INFRACORE CO LTD 2.375% 21/11/2019	USD	-	1,450,000.00	-
CHINA SCE GROUP HOLDINGS LTD 7.450% 17/04/2021	USD	550,000.00	550,000.00	-	DP WORLD LTD 2.375% 25/09/2026	EUR	750,000.00	750,000.00	-
CIA GENERAL DE COMBUSTIBLES SA 9.500% 07/11/2021	USD	500,000.00	260,000.00	-	ECOPETROL SA 5.375% 26/06/2026	USD	800,000.00	800,000.00	-
CIFI HOLDINGS GROUP CO LTD 6.875% 23/04/2021	USD	250,000.00	-	-	ECOPETROL SA 5.875% 28/05/2045	USD	2,150,000.00	800,000.00	-
CITIC LTD FRN PERP	USD	-	1,000,000.00	-	EMBRAER NETHERLANDS FINANCE BV 5.400% 01/02/2027	USD	-	700,000.00	-
CMHI FINANCE BVI CO LTD 5.000% 06/08/2028	USD	200,000.00	200,000.00	-	EMIRATES REIT SUKUK LTD 5.125% 12/12/2022	USD	1,100,000.00	-	-
CNAC HK FINBRIDGE CO LTD 3.500% 19/07/2022	USD	-	300,000.00	-	ENERGUATE TRUST 5.875% 03/05/2027	USD	300,000.00	-	-
CNAC HK FINBRIDGE CO LTD 4.125% 19/07/2027	USD	-	400,000.00	-	EUROTORG LLC VIA BONITRON DAC 8.750% 30/10/2022	USD	1,585,000.00	585,000.00	-
CNAC HK FINBRIDGE CO LTD 4.875% 14/03/2025	USD	365,000.00	-	-	EVRAZ GROUP SA 5.375% 20/03/2023	USD	300,000.00	-	-
CNAC HK FINBRIDGE CO LTD 5.125% 14/03/2028	USD	210,000.00	-	-	EXPORT-IMPORT B 3.250% 28/11/2027	USD	850,000.00	850,000.00	-
CNRC CAPITAL LTD 1.871% 07/12/2021	EUR	-	850,000.00	-	FINANSBANK AS/TURKEY 4.875% 19/05/2022	USD	700,000.00	-	-
CNRC CAPITALE LTD FRN PERP	USD	200,000.00	-	-	FIRST QUANTUM MINERALS LTD 7.250% 01/04/2023	USD	-	600,000.00	-
COCA-COLA ICECEK AS 4.215% 19/09/2024	USD	-	1,025,000.00	-	FIRSTSTRAND BANK LTD 23/04/2018 FRN	USD	1,000,000.00	1,000,000.00	-
COLBUN SA 3.950% 11/10/2027	USD	1,230,000.00	730,000.00	-	FRONTERA ENERGY CORP 9.700% 25/06/2023	USD	750,000.00	-	-
COLOMBIA TELECOMUNICACIONES SA ESP 5.375% 27/09/2022	USD	1,000,000.00	765,000.00	-	FUFENG GROUP LTD 5.875% 28/08/2021	USD	200,000.00	200,000.00	-
COMUNICACIONES CELULARES SA VIA COMCEL TRUST 6.875% 06/02/2024	USD	1,200,000.00	-	-	GAJAH TUNGGAL TBK PT 8.375% 10/08/2022	USD	200,000.00	200,000.00	-
COSAN LTD 5.950% 20/09/2024	USD	200,000.00	1,000,000.00	-	GCL NEW ENERGY HOLDINGS LTD 7.100% 30/01/2021	USD	250,000.00	-	-
CRCC YUPENG LTD FRN PERP	USD	-	2,200,000.00	-	GENNEIA SA 8.750% 20/01/2022	USD	600,000.00	300,000.00	-
CREDIT BANK OF MOSCOW VIA CBOM FINANCE PLC 5.550% 14/02/2023	USD	1,805,000.00	1,505,000.00	-	GOHL CAPITAL LTD 4.250% 24/01/2027	USD	300,000.00	-	-
					GOL FINANCE INC 7.000% 31/01/2025	USD	1,950,000.00	1,950,000.00	-
					GOLDEN LEGACY PTE LTD 8.250% 07/06/2021	USD	500,000.00	-	-
					GREENKO DUTCH BV 4.875% 24/07/2022	USD	200,000.00	500,000.00	-

NN (L) Emerging Markets Corporate Debt

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
GREENLAND GLOBAL INVESTMENT LTD 5.900% 12/02/2023 EMTN	USD	1,350,000.00	-	-	KENYA GOVERNMENT INTERNATIONAL BOND 7.250% 28/02/2028	USD	675,000.00	675,000.00	-
GRUPO AVAL LTD 4.750% 26/09/2022	USD	650,000.00	-	-	KENYA GOVERNMENT INTERNATIONAL BOND 8.250% 28/02/2048	USD	470,000.00	470,000.00	-
GRUPO BIMBO SAB DE CV FRN PERP	USD	800,000.00	800,000.00	-	KERNEL HOLDING SA 8.750% 31/01/2022	USD	-	1,000,000.00	-
GRUPO KUO SAB DE CV 5.750% 07/07/2027	USD	1,300,000.00	-	-	KOC HOLDING AS 3.500% 24/04/2020	USD	1,250,000.00	-	-
GTH FINANCE BV 7.250% 26/04/2023	USD	-	385,000.00	-	KOC HOLDING AS 5.250% 15/03/2023	USD	250,000.00	-	-
HANKOOK TIRE CO LTD 3.500% 30/01/2023	USD	200,000.00	200,000.00	-	KOREA RESOURCES CORP 3.000% 24/04/2022	USD	-	1,200,000.00	-
HANWHA LIFE INSURANCE CO LTD 23/04/2048 FRN	USD	300,000.00	-	-	KOREA RESOURCES CORP 4.000% 18/04/2023	USD	500,000.00	500,000.00	-
HARVEST OPERATIONS CORP 3.000% 21/09/2022	USD	800,000.00	800,000.00	-	KOREAN AIR LINES CO LTD 12/06/2047 FRN	USD	-	700,000.00	-
HEUNGKUK LIFE INSURANCE CO LTD 09/11/2047 FRN	USD	1,200,000.00	-	-	KOREAN AIR LINES CO LTD 5.875% 06/03/2021	USD	500,000.00	-	-
HIDROVIAS INTERNATIONAL FINANCE SARL 5.950% 24/01/2025	USD	1,400,000.00	750,000.00	-	KYOBO LIFE INSURANCE CO LTD 24/07/2047 FRN	USD	1,550,000.00	-	-
HINDUSTAN PETROLEUM CORP LTD 4.000% 12/07/2027	USD	-	350,000.00	-	LEADER GOAL INTERNATIONAL LTD FRN	USD	450,000.00	-	-
HTA GROUP LTD/MAURITIUS 9.125% 08/03/2022	USD	350,000.00	-	-	PERP EMTN LONGFOR PROPERTIES CO LTD 4.500% 16/01/2028	USD	200,000.00	200,000.00	-
HUANENG HONG KONG CAPITAL LTD FRN PERP	USD	2,250,000.00	-	-	LOTTE SHOPPING BUSINESS MANAGEMENT HONG KONG LTD 2.375% 05/09/2020	USD	-	700,000.00	-
HUARONG FINANCE 2017 CO LTD FRN PERP EMTN	USD	450,000.00	450,000.00	-	MAF GLOBAL SECURITIES LTD 4.750% 07/05/2024	USD	-	500,000.00	-
ICBCIL FINANCE CO LTD 3.375% 05/04/2022 EMTN	USD	-	500,000.00	-	MALAYAN BANKING BHD 29/10/2026 FRN	USD	-	350,000.00	-
ICICI BANK LTD/DUBAI 4.000% 18/03/2026	USD	550,000.00	-	-	MARFRIG HOLDINGS EUROPE BV 6.875% 24/06/2019	USD	-	600,000.00	-
IHS NETHERLANDS HOLDCO BV 9.500% 27/10/2021	USD	-	340,000.00	-	MDC-GMTN BV 3.750% 19/04/2029 EMTN	USD	-	1,255,000.00	-
INDO ENERGY FINANCE II BV 6.375% 24/01/2023	USD	-	600,000.00	-	MEXICHEM SAB DE CV 5.500% 15/01/2048	USD	1,500,000.00	-	-
INDUSTRIAL SENIOR TRUST 5.500% 01/11/2022	USD	600,000.00	-	-	MEXICO CITY AIRPORT TRUST 5.500% 31/07/2047	USD	-	765,000.00	-
INFRASTRUCTURA ENERGETICA NOVA SAB DE CV 3.750% 14/01/2028	USD	1,210,000.00	1,210,000.00	-	MHP LUX SA 6.950% 03/04/2026	USD	1,700,000.00	-	-
INFRASTRUCTURA ENERGETICA NOVA SAB DE CV 4.875% 14/01/2048	USD	1,210,000.00	1,210,000.00	-	MHP SE 7.750% 10/05/2024	USD	200,000.00	1,650,000.00	-
INKIA ENERGY LTD 5.875% 09/11/2027	USD	1,285,000.00	-	-	MINEJESA CAPITAL BV 5.625% 10/08/2037	USD	500,000.00	-	-
INRETAIL PHARMA SA 5.375% 02/05/2023	USD	2,100,000.00	1,400,000.00	-	MINERVA LUXEMBOURG SA 5.875% 19/01/2028	USD	1,600,000.00	-	-
INTERCORP FINANCIAL SERVICES INC 4.125% 19/10/2027	USD	1,240,000.00	1,240,000.00	-	MINERVA LUXEMBOURG SA 6.500% 20/09/2026	USD	-	1,000,000.00	-
ITAU UNIBANCO HOLDING SA/CAYMAN ISLAND FRN PERP	USD	1,040,000.00	1,040,000.00	-	VIA MMC FINANCE DAC 4.100% 11/04/2023	USD	300,000.00	-	-
ITAU UNIBANCO HOLDING SA/CAYMAN ISLAND FRN PERP	USD	1,400,000.00	700,000.00	-	MODERNLAND OVERSEAS PTE LTD 6.950% 13/04/2024	USD	-	200,000.00	-
ITAU UNIBANCO HOLDING SA/CAYMAN ISLAND 5.650% 19/03/2022	USD	-	1,300,000.00	-	MULTIBANK INC 4.375% 09/11/2022	USD	1,400,000.00	1,400,000.00	-
JAIN INTERNATIONAL TRADING BV 7.125% 01/02/2022	USD	-	200,000.00	-	NANJING YANGZI STATE-OWNED ASSETS INVESTMENT GROUP CO LTD 4.500% 05/12/2027	USD	200,000.00	200,000.00	-
KAZMUNAYGAS NATIONAL CO JSC 6.375% 24/10/2048	USD	1,300,000.00	1,300,000.00	-	NATIONAL SAVINGS BANK 8.875% 18/09/2018	USD	1,000,000.00	-	-

NN (L) Emerging Markets Corporate Debt

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
NEW METRO GLOBAL LTD	USD	1,020,000.00	-	-	PROVINCIA DE NEUQUEN	USD	-	1,660,000.00	-
7.500% 20/03/2022					ARGENTINA 7.500%				
NOSTRUM OIL & GAS	USD	-	1,200,000.00	-	27/04/2025				
FINANCE BV 8.000%					PTTEP TREASURY CENTER	USD	-	700,000.00	-
25/07/2022					CO LTD FRN PERP				
NOVOLIPETSK STEEL VIA	USD	200,000.00	-	-	QBE INSURANCE GROUP	USD	200,000.00	200,000.00	-
STEEL FUNDING DAC					LTD FRN PERP EMTN				
4.000% 21/09/2024					QNB FINANCE LTD 2.125%	USD	-	1,450,000.00	-
NOVOLIPETSK STEEL VIA	USD	-	700,000.00	-	14/02/2018 EMTN				
STEEL FUNDING DAC					REDE D'OR FINANCE SARL	USD	1,210,000.00	1,210,000.00	-
4.500% 15/06/2023					4.950% 17/01/2028				
NTPC LTD 2.750%	EUR	800,000.00	-	-	RH INTERNATIONAL	USD	700,000.00	700,000.00	-
01/02/2027 EMTN					SINGAPORE CORP PTE LTD				
NUOXI CAPITAL LTD 5.350%	USD	250,000.00	250,000.00	-	4.500% 27/03/2028 EMTN				
24/01/2023					RIO ENERGY SA / UGEN SA	USD	1,080,000.00	1,080,000.00	-
OCP SA 6.875% 25/04/2044	USD	-	700,000.00	-	/ UENSA SA 6.875%				
OVERSEAS CHINESE TOWN	USD	500,000.00	-	-	01/02/2025				
ASIA HOLDINGS LTD FRN					RUMO LUXEMBOURG SARL	USD	1,100,000.00	400,000.00	-
PERP					7.375% 09/02/2024				
OZTEL HOLDINGS SPC LTD	USD	1,000,000.00	-	-	RUSAL CAPITAL DAC	USD	1,500,000.00	1,500,000.00	-
6.625% 24/04/2028					4.850% 01/02/2023				
PERUSAHAAN LISTRIK	USD	850,000.00	850,000.00	-	SAN MIGUEL INDUSTRIAS	USD	-	700,000.00	-
NEGARA PT 6.150%					PET SA 4.500% 18/09/2022				
21/05/2048					SANDS CHINA LTD 5.125%	USD	450,000.00	-	-
PERUSAHAAN PENERBIT	USD	200,000.00	200,000.00	-	08/08/2025				
SBSN INDONESIA III 4.400%					SANDS CHINA LTD 5.400%	USD	350,000.00	-	-
01/03/2028					08/08/2028				
PETRA DIAMONDS US	USD	275,000.00	-	-	SASOL FINANCING USA LLC	USD	1,010,000.00	-	-
TREASURY PLC 7.250%					5.875% 27/03/2024				
01/05/2022					SECURITY BANK CO 4.500%	USD	400,000.00	-	-
PETROBRAS GLOBAL	EUR	-	1,750,000.00	-	25/09/2023				
FINANCE BV 4.250%					SENEGAL GOVERNMENT	EUR	910,000.00	910,000.00	-
02/10/2023					INTERNATIONAL BOND				
PETROBRAS GLOBAL	USD	1,400,000.00	1,400,000.00	-	4.750% 13/03/2028				
FINANCE BV 5.750%					SEPLAT PETROLEUM	USD	1,700,000.00	700,000.00	-
01/02/2029					DEVELOPMENT CO PLC				
PETROBRAS GLOBAL	USD	1,300,000.00	1,300,000.00	-	9.250% 01/04/2023				
FINANCE BV 6.250%					SHELF DRILLING HOLDINGS	USD	650,000.00	-	-
17/03/2024					LTD 8.250% 15/02/2025				
PETROBRAS GLOBAL	USD	1,850,000.00	1,100,000.00	-	SHENZHEN	USD	2,050,000.00	600,000.00	-
FINANCE BV 6.850%					INTERNATIONAL HOLDINGS				
05/06/2115					LTD FRN PERP				
PETROBRAS GLOBAL	USD	1,100,000.00	1,270,000.00	-	SHIMAO PROPERTY	USD	1,200,000.00	1,200,000.00	-
FINANCE BV 7.375%					HOLDINGS LTD 4.750%				
17/01/2027					03/07/2022				
PETROLEOS DEL PERU SA	USD	-	1,235,000.00	-	SHINHAN BANK CO LTD	USD	-	900,000.00	-
5.625% 19/06/2047					07/12/2026 FRN				
PETROLEOS MEXICANOS	USD	1,260,000.00	1,260,000.00	-	SIBUR SECURITIES DAC	USD	-	1,950,000.00	-
5.350% 12/02/2028					4.125% 05/10/2023				
PHOSAGRO QAO VIA	USD	2,050,000.00	2,050,000.00	-	SIHC INTERNATIONAL	USD	450,000.00	-	-
PHOSAGRO BOND					CAPITAL LTD 4.350%				
FUNDING DAC 3.949%					26/09/2023				
24/04/2023					SINOCHEM OFFSHORE	USD	-	900,000.00	-
POLY REAL ESTATE	USD	300,000.00	300,000.00	-	CAPITAL CO LTD 3.124%				
FINANCE LTD 3.950%					24/05/2022 EMTN				
05/02/2023					SIXSIGMA NETWORKS	USD	750,000.00	-	-
POSTAL SAVINGS BANK OF	USD	-	2,150,000.00	-	MEXICO SA DE CV 7.500%				
CHINA CO LTD FRN PERP					02/05/2025				
POWER FINANCE C 5.250%	USD	1,100,000.00	-	-	STAR ENERGY	USD	700,000.00	-	-
10/08/2028					GEOTHERMAL WAYANG				
PRESS METAL LABUAN LTD	USD	200,000.00	200,000.00	-	WINDU LTD 6.750%				
4.800% 30/10/2022					24/04/2033				
PROVEN GLORY CAPITAL	USD	-	500,000.00	-	STATS CHIPPAC PTE LTD	USD	-	400,000.00	-
LTD 3.250% 21/02/2022					8.500% 24/11/2020				
EMTN					SUNAC CHINA HOLDINGS	USD	500,000.00	-	-
PROVEN HONOUR CAPITAL	USD	-	1,200,000.00	-	LTD 7.350% 19/07/2021				
LTD 4.125% 06/05/2026					SUNAC CHINA HOLDINGS	USD	200,000.00	200,000.00	-
PROVEN HONOUR CAPITAL	USD	300,000.00	600,000.00	-	LTD 8.625% 27/07/2020				
LTD 4.125% 19/05/2025									

NN (L) Emerging Markets Corporate Debt

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SUNNY OPTICAL TECHNOLOGY GROUP CO LTD 3.750% 23/01/2023	USD	200,000.00	200,000.00	-	VALE OVERSEAS LTD 4.375% 11/01/2022	USD	-	500,000.00	-
SUZANO AUSTRIA GMBH 6.000% 15/01/2029	USD	2,500,000.00	1,000,000.00	-	VALE OVERSEAS LTD 6.250% 10/08/2026	USD	600,000.00	-	-
SUZANO AUSTRIA GMBH 7.000% 16/03/2047	USD	-	500,000.00	-	VANKE REAL ESTATE HONG KONG CO LTD 25/05/2023	USD	600,000.00	-	-
TC ZIRAAT BANKASI AS 5.125% 03/05/2022	USD	-	1,500,000.00	-	FRN EMTN VANKE REAL ESTATE HONG KONG CO LTD 3.975% 09/11/2027 EMTN	USD	1,150,000.00	300,000.00	-
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 3.250% 15/04/2022	EUR	833,000.00	-	-	VEDANTA RESOURCES PLC 6.375% 30/07/2022	USD	-	750,000.00	-
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.500% 01/03/2025	EUR	500,000.00	-	-	VEDANTA RESOURCES PLC 7.125% 31/05/2023	USD	-	200,000.00	-
TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 3.150% 01/10/2026	USD	1,400,000.00	1,400,000.00	-	VIMPELCOM HOLDINGS BV 3.950% 16/06/2021	USD	-	600,000.00	-
THETA CAPITAL PTE LTD 7.000% 11/04/2022	USD	-	600,000.00	-	VLL INTERNATIONAL INC 5.750% 28/11/2024 EMTN	USD	650,000.00	-	-
TIMES CHINA HOLDINGS LTD 6.250% 17/01/2021	USD	200,000.00	200,000.00	-	VLL INTERNATIONAL INC 7.375% 18/06/2022 EMTN	USD	-	700,000.00	-
TIMES CHINA HOLDINGS LTD 7.850% 04/06/2021	USD	450,000.00	-	-	VTB BANK OJSC VIA VTB CAPITAL SA 6.950% 17/10/2022	USD	-	800,000.00	-
TINKOFF CREDIT SYSTEMS VIA TCS FINANCE LTD FRN PERP	USD	900,000.00	-	-	WELL HOPE DEVELOPMENT LTD FRN PERP	USD	1,250,000.00	-	-
TOPAZ MARINE SA 9.125% 26/07/2022	USD	400,000.00	-	-	WOORI BANK FRN PERP EMTN	USD	-	250,000.00	-
TRANSPORTADORA DE GAS DEL SUR SA 6.750% 02/05/2025	USD	900,000.00	-	-	WOORI BANK 4.750% 30/04/2024	USD	-	1,200,000.00	-
TSINGHUA UNIC LTD 5.375% 31/01/2023	USD	1,000,000.00	1,000,000.00	-	YANLORD LAND HK CO LTD 6.750% 23/04/2023	USD	1,000,000.00	1,000,000.00	-
TULLOW OIL PLC 6.250% 15/04/2022	USD	1,500,000.00	1,500,000.00	-	YAPI VE KREDI BANKASI AS 5.850% 21/06/2024	USD	1,000,000.00	1,000,000.00	-
TULLOW OIL PLC 7.000% 01/03/2025	USD	1,700,000.00	-	-	YAPI VE KREDI BANKASI AS 6.100% 16/03/2023	USD	1,070,000.00	1,070,000.00	-
TURK TELEKOMUNIKASYON AS 4.875% 19/06/2024	USD	-	1,600,000.00	-	YES BANK IFSC BANKING UNIT BRANCH 3.750% 06/02/2023 EMTN	USD	1,000,000.00	-	-
TURKCELL ILETISIM HIZMETLERI AS 5.800% 11/04/2028	USD	1,200,000.00	1,200,000.00	-	YESTAR HEALTHCARE HOLDINGS CO LTD 6.900% 15/09/2021	USD	650,000.00	-	-
TURKIYE GARANTI BANKASI AS 24/05/2027 FRN	USD	500,000.00	1,100,000.00	-	YINGDE GASES INVESTMENT LTD 6.250% 19/01/2023	USD	300,000.00	300,000.00	-
TURKIYE GARANTI BANKASI AS 4.750% 17/10/2019	USD	500,000.00	-	-	YPF SA 7.000% 15/12/2047	USD	450,000.00	450,000.00	-
TURKIYE GARANTI BANKASI AS 5.250% 13/09/2022	USD	400,000.00	-	-	YPF SA 8.500% 23/03/2021	USD	750,000.00	-	-
TURKIYE IS BANKASI AS 6.125% 25/04/2024	USD	1,150,000.00	350,000.00	-	YPF SA 8.500% 28/07/2025	USD	1,400,000.00	1,230,000.00	-
TURKIYE IS BANKASI 6.000% 24/10/2022	USD	400,000.00	1,200,000.00	-	YUNNAN ENERGY INVESTMENT OVERSEAS FINANCE CO LTD 4.250% 14/11/2022	USD	300,000.00	300,000.00	-
TURKIYE SINAI KALKINMA BANKASI AS 29/03/2027	USD	-	850,000.00	-	YUZHOU PROPERTIES CO LTD 7.900% 11/05/2021	USD	200,000.00	200,000.00	-
FRN TURKIYE VAKIFLAR BANKASI TAO 5.750% 30/01/2023	USD	1,020,000.00	580,000.00	-					
TV AZTECA SAB DE CV 8.250% 09/08/2024	USD	250,000.00	1,850,000.00	-					
TVB FINANCE LTD 3.625% 11/10/2021	USD	-	650,000.00	-					
UNIFIN FINANCIERA SAB DE CV SOFOM ENR 7.000% 15/01/2025	USD	-	600,000.00	-					
UNION BANK OF THE PHILIPPINES 3.369% 29/11/2022 EMTN	USD	450,000.00	450,000.00	-					
UNION LIFE INSURANCE CO LTD 3.000% 19/09/2021	USD	750,000.00	750,000.00	-					

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

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					ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.250% 22/04/2019	USD	11,125,000.00	9,190,000.00	-
Bonds and other debt instruments					ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.875% 11/01/2048	USD	30,740,000.00	30,740,000.00	-
ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.500% 11/10/2022	USD	7,450,000.00	7,450,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.875% 26/01/2027	USD	26,305,000.00	17,290,000.00	-
ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 11/10/2027	USD	15,350,000.00	1,000,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 7.125% 28/06/2117	USD	12,560,000.00	27,125,000.00	-
ABU DHABI GOVERNMENT INTERNATIONAL BOND 4.125% 11/10/2047	USD	14,950,000.00	1,000,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 7.820% 31/12/2033	EUR	21,880,048.83	-	-
ADIB CAPITAL INVEST 2 LTD FRN PERP	USD	4,060,000.00	-	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 8.280% 31/12/2033	USD	31,342,559.49	21,430,150.83	-
AEROPUERTO INTERNACIONAL DE TOCUMEN SA 5.625% 18/05/2036	USD	767,000.00	7,895,000.00	-	AUTOPISTAS DEL SOL SA/COSTA RICA 7.375% 30/12/2030	USD	4,507,000.00	-	-
AEROPUERTO INTERNACIONAL DE TOCUMEN SA 6.000% 18/11/2048	USD	16,180,000.00	7,020,000.00	-	BAHAMAS GOVERNMENT INTERNATIONAL BOND 6.000% 21/11/2028	USD	11,575,000.00	-	-
AES GENER SA 18/12/2073 FRN	USD	6,400,000.00	-	-	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.750% 20/09/2029	USD	17,650,000.00	-	-
AGILE GROUP HOLDINGS LTD 5.125% 14/08/2022	USD	-	4,200,000.00	-	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.000% 12/10/2028	USD	23,450,000.00	-	-
AKBANK TURK AS 27/04/2028 FRN	USD	7,755,000.00	7,755,000.00	-	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.500% 20/09/2047	USD	10,950,000.00	-	-
ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.250% 09/05/2028	USD	27,510,000.00	9,100,000.00	-	BANCO DE BOGOTA SA 4.375% 03/08/2027	USD	10,000,000.00	10,000,000.00	-
ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.375% 08/05/2048	USD	35,465,000.00	8,200,000.00	-	BANCO DE COSTA RICA 5.250% 12/08/2018	USD	405,000.00	-	-
ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.500% 12/11/2025	USD	5,400,000.00	18,970,000.00	-	BANCO DE RESERVAS DE LA REPUBLICA DOMINICANA 7.000% 01/02/2023	USD	150,000.00	-	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 15/12/2035 FRN	EUR	-	9,535,000.00	-	BANCO DO BRASIL SA/CAYMAN 4.625% 15/01/2025	USD	6,265,000.00	6,265,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 15/12/2035 FRN*	USD	46,565,000.00	28,550,000.00	-	BANCO DO BRASIL SA/CAYMAN 4.875% 19/04/2023	USD	10,790,000.00	10,790,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 2.260% 31/12/2038 STEP-UP	EUR	-	54.00	-	BANCO NACIONAL DE DESENVOLVIMENTO ECONOMICO E SOCIAL 3.625% 21/01/2019	EUR	-	4,400,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 2.500% 31/12/2038 STEP-UP	USD	12,200,000.00	71,425,000.00	-	BANCOLOMBIA SA 18/10/2027 FRN	USD	5,815,000.00	5,815,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 5.250% 15/01/2028	EUR	47,310,000.00	8,485,000.00	-	BANGKOK BANK PCL/HONG KONG 4.450% 19/09/2028	USD	2,800,000.00	2,800,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 5.875% 11/01/2028	USD	39,705,000.00	34,510,000.00	-	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.625% 17/02/2024	EUR	2,500,000.00	-	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.250% 09/11/2047	EUR	47,090,000.00	39,800,000.00	-	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.750% 30/01/2025	USD	4,050,000.00	-	-
					BAOXIN AUTO FINANCE I LTD FRN PERP	USD	3,500,000.00	3,500,000.00	-

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BEIJING STATE-OWNED ASSETS MANAGEMENT HONG KONG CO LTD	USD	-	2,250,000.00	-	CNAC HK FINBRIDGE CO LTD 4.125% 19/07/2027	USD	17,700,000.00	9,223,000.00	-
4.125% 26/05/2025 BERMUDA GOVERNMENT INTERNATIONAL BOND	USD	-	15,600,000.00	-	CNAC HK FINBRIDGE CO LTD 4.875% 14/03/2025	USD	23,235,000.00	-	-
3.717% 25/01/2027 BOLIVIAN GOVERNMENT INTERNATIONAL BOND	USD	-	11,200,000.00	-	CNAC HK FINBRIDGE CO LTD 5.125% 14/03/2028	USD	15,265,000.00	7,300,000.00	-
4.500% 20/03/2028 BRAZIL LOAN TRUST 1	USD	287,843.15	-	-	CNRC CAPITALE LTD FRN PERP	USD	12,800,000.00	-	-
5.477% 24/07/2023 BRAZILIAN GOVERNMENT INTERNATIONAL BOND	USD	10,450,000.00	10,450,000.00	-	COLBUN SA 3.950% 11/10/2027	USD	10,295,000.00	-	-
4.625% 13/01/2028 BRAZILIAN GOVERNMENT INTERNATIONAL BOND	USD	1,930,000.00	-	-	COLOMBIA GOVERNMENT INTERNATIONAL BOND	USD	32,800,000.00	9,500,000.00	-
5.000% 27/01/2045 BRAZILIAN GOVERNMENT INTERNATIONAL BOND	USD	8,000,000.00	14,100,000.00	-	5.000% 15/06/2045 COLOMBIA GOVERNMENT INTERNATIONAL BOND	USD	-	2,800,000.00	-
5.625% 07/01/2041 BRAZILIAN GOVERNMENT INTERNATIONAL BOND	USD	9,000,000.00	-	-	5.625% 26/02/2044 GMTN COLOMBIA GOVERNMENT INTERNATIONAL BOND	USD	-	5,000,000.00	-
5.625% 21/02/2047 BRAZILIAN GOVERNMENT INTERNATIONAL BOND	USD	-	9,200,000.00	-	6.125% 18/01/2041 COLOMBIA GOVERNMENT INTERNATIONAL BOND	USD	2,000,000.00	17,110,000.00	-
7.125% 20/01/2037 CAIXA ECONOMICA FEDERAL 4.250% 13/05/2019	USD	8,600,000.00	13,100,000.00	-	7.375% 18/09/2037 GMTN COSTA RICA GOVERNMENT BOND 5.520% 17/08/2022	USD	9,000,000.00	-	-
CBB INTERNATIONAL SUKUK CO SPC 5.250% 20/03/2025	USD	-	5,910,000.00	-	COSTA RICA GOVERNMENT INTERNATIONAL BOND	USD	38,000,000.00	11,225,000.00	-
CBB INTERNATIONAL SUKUK CO SPC 6.875% 05/10/2025	USD	14,035,000.00	14,035,000.00	-	4.370% 22/05/2019 COSTA RICA GOVERNMENT INTERNATIONAL BOND	USD	-	4,635,000.00	-
CCCI TREASURE LTD FRN PERP	USD	900,000.00	900,000.00	-	5.625% 30/04/2043 COSTA RICA GOVERNMENT INTERNATIONAL BOND	USD	12,500,000.00	19,725,000.00	-
CCTI 2017 LTD 3.625% 08/08/2022	USD	-	3,950,000.00	-	7.000% 04/04/2044 COSTA RICA GOVERNMENT INTERNATIONAL BOND	USD	16,725,000.00	-	-
CGNPC INTERNATIONAL LTD 1.625% 11/12/2024	EUR	5,600,000.00	5,600,000.00	-	7.158% 12/03/2045 CRCC YUPENG LTD FRN PERP	USD	4,050,000.00	4,050,000.00	-
EMTN CGNPC INTERNATIONAL LTD 3.750% 11/12/2027	USD	18,850,000.00	4,000,000.00	-	CREDIT BANK OF MOSCOW VIA CBOM FINANCE PLC	USD	13,145,000.00	13,145,000.00	-
CHILE GOVERNMENT INTERNATIONAL BOND	USD	6,000,000.00	15,900,000.00	-	5.550% 14/02/2023 CREDIT BANK OF MOSCOW VIA CBOM FINANCE PLC	USD	-	3,120,000.00	-
3.860% 21/06/2047 CHINA EVERGRANDE GROUP 8.750% 28/06/2025	USD	2,800,000.00	-	-	5.875% 07/11/2021 CROATIA GOVERNMENT INTERNATIONAL BOND	EUR	9,935,000.00	1,300,000.00	-
CHINA GOVERNMENT INTERNATIONAL BOND	USD	3,700,000.00	3,700,000.00	-	2.750% 27/01/2030 CROATIA GOVERNMENT INTERNATIONAL BOND	EUR	1,700,000.00	1,700,000.00	-
2.125% 02/11/2022 CHINA GOVERNMENT INTERNATIONAL BOND	USD	3,700,000.00	3,700,000.00	-	3.000% 11/03/2025 CROATIA GOVERNMENT INTERNATIONAL BOND	USD	-	2,000,000.00	-
2.625% 02/11/2027 CHINA MINMETALS CORP FRN PERP	USD	13,300,000.00	-	-	5.500% 04/04/2023 CROATIA GOVERNMENT INTERNATIONAL BOND	USD	4,650,000.00	14,500,000.00	-
CHINA SHANSHUI CEMENT GROUP LTD 7.500% 10/03/2020	USD	-	180,000.00	-	6.375% 24/03/2021 CROATIA GOVERNMENT INTERNATIONAL BOND	USD	-	19,100,000.00	-
CHOUZHOU INTERNATIONAL INVESTMENT LTD 4.000% 05/12/2020	USD	3,450,000.00	3,450,000.00	-	6.750% 05/11/2019 DIANJIEN HAIXING LTD FRN PERP	USD	-	1,910,000.00	-
CMHI FINANCE BVI CO LTD 5.000% 06/08/2028	USD	7,200,000.00	7,200,000.00	-	DIANJIEN INTERNATIONAL FINANCE LTD FRN PERP	USD	3,865,000.00	-	-
CNAC HK FINBRIDGE CO LTD 3.500% 19/07/2022	USD	12,000,000.00	9,169,000.00	-	DOMINICAN REPUBLIC INTERNATIONAL BOND	USD	-	5,940,000.00	-
					5.950% 25/01/2027				

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
DOMINICAN REPUBLIC INTERNATIONAL BOND 6.000% 19/07/2028	USD	6,620,000.00	6,620,000.00	-	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 01/02/2041	USD	25,575,000.00	4,400,000.00	-
DOMINICAN REPUBLIC INTERNATIONAL BOND 6.500% 15/02/2048	USD	24,075,000.00	3,300,000.00	-	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.650% 15/06/2035	USD	50,000.00	-	-
DOMINICAN REPUBLIC INTERNATIONAL BOND 6.850% 27/01/2045	USD	19,400,000.00	-	-	EMIRATES REIT SUKUK LTD 5.125% 12/12/2022	USD	12,280,000.00	-	-
DOMINICAN REPUBLIC INTERNATIONAL BOND 7.450% 30/04/2044	USD	3,000,000.00	8,455,000.00	-	EMPRESA ELECTRICA GUACOLDA SA 4.560%	USD	10,270,000.00	-	-
DR PENG HOLDING HONGKONG LTD 5.050%	USD	-	3,700,000.00	-	30/04/2025 EMPRESA NACIONAL DEL PETROLEO 4.500%	USD	3,500,000.00	-	-
ECUADOR GOVERNMENT INTERNATIONAL BOND 10.750% 28/03/2022	USD	7,775,000.00	7,775,000.00	-	14/09/2047 ENERGUATE TRUST 5.875%	USD	3,407,000.00	-	-
ECUADOR GOVERNMENT INTERNATIONAL BOND 7.875% 23/01/2028	USD	70,385,000.00	21,645,000.00	-	03/05/2027 EP PETROECUADOR VIA NOBLE SOVEREIGN FUNDING I LTD 24/09/2019	USD	6,315,789.48	-	-
ECUADOR GOVERNMENT INTERNATIONAL BOND 7.950% 20/06/2024	USD	-	23,345,000.00	-	FRN EQUATE PETROCHEMICAL BV 4.250% 03/11/2026	USD	-	6,000,000.00	-
ECUADOR GOVERNMENT INTERNATIONAL BOND 8.750% 02/06/2023	USD	18,905,000.00	8,830,000.00	-	ESKOM HOLDINGS SOC LTD 5.750% 26/01/2021	USD	17,395,000.00	-	-
ECUADOR GOVERNMENT INTERNATIONAL BOND 8.875% 23/10/2027	USD	28,780,000.00	2,000,000.00	-	ESKOM HOLDINGS SOC LTD 6.750% 06/08/2023	USD	-	7,400,000.00	-
ECUADOR GOVERNMENT INTERNATIONAL BOND 9.625% 02/06/2027	USD	20,400,000.00	43,400,000.00	-	ESKOM HOLDINGS SOC LTD 7.125% 11/02/2025	USD	-	8,200,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 4.750% 16/04/2026	EUR	18,605,000.00	-	-	ESKOM HOLDINGS SOC LTD 8.450% 10/08/2028	USD	5,439,000.00	-	-
EGYPT GOVERNMENT INTERNATIONAL BOND 5.577% 21/02/2023	USD	6,310,000.00	6,310,000.00	-	ETHIOPIA INTERNATIONAL BOND 6.625% 11/12/2024	USD	12,151,000.00	16,616,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 5.625% 16/04/2030	USD	22,850,000.00	-	-	EUROTORG LLC VIA BONITRON DAC 8.750%	USD	3,625,000.00	3,625,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 6.125% 31/01/2022	USD	-	6,471,000.00	-	30/10/2022 EXPORT CREDIT BANK OF TURKEY 5.375%	USD	2,400,000.00	6,090,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 6.588% 21/02/2028	USD	15,000,000.00	-	-	08/02/2021 EXPORT CREDIT BANK OF TURKEY 6.125%	USD	6,570,000.00	-	-
EGYPT GOVERNMENT INTERNATIONAL BOND 7.500% 31/01/2027	USD	23,200,000.00	23,200,000.00	-	03/05/2024 GABON GOVERNMENT INTERNATIONAL BOND 6.375% 12/12/2024	USD	2,542,356.00	-	-
EGYPT GOVERNMENT INTERNATIONAL BOND 7.903% 21/02/2048	USD	36,185,000.00	8,850,000.00	-	GABON GOVERNMENT INTERNATIONAL BOND 6.950% 16/06/2025	USD	19,500,000.00	5,950,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 8.500% 31/01/2047	USD	21,675,000.00	25,500,000.00	-	GAZPROM NEFT OAO VIA GPN CAPITAL SA 4.375%	USD	-	1,187,000.00	-
EL SALVADOR GOVERNMENT INTERNATIONAL BOND 6.375% 18/01/2027	USD	8,000,000.00	17,045,000.00	-	19/09/2022 GAZPROM NEFT OAO VIA GPN CAPITAL SA 6.000%	USD	-	3,653,000.00	-
EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.375% 01/12/2019	USD	38,800,000.00	1,000,000.00	-	27/11/2023 GEORGIA GOVERNMENT INTERNATIONAL BOND 6.875% 12/04/2021	USD	3,640,000.00	3,640,000.00	-
					GEORGIAN RAILWAY JSC 7.750% 11/07/2022	USD	-	2,340,000.00	-
					GHANA GOVERNMENT INTERNATIONAL BOND 10.750% 14/10/2030	USD	5,500,000.00	15,900,000.00	-
					GHANA GOVERNMENT INTERNATIONAL BOND 7.625% 16/05/2029	USD	20,850,000.00	5,550,000.00	-
					GHANA GOVERNMENT INTERNATIONAL BOND 8.627% 16/06/2049	USD	29,650,000.00	9,000,000.00	-

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
GHANA GOVERNMENT INTERNATIONAL BOND 9.250% 15/09/2022	USD	2,125,000.00	2,125,000.00	-	INNER MONGOLIA HIGH-GRADE HIGH WAY CONSTRUCTION AND DEVELOPMENT CO LTD 4.375% 04/12/2020	USD	8,850,000.00	8,850,000.00	-
GLOBAL BANK CORP 4.500% 20/10/2021	USD	-	6,750,000.00	-	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.375% 15/05/2043	USD	7,846,000.00	9,459,000.00	-
GREENLAND GLOBAL INVESTMENT LTD 5.900% 12/02/2023	USD	9,720,000.00	-	-	IRAQ INTERNATIONAL BOND 6.752% 09/03/2023	USD	15,000,000.00	1,500,000.00	-
GUATEMALA GOVERNMENT BOND 4.375% 05/06/2027	USD	-	19,025,000.00	-	ITAU UNIBANCO HOLDING SA/CAYMAN ISLAND FRN PERP	USD	10,111,000.00	10,111,000.00	-
GUATEMALA GOVERNMENT BOND 8.125% 06/10/2034	USD	300,000.00	-	-	ITAU UNIBANCO HOLDING SA/CAYMAN ISLAND FRN PERP	USD	21,320,000.00	5,000,000.00	-
HIDROVIAS INTERNATIONAL FINANCE SARL 5.950% 24/01/2025	USD	9,800,000.00	-	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2025	EUR	500,000.00	-	-
HONDURAS GOVERNMENT INTERNATIONAL BOND 6.250% 19/01/2027	USD	19,350,000.00	10,500,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.250% 22/03/2030	EUR	23,400,000.00	-	-
HUANENG HONG KONG CAPITAL LTD FRN PERP	USD	8,850,000.00	-	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.125% 15/06/2033	USD	20,900,000.00	25,200,000.00	-
HUNGARY GOVERNMENT INTERNATIONAL BOND 1.750% 10/10/2027	EUR	4,790,000.00	4,790,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.375% 03/03/2028	USD	310,000.00	7,510,000.00	-
HUNGARY GOVERNMENT INTERNATIONAL BOND 6.250% 29/01/2020	USD	-	3,500,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 7.875% 28/07/2045	EUR	16,060,000.00	-	-
HUNGARY GOVERNMENT INTERNATIONAL BOND 6.375% 29/03/2021	USD	5,700,000.00	19,800,000.00	-	JAMAICA GOVERNMENT INTERNATIONAL BOND 8.000% 15/03/2039	USD	6,500,000.00	-	-
HUNGARY GOVERNMENT INTERNATIONAL BOND 7.625% 29/03/2041	USD	1,000,000.00	5,550,000.00	-	JAMAICA GOVERNMENT INTERNATIONAL BOND 7.375% 10/10/2047	USD	-	23,160,000.00	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 2.625% 14/06/2023	EUR	5,000,000.00	13,400,000.00	-	JORDAN GOVERNMENT INTERNATIONAL BOND 5.750% 31/01/2027	USD	5,000,000.00	7,400,000.00	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 3.375% 30/07/2025	USD	-	3,090,000.00	-	JORDAN GOVERNMENT INTERNATIONAL BOND 6.125% 29/01/2026	USD	-	1,500,000.00	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 3.850% 18/07/2027	USD	10,800,000.00	8,500,000.00	-	JORDAN GOVERNMENT INTERNATIONAL BOND 7.375% 10/10/2047	USD	24,550,000.00	-	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 4.350% 08/01/2027	USD	-	3,800,000.00	-	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 3.875% 14/10/2024	USD	310,000.00	7,510,000.00	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 4.350% 11/01/2048	USD	5,400,000.00	5,400,000.00	-	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 4.875% 14/10/2044	USD	16,060,000.00	-	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 4.750% 18/07/2047	USD	14,500,000.00	24,100,000.00	-	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 6.500% 21/07/2045	USD	-	-	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 5.250% 08/01/2047	USD	-	4,600,000.00	-	KAZAKHSTAN TEMIR ZHOLY FINANCE BV 6.950% 10/07/2042	USD	-	2,900,000.00	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 6.625% 17/02/2037	USD	9,017,000.00	-	-	NATIONAL CO JSC 4.850% 17/11/2027	USD	-	9,845,000.00	-
INDUSTRIAL SENIOR TRUST 5.500% 01/11/2022	USD	15,700,000.00	7,000,000.00	-					
INFRAESTRUCTURA ENERGETICA NOVA SAB DE CV 3.750% 14/01/2028	USD	5,500,000.00	5,500,000.00	-					
INFRAESTRUCTURA ENERGETICA NOVA SAB DE CV 4.875% 14/01/2048	USD	5,500,000.00	5,500,000.00	-					
INKIA ENERGY LTD 5.875% 09/11/2027	USD	19,390,000.00	-	-					

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
KAZMUNAYGAS NATIONAL CO JSC 4.750% 24/04/2025	USD	8,595,000.00	3,000,000.00	-	MEXICO GOVERNMENT INTERNATIONAL BOND 5.750% 12/10/2110	USD	30,100,000.00	8,500,000.00	-
KAZMUNAYGAS NATIONAL CO JSC 5.375% 24/04/2030	USD	16,900,000.00	-	-	MINEJESA CAPITAL BV 5.625% 10/08/2037	USD	6,000,000.00	-	-
KAZMUNAYGAS NATIONAL CO JSC 5.750% 19/04/2047	USD	4,300,000.00	-	-	MINMETALS BOUNTEOUS FINANCE BVI LTD 4.200% 27/07/2026	USD	-	5,900,000.00	-
KAZMUNAYGAS NATIONAL CO JSC 5.750% 30/04/2043	USD	2,800,000.00	6,000,000.00	-	MONGOLIA GOVERNMENT INTERNATIONAL BOND 5.125% 05/12/2022	USD	2,500,000.00	17,225,000.00	-
KAZMUNAYGAS NATIONAL CO JSC 6.375% 24/10/2048	USD	17,010,000.00	-	-	MONGOLIA GOVERNMENT INTERNATIONAL BOND 5.625% 01/05/2023	USD	4,550,000.00	4,550,000.00	-
KENYA GOVERNMENT INTERNATIONAL BOND 6.875% 24/06/2024	USD	-	7,560,000.00	-	MONGOLIA GOVERNMENT INTERNATIONAL BOND 8.750% 09/03/2024	USD	-	5,425,000.00	-
KENYA GOVERNMENT INTERNATIONAL BOND 7.250% 28/02/2028	USD	13,870,000.00	13,870,000.00	-	MONTENEGRO GOVERNMENT INTERNATIONAL BOND 3.375% 21/04/2025	EUR	5,240,000.00	5,240,000.00	-
KENYA GOVERNMENT INTERNATIONAL BOND 8.250% 28/02/2048	USD	32,520,000.00	-	-	MOROCCO GOVERNMENT INTERNATIONAL BOND 3.500% 19/06/2024	EUR	2,200,000.00	4,200,000.00	-
KERNEL HOLDING SA 8.750% 31/01/2022	USD	8,150,000.00	8,150,000.00	-	NANJING YANGZI STATE-OWNED ASSETS INVESTMENT GROUP CO LTD 3.625% 05/12/2022	USD	600,000.00	600,000.00	-
KUWAIT INTERNATIONAL GOVERNMENT BOND 2.750% 20/03/2022	USD	-	15,850,000.00	-	NANJING YANGZI STATE-OWNED ASSETS INVESTMENT GROUP CO LTD 4.500% 05/12/2027	USD	1,950,000.00	1,950,000.00	-
KUWAIT INTERNATIONAL GOVERNMENT BOND 3.500% 20/03/2027	USD	-	11,850,000.00	-	NATIONAL SAVINGS BANK 8.875% 18/09/2018	USD	20,587,000.00	500,000.00	-
LEBANON GOVERNMENT INTERNATIONAL BOND 5.150% 12/11/2018 EMTN	USD	9,200,000.00	5,500,000.00	-	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.500% 28/11/2027	USD	23,285,000.00	18,285,000.00	-
LEBANON GOVERNMENT INTERNATIONAL BOND 5.450% 28/11/2019	USD	-	11,860,000.00	-	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.143% 23/02/2030	USD	14,810,000.00	-	-
LEBANON GOVERNMENT INTERNATIONAL BOND 6.000% 20/05/2019	USD	-	5,250,000.00	-	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 28/11/2047	USD	17,950,000.00	-	-
LEBANON GOVERNMENT INTERNATIONAL BOND 6.650% 03/11/2028	USD	15,380,000.00	-	-	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.696% 23/02/2038	USD	10,540,000.00	-	-
LEBANON GOVERNMENT INTERNATIONAL BOND 6.850% 23/03/2027	USD	9,000,000.00	5,000,000.00	-	NOVOLIPETSK STEEL VIA STEEL FUNDING DAC 4.500% 15/06/2023	USD	-	2,700,000.00	-
LEBANON GOVERNMENT INTERNATIONAL BOND 7.250% 23/03/2037	USD	53,117,000.00	1,000,000.00	-	OCP SA 6.875% 25/04/2044	USD	4,000,000.00	-	-
LEBANON GOVERNMENT INTERNATIONAL BOND 8.250% 12/04/2021	USD	9,000,000.00	6,610,000.00	-	OMAN GOVERNMENT INTERNATIONAL BOND 4.125% 17/01/2023	USD	20,060,000.00	7,450,000.00	-
LUKOIL INTERNATIONAL FINANCE BV 4.563% 24/04/2023	USD	-	2,050,000.00	-	OMAN GOVERNMENT INTERNATIONAL BOND 5.375% 08/03/2027	USD	8,350,000.00	48,310,000.00	-
MACEDONIA GOVERNMENT INTERNATIONAL BOND 2.750% 18/01/2025	EUR	4,410,000.00	4,410,000.00	-	OMAN GOVERNMENT INTERNATIONAL BOND 5.625% 17/01/2028	USD	58,748,000.00	14,000,000.00	-
MAJAPAHIT HOLDING BV 7.875% 29/06/2037	USD	-	4,017,000.00	-	OMAN GOVERNMENT INTERNATIONAL BOND 6.500% 08/03/2047	USD	2,500,000.00	-	-
MDC-GMTN BV 3.750% 19/04/2029 EMTN	USD	-	7,245,000.00	-	OMAN GOVERNMENT INTERNATIONAL BOND 6.750% 17/01/2048	USD	29,225,000.00	-	-
MESTENIO LTD FOR DOMINICAN REPUBLIC 8.500% 02/01/2020	USD	7,772,666.67	472,500.00	-	PAKISTAN GOVERNMENT INTERNATIONAL BOND 6.875% 05/12/2027	USD	26,550,000.00	4,100,000.00	-
MEXICO CITY AIRPORT TRUST 5.500% 31/07/2047	USD	-	5,465,000.00	-					
MEXICO CITY AIRPORT TRUST 5.500% 31/10/2046	USD	-	4,740,000.00	-					
MEXICO GOVERNMENT INTERNATIONAL BOND 3.750% 11/01/2028	USD	10,100,000.00	10,100,000.00	-					

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
PAKISTAN GOVERNMENT INTERNATIONAL BOND 7.875% 31/03/2036	USD	350,000.00	-	-	PETROBRAS GLOBAL FINANCE BV 5.750% 01/02/2029	USD	26,810,000.00	26,810,000.00	-
PANAMA BONOS DEL TESORO 5.625% 25/07/2022	USD	-	7,000,000.00	-	PETROBRAS GLOBAL FINANCE BV 6.850% 05/06/2115	USD	18,500,000.00	40,450,000.00	-
PANAMA GOVERNMENT INTERNATIONAL BOND 4.300% 29/04/2053	USD	9,060,000.00	-	-	PETROLEOS DE VENEZUELA SA 5.500% 12/04/2037 - DEFAULTED	USD	300,000.00	17,755,000.00	-
PANAMA GOVERNMENT INTERNATIONAL BOND 4.500% 15/05/2047	USD	-	6,600,000.00	-	PETROLEOS DE VENEZUELA SA 6.000% 15/11/2026	USD	-	37,408,000.00	-
PANAMA GOVERNMENT INTERNATIONAL BOND 4.500% 16/04/2050	USD	12,400,000.00	3,000,000.00	-	PETROLEOS DE VENEZUELA SA 6.000% 16/05/2024 - DEFAULTED	USD	16,620,000.00	-	-
PANAMA GOVERNMENT INTERNATIONAL BOND 6.700% 26/01/2036 GMTN	USD	-	1,750,000.00	-	PETROLEOS DE VENEZUELA SA 8.500% 27/10/2020	USD	5,577,500.00	9,675,000.00	-
PANAMA GOVERNMENT INTERNATIONAL BOND 9.375% 01/04/2029	USD	20,500,000.00	39,190,000.00	-	PETROLEOS DE VENEZUELA SA 9.000% 17/11/2021 - DEFAULTED	USD	11,475,000.00	-	-
PANAMA GOVERNMENT INTERNATIONAL BOND 9.375% 16/01/2023 GMTN	USD	-	1,425,000.00	-	PETROLEOS DE VENEZUELA SA 9.750% 17/05/2035	USD	27,775,000.00	27,775,000.00	-
PAPUA NEW GUINEA GOVERNMENT INTERNATIONAL BOND 8.375% 04/10/2028	USD	19,700,000.00	-	-	PETROLEOS DEL PERU SA 5.625% 19/06/2047	USD	12,400,000.00	4,000,000.00	-
PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.600% 13/03/2048	USD	9,400,000.00	9,400,000.00	-	PETROLEOS MEXICANOS 4.750% 26/02/2029	EUR	10,800,000.00	-	-
PARAGUAY GOVERNMENT INTERNATIONAL BOND 6.100% 11/08/2044	USD	6,300,000.00	14,800,000.00	-	PETROLEOS MEXICANOS 4.875% 21/02/2028 EMTN	EUR	-	8,200,000.00	-
PERTAMINA PERSERO PT 6.000% 03/05/2042	USD	-	2,878,000.00	-	PETROLEOS MEXICANOS 5.350% 12/02/2028	USD	9,330,000.00	9,300,000.00	-
PERTAMINA PERSERO PT 6.450% 30/05/2044 EMTN	USD	-	8,825,000.00	-	PETROLEOS MEXICANOS 5.500% 27/06/2044	USD	-	9,558,000.00	-
PERTAMINA PERSERO PT 6.500% 27/05/2041	USD	-	1,975,000.00	-	PETROLEOS MEXICANOS 5.625% 23/01/2046	USD	-	3,380,000.00	-
PERU ENHANCED PASS-THROUGH FINANCE LTD ZCP 02/06/2025	USD	400,000.00	-	-	PETROLEOS MEXICANOS 6.350% 12/02/2048	USD	12,470,000.00	-	-
PERU ENHANCED PASS-THROUGH FINANCE LTD ZCP 31/05/2018	USD	-	215,169.44	-	PETROLEOS MEXICANOS 6.375% 23/01/2045	USD	-	14,097,000.00	-
PERUSAHAAN LISTRIK NEGARA PT 5.250% 24/10/2042 EMTN	USD	-	1,427,000.00	-	PETROLEOS MEXICANOS 6.500% 02/06/2041	USD	390,000.00	5,590,000.00	-
PERUSAHAAN LISTRIK NEGARA PT 6.150% 21/05/2048	USD	33,450,000.00	-	-	PETROLEOS MEXICANOS 6.625% 15/06/2035	USD	-	31,342,000.00	-
PERUSAHAAN PENERBIT SBSN INDONESIA III 3.400% 29/03/2022	USD	-	5,200,000.00	-	PETROLEOS MEXICANOS 6.750% 21/09/2047	USD	2,200,000.00	-	-
PERUSAHAAN PENERBIT SBSN INDONESIA III 4.150% 29/03/2027	USD	-	9,300,000.00	-	PETROLEOS MEXICANOS 6.750% 21/09/2047	USD	37,800,000.00	38,560,000.00	-
PERUSAHAAN PENERBIT SBSN INDONESIA III 4.400% 01/03/2028	USD	5,850,000.00	5,850,000.00	-	PETROLEUM CO OF TRINIDAD & TOBAGO LTD	USD	37,500.00	-	-
PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.625% 18/11/2050	USD	3,000,000.00	6,000,000.00	-	6.000% 08/05/2022	USD	5,000,000.00	21,165,000.00	-
PETROAMAZONAS EP 4.625% 06/11/2020	USD	7,200,000.00	-	-	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.700% 01/03/2041	USD	-	4,850,000.00	-
PETROAMAZONAS EP 4.625% 16/02/2020	USD	300,000.00	-	-	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.700% 02/02/2042	USD	-	12,523,000.00	-
					PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.950% 20/01/2040	USD	-	10,500,000.00	-
					POLAND GOVERNMENT INTERNATIONAL BOND 3.000% 17/03/2023 GMTN	EUR	-	6,650,000.00	-
					POLAND GOVERNMENT INTERNATIONAL BOND 5.250% 20/01/2025 EMTN	EUR	-	-	-
					POWER SECTOR ASSETS & LIABILITIES MANAGEMENT CORP 9.625% 15/05/2028	USD	-	1,000,000.00	-
					PROVINCIA DE BUENOS AIRES/ARGENTINA 10.875% 26/01/2021	USD	14,000,000.00	-	-

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
PROVINCIA DE BUENOS AIRES/ARGENTINA 4.000% 01/05/2020 STEP-UP	EUR	2,400,000.00	-	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND	USD	27,000,000.00	9,400,000.00	-
PROVINCIA DE BUENOS AIRES/ARGENTINA 4.000% 15/05/2035 STEP-UP	USD	3,200,000.00	-	-	5.650% 27/09/2047 REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND	USD	7,615,000.00	-	-
PROVINCIA DE BUENOS AIRES/ARGENTINA 5.375% 20/01/2023	EUR	21,500,000.00	27,000,000.00	-	5.875% 22/06/2030 REPUBLIC OF TAJIKISTAN INTERNATIONAL BOND	USD	-	4,000,000.00	-
PROVINCIA DE BUENOS AIRES/ARGENTINA 5.750% 15/06/2019	USD	-	8,800,000.00	-	7.125% 14/09/2027 RIO ENERGY SA / UGEN SA / UENSA SA 6.875% 01/02/2025	USD	7,370,000.00	905,000.00	-
PROVINCIA DE BUENOS AIRES/ARGENTINA 7.875% 15/06/2027 STEP-UP	USD	-	1,800,000.00	-	ROMANIAN GOVERNMENT INTERNATIONAL BOND	EUR	850,000.00	-	-
PROVINCIA DE BUENOS AIRES/ARGENTINA 9.125% 16/03/2024	USD	25,000,000.00	-	-	2.875% 26/05/2028 ROMANIAN GOVERNMENT INTERNATIONAL BOND	USD	21,310,000.00	2,000,000.00	-
PROVINCIA DE NEUQUEN ARGENTINA 7.500% 27/04/2025	USD	150,000.00	-	-	5.125% 15/06/2048 ROMANIAN GOVERNMENT INTERNATIONAL BOND	USD	400,000.00	9,600,000.00	-
QATAR GOVERNMENT INTERNATIONAL BOND	USD	7,900,000.00	7,900,000.00	-	6.125% 22/01/2044 RUSAL CAPITAL DAC	USD	10,590,000.00	10,590,000.00	-
3.875% 23/04/2023 QATAR GOVERNMENT INTERNATIONAL BOND	USD	7,900,000.00	7,900,000.00	-	4.850% 01/02/2023 RUSSIAN FOREIGN BOND - EUROBOND 4.750% 27/05/2026	USD	30,000,000.00	14,800,000.00	-
4.500% 23/04/2028 QATAR GOVERNMENT INTERNATIONAL BOND	USD	39,200,000.00	19,950,000.00	-	RUSSIAN FOREIGN BOND - EUROBOND 5.250% 23/06/2047	USD	44,600,000.00	53,600,000.00	-
5.103% 23/04/2048 REPUBLIC OF ARMENIA INTERNATIONAL BOND	USD	16,200,000.00	13,055,000.00	-	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 5.700% 05/04/2022	USD	-	3,100,000.00	-
7.150% 26/03/2025 REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND	USD	9,435,000.00	7,800,000.00	-	RWANDA INTERNATIONAL GOVERNMENT BOND	USD	9,500,000.00	14,409,000.00	-
3.500% 01/09/2032 REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND	USD	4,400,000.00	13,800,000.00	-	6.625% 02/05/2023 SADAREA LTD 12.500% 30/11/2026	USD	6,203,560.62	-	-
4.750% 18/03/2024 REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND	USD	13,100,000.00	3,650,000.00	-	SANDS CHINA LTD 5.400% 08/08/2028	USD	8,400,000.00	8,400,000.00	-
5.125% 01/09/2029 REPUBLIC OF BELARUS INTERNATIONAL BOND	USD	15,605,000.00	15,605,000.00	-	SASOL FINANCING USA LLC 5.875% 27/03/2024	USD	5,415,000.00	-	-
6.200% 28/02/2030 REPUBLIC OF BELARUS INTERNATIONAL BOND	USD	17,500,000.00	-	-	SASOL FINANCING USA LLC 6.500% 27/09/2028	USD	4,155,000.00	-	-
7.625% 29/06/2027 REPUBLIC OF CAMEROON INTERNATIONAL BOND	USD	10,850,000.00	16,385,000.00	-	SAUDI ELECTRICITY GLOBAL SUKUK CO 4 4.222% 27/01/2024	USD	14,850,000.00	-	-
9.500% 19/11/2025 REPUBLIC OF KOREA 3.875% 20/09/2048	USD	1,800,000.00	1,800,000.00	-	SAUDI ELECTRICITY GLOBAL SUKUK CO 4 4.723% 27/09/2028	USD	13,100,000.00	-	-
REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND	USD	-	27,300,000.00	-	SAUDI GOVERNMENT INTERNATIONAL BOND	USD	-	15,700,000.00	-
4.000% 22/01/2024 REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND	USD	-	9,500,000.00	-	3.625% 04/03/2028 EMTN SAUDI GOVERNMENT INTERNATIONAL BOND	USD	11,750,000.00	11,750,000.00	-
4.665% 17/01/2024 REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND	USD	6,200,000.00	2,700,000.00	-	4.000% 17/04/2025 SAUDI GOVERNMENT INTERNATIONAL BOND	USD	12,350,000.00	9,350,000.00	-
4.850% 27/09/2027 REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND	USD	3,020,000.00	-	-	4.500% 17/04/2030 SAUDI GOVERNMENT INTERNATIONAL BOND	USD	-	10,700,000.00	-
4.875% 14/04/2026	USD	-	-	-	4.625% 04/10/2047 EMTN SAUDI GOVERNMENT INTERNATIONAL BOND	USD	45,200,000.00	8,180,000.00	-
					5.000% 17/04/2049 SENEGAL GOVERNMENT INTERNATIONAL BOND	EUR	22,820,000.00	-	-
					4.750% 13/03/2028				

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SENEGAL GOVERNMENT INTERNATIONAL BOND 6.250% 23/05/2033	USD	-	5,165,000.00	-	TURKEY GOVERNMENT INTERNATIONAL BOND 3.250% 14/06/2025	EUR	26,300,000.00	10,000,000.00	-
SENEGAL GOVERNMENT INTERNATIONAL BOND 6.750% 13/03/2048	USD	17,850,000.00	3,000,000.00	-	TURKEY GOVERNMENT INTERNATIONAL BOND 4.350% 12/11/2021	EUR	3,500,000.00	-	-
SERBIA INTERNATIONAL BOND 4.875% 25/02/2020	USD	-	2,500,000.00	-	TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 09/10/2026	USD	48,000,000.00	13,000,000.00	-
SERBIA INTERNATIONAL BOND 7.250% 28/09/2021	USD	-	16,000,000.00	-	TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 16/04/2043	USD	12,250,000.00	68,551,000.00	-
SIHC INTERNATIONAL CAPITAL LTD 4.350% 26/09/2023	USD	4,100,000.00	-	-	TURKEY GOVERNMENT INTERNATIONAL BOND 5.125% 25/03/2022	USD	-	36,150,000.00	-
SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 16/09/2025	USD	7,900,000.00	5,500,000.00	-	TURKEY GOVERNMENT INTERNATIONAL BOND 5.625% 30/03/2021	USD	25,300,000.00	25,300,000.00	-
SPARC EM SPC PANAMA METRO LINE 2 SP ZCP 05/12/2022	USD	-	2,900,000.00	-	TURKEY GOVERNMENT INTERNATIONAL BOND 5.750% 11/05/2047	USD	15,000,000.00	9,665,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 5.750% 18/04/2023	USD	13,200,000.00	3,000,000.00	-	TURKEY GOVERNMENT INTERNATIONAL BOND 5.750% 22/03/2024	USD	-	13,100,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.000% 14/01/2019	USD	5,000,000.00	-	-	TURKEY GOVERNMENT INTERNATIONAL BOND 6.000% 25/03/2027	USD	-	10,830,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.200% 11/05/2027	USD	3,300,000.00	-	-	TURKEY GOVERNMENT INTERNATIONAL BOND 6.125% 24/10/2028	USD	14,780,000.00	6,000,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.750% 18/04/2028	USD	27,865,000.00	-	-	TURKEY GOVERNMENT INTERNATIONAL BOND 6.250% 26/09/2022	USD	6,500,000.00	-	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.850% 03/11/2025	USD	2,000,000.00	6,400,000.00	-	TURKEY GOVERNMENT INTERNATIONAL BOND 6.625% 17/02/2045	USD	50,050,000.00	24,900,000.00	-
STATE GRID OVERSEAS INVESTMENT 2016 LTD 2.750% 04/05/2022	USD	12,000,000.00	12,000,000.00	-	TURKEY GOVERNMENT INTERNATIONAL BOND 7.000% 05/06/2020	USD	16,500,000.00	-	-
STATE GRID OVERSEAS INVESTMENT 2016 LTD 3.500% 04/05/2027	USD	-	5,000,000.00	-	TURKEY GOVERNMENT INTERNATIONAL BOND 7.375% 05/02/2025	USD	10,000,000.00	5,500,000.00	-
STATE OIL CO OF THE AZERBAIJAN REPUBLIC 6.950% 18/03/2030	USD	8,600,000.00	11,000,000.00	-	TURKIYE GARANTI BANKASI AS 24/05/2027 FRN	USD	-	5,000,000.00	-
STATE SAVINGS BANK OF UKRAINE VIA SSB #1 PLC 9.375% 10/03/2023 STEP-UP	USD	200,000.00	-	-	TURKIYE VAKIFLAR BANKASI TAO 5.500% 27/10/2021	USD	-	5,360,000.00	-
SUNAC CHINA HOLDINGS LTD 8.625% 27/07/2020	USD	2,800,000.00	2,800,000.00	-	UKRAINE GOVERNMENT INTERNATIONAL BOND 31/05/2040 FRN	USD	16,050,000.00	-	-
TC ZIRAAT BANKASI AS 4.750% 29/04/2021	USD	-	5,000,000.00	-	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.375% 25/09/2032	USD	68,700,000.00	39,050,000.00	-
THIRD PAKISTAN INTERNATIONAL SUKUK CO LTD/THE 5.625% 05/12/2022	USD	13,950,000.00	-	-	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2021	USD	16,388,000.00	36,568,000.00	-
TRADE & DEVELOPMENT BANK OF MONGOLIA LLC 9.375% 19/05/2020 EMTN	USD	-	6,015,000.00	-	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2022	USD	9,755,000.00	17,905,000.00	-
TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.375% 16/01/2024	USD	-	4,045,000.00	-	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2023	USD	8,000,000.00	25,100,000.00	-
TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.500% 04/08/2026	USD	6,700,000.00	19,000,000.00	-	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2024	USD	9,300,000.00	38,165,000.00	-
TSINGHUA UNIC LTD 5.375% 31/01/2023	USD	22,750,000.00	-	-	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2025	USD	20,000,000.00	24,230,000.00	-

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2026	USD	-	4,230,000.00	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2027	USD	275,000.00	36,915,000.00	-
UKREXIMBANK VIA BIZ FINANCE PLC 9.625% 27/04/2022	USD	150,000.00	4,095,000.00	-
UNION ANDINA DE CEMENTOS SAA 5.875% 30/10/2021	USD	3,000,000.00	4,442,000.00	-
URUGUAY GOVERNMENT INTERNATIONAL BOND 4.975% 20/04/2055	USD	43,540,000.00	-	-
URUGUAY GOVERNMENT INTERNATIONAL BOND 5.100% 18/06/2050	USD	10,500,000.00	56,025,000.00	-
VENEZUELA GOVERNMENT INTERNATIONAL BOND 12.750% 23/08/2022	USD	-	3,520,000.00	-
VENEZUELA GOVERNMENT INTERNATIONAL BOND 7.650% 21/04/2025	USD	-	4,530,000.00	-
VENEZUELA GOVERNMENT INTERNATIONAL BOND 7.750% 13/10/2019 - DEFAULTED	USD	4,030,000.00	4,030,000.00	-
VENEZUELA GOVERNMENT INTERNATIONAL BOND 8.250% 13/10/2024	USD	2,265,000.00	8,340,000.00	-
VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.250% 15/09/2027 - DEFAULTED	USD	11,665,000.00	-	-
VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.375% 13/01/2034 - DEFAULTED	USD	58,780,000.00	2,705,000.00	-
VLL INTERNATIONAL INC 5.750% 28/11/2024 EMTN	USD	7,150,000.00	7,150,000.00	-
VNESHECONOMBANK VIA VEB FINANCE PLC 5.942% 21/11/2023	USD	-	6,839,000.00	-
WUHAN STATE-OWNED ASSET MANAGEMENT LTD CO 3.800% 18/12/2020	USD	3,450,000.00	3,450,000.00	-
YAPI VE KREDI BANKASI AS 6.100% 16/03/2023	USD	7,835,000.00	7,835,000.00	-
YPF SA 7.000% 15/12/2047	USD	3,650,000.00	3,650,000.00	-
YUNNAN ENERGY INVESTMENT OVERSEAS FINANCE CO LTD 4.250% 14/11/2022	USD	2,800,000.00	2,800,000.00	-
ZAMBIA GOVERNMENT INTERNATIONAL BOND 5.375% 20/09/2022	USD	11,125,000.00	-	-
ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.500% 14/04/2024	USD	3,700,000.00	-	-
ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.970% 30/07/2027	USD	28,365,000.00	-	-
1MDB GLOBAL INVESTMENTS LTD 4.400% 09/03/2023	USD	36,500,000.00	3,000,000.00	-

Name Currency Purchases Qty Sales Qty Bonus/Splits

Other transferable securities and money market instruments

Loan

REPUBLIC OF IRAQ ZCP 01/01/2028	USD	-	1,085,340.00	-
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Undertakings for collective investment

Open ended funds

NN (L) EMERGING MARKETS DEBT SHORT DURATION (HARD CURRENCY) - Z CAP USD	USD	21,017.36	800.00	-
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* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt (Local Bond)

(Denominated in USD)

Portfolio movements as at 30/09/2018

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					CZECH REPUBLIC GOVERNMENT BOND 0.950% 15/05/2030	CZK	26,700,000.00	26,700,000.00	-
Bonds and other debt instruments					CZECH REPUBLIC GOVERNMENT BOND 1.000% 26/06/2026	CZK	62,300,000.00	62,300,000.00	-
ARGENTINA TREASURY BOND BONCER 2.500% 22/07/2021	ARS	-	84,475,000.00	-	DEVELOPMENT BANK OF KAZAKHSTAN JSC 8.950% 04/05/2023	KZT	865,750,000.00	564,000,000.00	-
BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.500% 01/03/2026	CLP	2,730,000,000.00	2,730,000,000.00	-	DOMINICAN REPUBLIC INTERNATIONAL BOND 8.900% 15/02/2023	DOP	32,000,000.00	-	-
BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.500% 28/02/2021	CLP	-	415,000,000.00	-	GHANA GOVERNMENT BOND 16.500% 06/02/2023	GHS	6,880,000.00	1,108,000.00	-
BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 6.000% 01/01/2043*	CLP	1,825,000,000.00	730,000,000.00	-	HUNGARY GOVERNMENT BOND 0.500% 21/04/2021	HUF	571,280,000.00	-	-
BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/01/2020	BRL	18,000,000.00	13,000,000.00	-	HUNGARY GOVERNMENT BOND 2.000% 30/10/2019	HUF	-	355,670,000.00	-
BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/04/2018	BRL	-	11,873,000.00	-	HUNGARY GOVERNMENT BOND 2.500% 27/10/2021	HUF	-	389,120,000.00	-
BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/07/2018*	BRL	-	6,450,000.00	-	HUNGARY GOVERNMENT BOND 3.000% 27/10/2027	HUF	7,725,150,000.00	7,655,090,000.00	-
BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/07/2020	BRL	13,300,000.00	4,100,000.00	-	HUNGARY GOVERNMENT BOND 5.500% 24/06/2025	HUF	292,670,000.00	135,000,000.00	-
BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/10/2019	BRL	5,100,000.00	5,100,000.00	-	HUNGARY GOVERNMENT BOND 6.000% 24/11/2023	HUF	157,220,000.00	319,010,000.00	-
BRAZIL NOTAS DO TESOURO NACIONAL SERIE B 6.000% 15/05/2045*	BRL	-	2,300,000.00	-	HUNGARY GOVERNMENT BOND 7.000% 24/06/2022	HUF	193,670,000.00	513,890,000.00	-
BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2019*	BRL	-	13,440,000.00	-	INDONESIA TREASURY BOND 6.125% 15/05/2028	IDR	50,305,000,000.00	17,687,000,000.00	-
BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2021*	BRL	29,520,000.00	10,200,000.00	-	INDONESIA TREASURY BOND 6.625% 15/05/2033	IDR	5,094,000,000.00	-	-
BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2023*	BRL	17,650,000.00	6,186,000.00	-	INDONESIA TREASURY BOND 7.000% 15/05/2022	IDR	230,310,000,000.00	172,517,000,000.00	-
BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2025*	BRL	8,500,000.00	-	-	INDONESIA TREASURY BOND 7.000% 15/05/2027	IDR	16,916,000,000.00	22,501,000,000.00	-
BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2027*	BRL	5,500,000.00	26,989,000.00	-	INDONESIA TREASURY BOND 8.250% 15/05/2036	IDR	84,651,000,000.00	97,357,000,000.00	-
CHILE GOVERNMENT INTERNATIONAL BOND 5.500% 05/08/2020	CLP	-	648,500,000.00	-	INDONESIA TREASURY BOND 8.250% 15/06/2032	IDR	11,500,000,000.00	-	-
COLOMBIAN TES 10.000% 24/07/2024	COP	27,729,400,000.00	20,866,500,000.00	-	INDONESIA TREASURY BOND 8.375% 15/03/2024	IDR	27,115,000,000.00	66,659,000,000.00	-
COLOMBIAN TES 12.750% 23/08/2022	COP	4,300,000,000.00	-	-	INDONESIA TREASURY BOND 8.375% 15/03/2034	IDR	21,734,000,000.00	37,119,000,000.00	-
COLOMBIAN TES 4.750% 23/02/2023	COP	-	16,878,444,933.36	-	INDONESIA TREASURY BOND 8.375% 15/09/2026	IDR	-	9,349,000,000.00	-
COLOMBIAN TES 6.000% 28/04/2028	COP	-	9,750,400,000.00	-	INDONESIA TREASURY BOND 8.750% 15/05/2031	IDR	8,314,000,000.00	68,257,000,000.00	-
COLOMBIAN TES 7.000% 04/05/2022	COP	18,901,700,000.00	11,425,500,000.00	-	INDONESIA TREASURY BOND 9.000% 15/03/2029	IDR	-	13,500,000,000.00	-
COLOMBIAN TES 7.000% 30/06/2032	COP	4,177,000,000.00	-	-	MEXICAN BONOS 10.000% 05/12/2024	MXN	309,010,000.00	212,992,400.00	-
COLOMBIAN TES 7.500% 26/08/2026	COP	8,641,800,000.00	3,369,400,000.00	-	MEXICAN BONOS 10.000% 20/11/2036	MXN	26,100,000.00	43,087,600.00	-
COLOMBIAN TES 7.750% 18/09/2030	COP	6,464,000,000.00	935,000,000.00	-	MEXICAN BONOS 5.000% 11/12/2019	MXN	67,000,000.00	67,000,000.00	-
					MEXICAN BONOS 5.750% 05/03/2026	MXN	19,880,000.00	44,835,100.00	-
					MEXICAN BONOS 6.500% 10/06/2021	MXN	115,400,000.00	102,040,300.00	-
					MEXICAN BONOS 7.500% 03/06/2027	MXN	142,830,000.00	122,300,000.00	-
					MEXICAN BONOS 7.750% 13/11/2042	MXN	20,590,000.00	23,767,600.00	-
					MEXICAN BONOS 7.750% 23/11/2034	MXN	4,950,000.00	10,940,000.00	-
					MEXICAN BONOS 7.750% 29/05/2031	MXN	-	32,744,000.00	-
					MEXICAN BONOS 8.000% 11/06/2020	MXN	113,800,000.00	307,059,500.00	-

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt (Local Bond)

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
MEXICAN BONOS 8.500% 18/11/2038	MXN	6,000,000.00	12,225,600.00	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.750% 31/03/2021	ZAR	26,800,000.00	75,380,000.00	-
MEXICAN BONOS 8.500% 31/05/2029	MXN	19,000,000.00	16,800,000.00	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7.000% 28/02/2031	ZAR	19,930,000.00	-	-
NIGERIA GOVERNMENT BOND 12.750% 27/04/2023	NGN	782,728,000.00	228,600,000.00	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7.750% 28/02/2023	ZAR	29,642,943.00	56,554,213.00	-
NIGERIA GOVERNMENT BOND 16.288% 17/03/2027	NGN	155,800,000.00	-	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.000% 31/01/2030	ZAR	32,380,000.00	23,294,605.00	-
PERU GOVERNMENT BOND 6.150% 12/08/2032	PEN	20,727,000.00	20,727,000.00	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.250% 31/03/2032	ZAR	14,364,300.00	29,757,000.00	-
PERUSAHAAN PENERBIT SBSN INDONESIA 8.750% 15/08/2023	IDR	6,055,000,000.00	-	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.500% 31/01/2037	ZAR	14,800,000.00	30,610,000.00	-
PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.850% 12/02/2042	PEN	-	7,370,000.00	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.750% 31/01/2044	ZAR	324,509,461.00	384,122,497.00	-
PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.950% 12/08/2031	PEN	7,990,000.00	17,994,000.00	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.750% 28/02/2048	ZAR	8,900,000.00	16,583,000.00	-
PETROLEOS MEXICANOS 7.470% 12/11/2026	MXN	18,400,000.00	110,883,500.00	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.750% 31/01/2044	ZAR	15,650,000.00	-	-
PHILIPPINE GOVERNMENT INTERNATIONAL BOND 4.950% 15/01/2021	PHP	23,000,000.00	-	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 9.000% 31/01/2040	ZAR	-	-	-
POLAND GOVERNMENT BOND 1.500% 25/04/2020	PLN	16,790,000.00	28,724,000.00	-	ROMANIA GOVERNMENT BOND 5.800% 26/07/2027	RON	43,800,000.00	53,970,000.00	-
POLAND GOVERNMENT BOND 1.750% 25/07/2021	PLN	-	13,000,000.00	-	ROMANIA GOVERNMENT BOND 5.850% 26/04/2023	RON	55,170,000.00	42,170,000.00	-
POLAND GOVERNMENT BOND 2.000% 25/04/2021	PLN	28,200,000.00	28,200,000.00	-	ROMANIAN GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2048	USD	2,170,000.00	2,170,000.00	-
POLAND GOVERNMENT BOND 2.500% 25/07/2026	PLN	9,400,000.00	7,000,000.00	-	RUSSIAN FEDERAL BOND - OFZ 6.500% 28/02/2024	RUB	50,000,000.00	-	-
POLAND GOVERNMENT BOND 2.500% 25/07/2027	PLN	32,660,000.00	33,640,000.00	-	RUSSIAN FEDERAL BOND - OFZ 6.800% 11/12/2019	RUB	-	58,074,000.00	-
POLAND GOVERNMENT BOND 2.750% 25/04/2028	PLN	4,440,000.00	4,440,000.00	-	RUSSIAN FEDERAL BOND - OFZ 7.000% 16/08/2023	RUB	-	32,589,000.00	-
POLAND GOVERNMENT BOND 3.250% 25/07/2019	PLN	-	2,887,000.00	-	RUSSIAN FEDERAL BOND - OFZ 7.050% 19/01/2028	RUB	2,436,986,000.00	1,930,693,000.00	-
POLAND GOVERNMENT BOND 4.000% 25/10/2023	PLN	15,408,000.00	16,917,000.00	-	RUSSIAN FEDERAL BOND - OFZ 7.500% 18/08/2021	RUB	510,400,000.00	359,367,000.00	-
POLAND GOVERNMENT BOND 5.250% 25/10/2020	PLN	7,800,000.00	19,700,000.00	-	RUSSIAN FEDERAL BOND - OFZ 7.600% 14/04/2021	RUB	-	148,438,000.00	-
POLAND GOVERNMENT BOND 5.500% 25/10/2019	PLN	-	12,971,000.00	-	RUSSIAN FEDERAL BOND - OFZ 7.750% 16/09/2026	RUB	117,400,000.00	-	-
POLAND GOVERNMENT BOND 5.750% 23/09/2022	PLN	32,760,000.00	20,637,000.00	-	RUSSIAN FEDERAL BOND - OFZ 8.150% 03/02/2027	RUB	-	204,200,000.00	-
POLAND GOVERNMENT BOND 5.750% 25/10/2021	PLN	-	4,370,000.00	-	RUSSIAN FOREIGN BOND - EUROBOND 4.250% 23/06/2027	USD	9,600,000.00	16,000,000.00	-
POLAND GOVERNMENT BOND 6.375% 15/07/2019	USD	13,675,000.00	13,675,000.00	-	THAILAND GOVERNMENT BOND 1.200% 14/07/2021	THB	153,715,046.00	72,005,848.00	-
PROVINCIA DE MENDOZA ARGENTINA 09/06/2021	ARS	13,240,000.00	16,500,000.00	-	THAILAND GOVERNMENT BOND 1.875% 17/06/2022	THB	65,800,000.00	120,600,000.00	-
FRN* PROVINCIA DE RIO NEGRO 18/04/2021	ARS	49,000,000.00	-	-	THAILAND GOVERNMENT BOND 2.125% 17/12/2026	THB	25,000,000.00	-	-
REPUBLIC OF POLAND GOVERNMENT BOND 2.500% 25/01/2023	PLN	8,040,000.00	-	-	THAILAND GOVERNMENT BOND 2.875% 17/06/2046	THB	8,435,000.00	-	-
REPUBLIC OF POLAND GOVERNMENT BOND 3.250% 25/07/2025	PLN	1,420,000.00	10,853,000.00	-	THAILAND GOVERNMENT BOND 3.400% 17/06/2036	THB	48,400,000.00	26,416,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 10.500% 21/12/2026	ZAR	33,630,000.00	42,567,123.00	-	THAILAND GOVERNMENT BOND 3.580% 17/12/2027	THB	-	89,934,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.250% 31/03/2036	ZAR	47,940,000.00	51,595,277.00	-	THAILAND GOVERNMENT BOND 3.625% 16/06/2023	THB	18,400,000.00	89,446,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.500% 28/02/2041	ZAR	10,530,000.00	19,149,000.00	-	THAILAND GOVERNMENT BOND 3.650% 20/06/2031	THB	37,150,000.00	19,866,000.00	-
					THAILAND GOVERNMENT BOND 3.775% 25/06/2032	THB	22,700,000.00	8,360,000.00	-

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt (Local Bond)

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
THAILAND GOVERNMENT BOND 3.850% 12/12/2025	THB	45,181,000.00	66,347,000.00	-	MALAYSIA GOVERNMENT BOND 4.232% 30/06/2031	MYR	7,521,000.00	16,289,000.00	-
THAILAND GOVERNMENT BOND 3.875% 13/06/2019	THB	108,000,000.00	108,000,000.00	-	MALAYSIA GOVERNMENT BOND 4.378% 29/11/2019	MYR	7,400,000.00	15,365,000.00	-
THAILAND GOVERNMENT BOND 4.675% 29/06/2044	THB	23,860,000.00	-	-	MALAYSIA GOVERNMENT BOND 4.392% 15/04/2026	MYR	-	4,413,000.00	-
THAILAND GOVERNMENT BOND 4.875% 22/06/2029	THB	51,228,000.00	69,700,000.00	-	MALAYSIA GOVERNMENT BOND 4.762% 07/04/2037	MYR	4,408,000.00	742,000.00	-
TURKEY GOVERNMENT BOND 10.500% 11/08/2027	TRY	269,572,000.00	269,572,000.00	-	INVESTMENT ISSUE 4.390% 07/07/2023	MYR	1,740,000.00	5,440,000.00	-
TURKEY GOVERNMENT BOND 10.500% 15/01/2020	TRY	76,450,000.00	89,911,089.00	-	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.700% 12/08/2024	PEN	6,330,000.00	3,444,000.00	-
TURKEY GOVERNMENT BOND 10.600% 11/02/2026	TRY	-	8,339,870.00	-	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.350% 12/08/2028	PEN	3,340,000.00	2,640,000.00	-
TURKEY GOVERNMENT BOND 10.700% 17/08/2022	TRY	-	29,850,000.00	-	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.900% 12/08/2037	PEN	6,930,000.00	3,017,000.00	-
TURKEY GOVERNMENT BOND 11.000% 02/03/2022	TRY	15,010,000.00	15,680,000.00	-	PERUVIAN GOVERNMENT INTERNATIONAL BOND 8.200% 12/08/2026	PEN	17,000,000.00	19,958,000.00	-
TURKEY GOVERNMENT BOND 11.000% 24/02/2027	TRY	51,590,000.00	57,150,000.00	-					
TURKEY GOVERNMENT BOND 12.200% 18/01/2023	TRY	22,830,000.00	15,660,000.00	-					
TURKEY GOVERNMENT BOND 8.000% 12/03/2025	TRY	13,176,000.00	9,390,000.00	-					
TURKEY GOVERNMENT BOND 8.500% 10/07/2019	TRY	-	6,330,000.00	-					
TURKEY GOVERNMENT BOND 8.500% 14/09/2022	TRY	-	4,800,000.00	-					
TURKEY GOVERNMENT BOND 8.800% 27/09/2023	TRY	6,300,000.00	9,000,000.00	-					
TURKEY GOVERNMENT BOND 9.200% 22/09/2021	TRY	15,259,800.00	10,899,000.00	-					
TURKEY GOVERNMENT BOND 9.500% 12/01/2022	TRY	-	1,760,000.00	-					
TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 16/04/2043	USD	3,400,000.00	3,400,000.00	-					
TURKEY GOVERNMENT INTERNATIONAL BOND 6.000% 25/03/2027	USD	3,510,000.00	3,510,000.00	-					
URUGUAY GOVERNMENT INTERNATIONAL BOND 8.500% 15/03/2028	UYU	-	56,200,000.00	-					
ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.500% 14/04/2024	USD	1,380,000.00	-	-					
Other transferable securities and money market instruments					Money market instruments				
Bonds and other debt instruments					EGYPT TREASURY BILLS ZCP 09/07/2019	EGP	54,300,000.00	-	-
LETRAS BANCO CENT ZCP 21/06/2018	ARS	47,110,000.00	47,110,000.00	-	EGYPT TREASURY BILLS ZCP 10/07/2018	EGP	-	20,650,000.00	-
LETRAS BANCO ZCP 16/05/2018	ARS	4,900,000.00	-	-	EGYPT TREASURY BILLS ZCP 24/07/2018	EGP	-	117,450,000.00	-
MALAYSIA GOVERNMENT BOND 3.580% 28/09/2018	MYR	13,150,000.00	41,180,000.00	-	EGYPT TREASURY ZCP 18/06/2019	EGP	31,200,000.00	-	-
MALAYSIA GOVERNMENT BOND 3.733% 15/06/2028	MYR	19,860,000.00	3,383,000.00	-	NIGERIA OMO ZCP 06/12/2018	NGN	289,000,000.00	105,300,000.00	-
MALAYSIA GOVERNMENT BOND 3.759% 15/03/2019	MYR	38,044,000.00	48,316,000.00	-					
MALAYSIA GOVERNMENT BOND 3.795% 30/09/2022	MYR	-	1,900,000.00	-					
MALAYSIA GOVERNMENT BOND 3.800% 17/08/2023	MYR	5,200,000.00	7,583,000.00	-					
MALAYSIA GOVERNMENT BOND 3.900% 30/11/2026	MYR	4,960,000.00	2,520,000.00	-					
MALAYSIA GOVERNMENT BOND 4.181% 15/07/2024	MYR	2,700,000.00	1,830,000.00	-					

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt (Local Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

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									
Money market instruments									
UNITED STATES TREASURY BILL ZCP 02/08/2018	USD	40,000,000.00	40,000,000.00	-	HUNGARY GOVERNMENT BOND 3.000% 27/10/2027	HUF	13,381,920,000.00	13,381,920,000.00	-
UNITED STATES TREASURY BILL ZCP 04/10/2018	USD	27,010,000.00	27,010,000.00	-	INDONESIA TREASURY BOND 7.000% 15/05/2022	IDR	210,764,000,000.00	220,562,000,000.00	-
UNITED STATES TREASURY BILL ZCP 06/09/2018	USD	49,500,000.00	18,050,000.00	-	INDONESIA TREASURY BOND 8.250% 15/05/2036	IDR	141,045,000,000.00	141,122,000,000.00	-
UNITED STATES TREASURY BILL ZCP 06/12/2018	USD	2,500,000.00	-	-	INDONESIA TREASURY BOND 8.750% 15/05/2031	IDR	12,668,000,000.00	66,188,000,000.00	-
UNITED STATES TREASURY BILL ZCP 11/01/2018	USD	18,000,000.00	18,000,000.00	-	MEXICAN BONOS 10.000% 05/12/2024	MXN	242,000,000.00	158,800,000.00	-
UNITED STATES TREASURY BILL ZCP 15/02/2018	USD	25,000,000.00	25,000,000.00	-	MEXICAN BONOS 5.000% 11/12/2019	MXN	45,000,000.00	-	-
UNITED STATES TREASURY BILL ZCP 15/03/2018	USD	42,700,000.00	19,600,000.00	-	MEXICAN BONOS 7.500% 03/06/2027	MXN	164,570,000.00	164,570,000.00	-
UNITED STATES TREASURY BILL ZCP 25/10/2018	USD	27,000,000.00	5,800,000.00	-	MEXICAN BONOS 8.000% 11/06/2020	MXN	-	209,000,000.00	-
UNITED STATES TREASURY BILL ZCP 27/09/2018	USD	31,500,000.00	31,500,000.00	-	NIGERIA GOVERNMENT BOND 12.750% 27/04/2023	NGN	1,323,270,000.00	901,060,000.00	-
Bonds and other debt instruments					NIGERIA GOVERNMENT BOND 16.288% 17/03/2027	NGN	230,400,000.00	97,590,000.00	-
ARGENTINA TREASURY BOND BONCER 2.500% 22/07/2021	ARS	25,300,000.00	76,990,000.00	-	PERU GOVERNMENT BOND 6.150% 12/08/2032	PEN	41,677,000.00	41,677,000.00	-
BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/01/2018	BRL	161,600,000.00	-	-	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.850% 12/02/2042	PEN	-	13,752,000.00	-
BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/01/2019	BRL	15,000,000.00	-	-	PETROLEOS MEXICANOS 7.470% 12/11/2026	MXN	54,800,000.00	218,800,000.00	-
BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/04/2018	BRL	168,650,000.00	-	-	POLAND GOVERNMENT BOND 2.500% 25/07/2027	PLN	31,830,000.00	31,830,000.00	-
BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/04/2019	BRL	156,538,000.00	34,008,000.00	-	POLAND GOVERNMENT BOND 5.750% 23/09/2022	PLN	36,120,000.00	36,120,000.00	-
BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/07/2018*	BRL	172,000,000.00	172,000,000.00	-	PROVINCIA DE MENDOZA ARGENTINA 09/06/2021	ARS	29,620,000.00	24,000,000.00	-
BRAZIL LETRAS DO TESOURO NACIONAL ZCP 01/10/2018	BRL	173,000,000.00	143,000,000.00	-	FRN*				
BRAZIL NOTAS DO TESOURO NACIONAL SERIE B 6.000% 15/05/2045*	BRL	-	3,700,000.00	-	PROVINCIA DE RIO NEGRO 18/04/2021	ARS	87,100,000.00	-	-
BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2021*	BRL	55,400,000.00	55,400,000.00	-	FRN				
COLOMBIAN TES 10.000% 24/07/2024	COP	30,190,000,000.00	30,190,000,000.00	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.750% 28/02/2048	ZAR	533,282,805.00	623,322,805.00	-
COLOMBIAN TES 7.500% 26/08/2026	COP	13,108,000,000.00	2,359,000,000.00	-	ROMANIA GOVERNMENT BOND 5.800% 26/07/2027	RON	20,060,000.00	20,060,000.00	-
COSTA RICA GOVERNMENT INTERNATIONAL BOND 4.370% 22/05/2019	USD	7,100,000.00	-	-	ROMANIA GOVERNMENT BOND 5.850% 26/04/2023	RON	51,720,000.00	51,720,000.00	-
DEVELOPMENT BANK OF KAZAKHSTAN JSC 8.950% 04/05/2023	KZT	1,467,500,000.00	960,750,000.00	-	ROMANIAN GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2048	USD	3,530,000.00	3,530,000.00	-
DOMINICAN REPUBLIC INTERNATIONAL BOND 8.900% 15/02/2023	DOP	56,000,000.00	41,300,000.00	-	RUSSIAN FEDERAL BOND - OFZ 7.050% 19/01/2028	RUB	1,582,094,000.00	1,582,094,000.00	-
GHANA GOVERNMENT BOND 16.500% 06/02/2023	GHS	14,440,000.00	8,280,000.00	-	TURKEY GOVERNMENT BOND 10.500% 11/08/2027	TRY	442,484,000.00	442,484,000.00	-
					TURKEY GOVERNMENT BOND 10.500% 15/01/2020	TRY	95,610,000.00	95,610,000.00	-
					TURKEY GOVERNMENT BOND 10.700% 17/08/2022	TRY	-	49,800,000.00	-
					TURKEY GOVERNMENT BOND 11.000% 02/03/2022	TRY	26,430,000.00	26,430,000.00	-
					TURKEY GOVERNMENT BOND 11.000% 24/02/2027	TRY	85,940,000.00	85,940,000.00	-
					TURKEY GOVERNMENT BOND 12.200% 18/01/2023	TRY	38,400,000.00	38,400,000.00	-
					TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 16/04/2043	USD	5,460,000.00	5,460,000.00	-
					URUGUAY GOVERNMENT INTERNATIONAL BOND 8.500% 15/03/2028	UYU	-	56,650,000.00	-
					ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.500% 14/04/2024	USD	2,520,000.00	-	-

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt (Local Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

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

Bonds and other debt instruments

LETRAS BANCO CENT ZCP	ARS	119,410,000.00	119,410,000.00	-
21/06/2018				
LETRAS BANCO ZCP	ARS	10,500,000.00	-	-
16/05/2018				
MALAYSIA GOVERNMENT	MYR	18,500,000.00	40,870,000.00	-
BOND 3.260% 01/03/2018				
MALAYSIA GOVERNMENT	MYR	47,290,000.00	115,610,000.00	-
BOND 3.580% 28/09/2018				
MALAYSIA GOVERNMENT	MYR	34,540,000.00	16,690,000.00	-
BOND 3.733% 15/06/2028				
MALAYSIA GOVERNMENT	MYR	58,088,000.00	74,260,000.00	-
BOND 3.759% 15/03/2019				
PERUVIAN GOVERNMENT	PEN	20,380,000.00	20,380,000.00	-
INTERNATIONAL BOND				
8.200% 12/08/2026				

Money market instruments

EGYPT TREASURY BILLS ZCP	EGP	93,800,000.00	9,500,000.00	-
09/07/2019				
EGYPT TREASURY BILLS ZCP	EGP	-	44,900,000.00	-
10/07/2018				
EGYPT TREASURY BILLS ZCP	EGP	-	179,125,000.00	-
24/07/2018				
JAPAN TREASURY	JPY	4,300,000,000.00	-	-
DISCOUNT BILL ZCP				
10/05/2018				
JAPAN TREASURY	JPY	5,900,000,000.00	-	-
DISCOUNT BILL ZCP				
14/05/2018				
NIGERIA OMO ZCP	NGN	536,000,000.00	258,200,000.00	-
06/12/2018				

Undertakings for collective investment

Open ended funds

NN (L) EMERGING	USD	11,400.00	7,307.36	-
MARKETS DEBT SHORT				
DURATION (HARD				
CURRENCY) - Z CAP USD				

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 30/09/2018

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									
Money market instruments									
UNITED STATES TREASURY BILL ZCP 04/10/2018	USD	6,650,000.00	6,650,000.00	-	ARCOS DORADOS HOLDINGS INC 5.875% 04/04/2027	USD	400,000.00	600,000.00	-
UNITED STATES TREASURY BILL ZCP 06/09/2018	USD	5,000,000.00	5,000,000.00	-	ARGENTINA TREASURY BOND BONCER 2.500% 22/07/2021	ARS	2,300,000.00	44,295,000.00	-
UNITED STATES TREASURY BILL ZCP 27/09/2018	USD	5,000,000.00	5,000,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 15/12/2035 FRN	EUR	-	210,000.00	-
Bonds and other debt instruments					ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 2.260% 31/12/2038 STEP-UP	EUR	830,000.00	475,000.00	-
ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.500% 11/10/2022	USD	900,000.00	900,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 2.500% 31/12/2038 STEP-UP	USD	280,000.00	960,000.00	-
ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 11/10/2027	USD	1,800,000.00	1,800,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 5.250% 15/01/2028	EUR	925,000.00	540,000.00	-
ABU DHABI GOVERNMENT INTERNATIONAL BOND 4.125% 11/10/2047	USD	1,800,000.00	1,450,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.250% 09/11/2047	USD	220,000.00	-	-
ADANI PORTS & SPECIAL ECONOMIC ZONE LTD 3.950% 19/01/2022	USD	-	500,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.250% 22/04/2019	USD	1,415,000.00	1,415,000.00	-
ADIB CAPITAL INVEST 2 LTD FRN PERP	USD	475,000.00	475,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.875% 11/01/2048	USD	3,420,000.00	625,000.00	-
AEGEA FINANCE SARL 5.750% 10/10/2024	USD	1,935,000.00	1,735,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.875% 26/01/2027	USD	200,000.00	-	-
AEROPUERTO INTERNACIONAL DE TOCUMEN SA 6.000% 18/11/2048	USD	580,000.00	380,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 7.125% 06/07/2036	USD	185,000.00	445,000.00	-
AES ARGENTINA GENERACION SA 7.750% 02/02/2024	USD	200,000.00	200,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 7.125% 28/06/2117	EUR	330,264.89	-	-
AES GENER SA 18/12/2073 FRN	USD	400,000.00	-	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 7.820% 31/12/2033	USD	504,733.68	329,478.93	-
AFRICA FINANCE CORP 3.875% 13/04/2024	USD	400,000.00	300,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 8.280% 31/12/2033	USD	190,000.00	200,000.00	-
AGILE GROUP HOLDINGS LTD FRN PERP	USD	300,000.00	-	-	ATENTO LUXCO 1 SA 6.125% 10/08/2022	USD	3,120,000.00	3,120,000.00	-
AGUA Y SANEAMIENTOS ARGENTINOS SA 6.625% 01/02/2023	USD	300,000.00	300,000.00	-	AZUL INVESTMENTS LLP 5.875% 26/10/2024	USD	200,000.00	-	-
AJECORP BV 6.500% 14/05/2022	USD	550,000.00	250,000.00	-	AZURE ORBIT IV INTERNATIONAL FINANCE LTD 4.000% 25/01/2028	USD	-	-	-
AKBANK TAS 5.000% 24/10/2022	USD	400,000.00	-	-	EMTN				
AKBANK TURK AS 16/03/2027 FRN EMTN	USD	-	200,000.00	-					
AKBANK TURK AS 27/04/2028 FRN	USD	280,000.00	280,000.00	-					
AL AHLI BANK OF KUWAIT FRN PERP	USD	350,000.00	-	-					
ALIBABA GROUP HOLDING LTD 4.000% 06/12/2037	USD	200,000.00	200,000.00	-					
ALPEK SA DE CV 4.500% 20/11/2022	USD	200,000.00	-	-					
ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.250% 09/05/2028	USD	2,330,000.00	1,970,000.00	-					
ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.375% 08/05/2048	USD	5,335,000.00	4,815,000.00	-					
ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.500% 12/11/2025	USD	-	235,000.00	-					

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
AZURE POWER ENERGY LTD	USD	200,000.00	200,000.00	-	BBVA BANCOMER	USD	-	200,000.00	-
5.500% 03/11/2022					SA/TEXAS 6.750%				
BAHAMAS GOVERNMENT	USD	1,550,000.00	1,350,000.00	-	30/09/2022				
INTERNATIONAL BOND					BERMUDA GOVERNMENT	USD	-	200,000.00	-
6.000% 21/11/2028					INTERNATIONAL BOND				
BAHRAIN GOVERNMENT	USD	400,000.00	-	-	3.717% 25/01/2027				
INTERNATIONAL BOND					BGEO GROUP JSC 6.000%	USD	400,000.00	400,000.00	-
6.750% 20/09/2029					26/07/2023				
BAHRAIN GOVERNMENT	USD	735,000.00	200,000.00	-	BHARTI AIRTEL	USD	200,000.00	-	-
INTERNATIONAL BOND					INTERNATIONAL				
7.000% 12/10/2028					NETHERLANDS BV 5.350%				
BAHRAIN GOVERNMENT	USD	200,000.00	-	-	20/05/2024				
INTERNATIONAL BOND					BOLIVIAN GOVERNMENT	USD	-	200,000.00	-
7.500% 20/09/2047					INTERNATIONAL BOND				
BAIDU INC 3.875%	USD	500,000.00	500,000.00	-	4.500% 20/03/2028				
29/09/2023					BONOS DE LA TESORERIA	CLP	565,000,000.00	565,000,000.00	-
BANCO BILBAO VIZCAYA	USD	400,000.00	-	-	DE LA REPUBLICA EN PESOS				
ARGENTARIA SA FRN PERP					4.500% 01/03/2026				
BANCO BTG PACTUAL	USD	257,000.00	257,000.00	-	BONOS DE LA TESORERIA	CLP	-	185,000,000.00	-
SA/LUXEMBOURG 5.500%					DE LA REPUBLICA EN PESOS				
31/01/2023					4.500% 28/02/2021				
BANCO DE BOGOTA SA	USD	250,000.00	-	-	BONOS DE LA TESORERIA	CLP	560,000,000.00	120,000,000.00	-
4.375% 03/08/2027					DE LA REPUBLICA EN PESOS				
BANCO DE RESERVAS DE LA	USD	150,000.00	150,000.00	-	6.000% 01/01/2043*				
REPUBLICA DOMINICANA					BRASKEM NETHERLANDS	USD	2,000,000.00	2,000,000.00	-
7.000% 01/02/2023					FINANCE BV 3.500%				
BANCO DEL ESTADO DE	USD	200,000.00	200,000.00	-	10/01/2023				
CHILE 4.125% 07/10/2020					BRAZIL LETRAS DO	BRL	16,600,000.00	-	-
BANCO DO BRASIL	USD	-	400,000.00	-	TESOURO NACIONAL ZCP				
SA/CAYMAN FRN PERP					01/01/2018				
BANCO DO BRASIL	USD	2,215,000.00	2,215,000.00	-	BRAZIL LETRAS DO	BRL	5,500,000.00	200,000.00	-
SA/CAYMAN 4.625%					TESOURO NACIONAL ZCP				
15/01/2025					01/01/2020				
BANCO DO BRASIL	USD	540,000.00	240,000.00	-	BRAZIL LETRAS DO	BRL	13,200,000.00	1,033,000.00	-
SA/CAYMAN 4.875%					TESOURO NACIONAL ZCP				
19/04/2023					01/04/2018				
BANCO MACRO SA	USD	550,000.00	350,000.00	-	BRAZIL LETRAS DO	BRL	18,900,000.00	8,000,000.00	-
04/11/2026 FRN					TESOURO NACIONAL ZCP				
BANCO MERCANTIL DEL	USD	-	400,000.00	-	01/04/2019				
NORTE SA/GRAND					BRAZIL LETRAS DO	BRL	14,000,000.00	5,776,000.00	-
CAYMAN FRN PERP					TESOURO NACIONAL ZCP				
BANCO MERCANTIL DEL	USD	-	200,000.00	-	01/07/2018*				
NORTE SA/GRAND					BRAZIL LETRAS DO	BRL	7,466,000.00	-	-
CAYMAN 04/10/2031 FRN					TESOURO NACIONAL ZCP				
BANCO NACIONAL DE	USD	-	200,000.00	-	01/07/2020				
DESENVOLVIMENTO					BRAZIL LETRAS DO	BRL	20,070,000.00	20,070,000.00	-
ECONOMICO E SOCIAL					TESOURO NACIONAL ZCP				
4.000% 14/04/2019					01/10/2018				
BANCO SAFRA SA/CAYMAN	USD	400,000.00	400,000.00	-	BRAZIL LETRAS DO	BRL	1,700,000.00	-	-
ISLANDS 4.125%					TESOURO NACIONAL ZCP				
08/02/2023					01/10/2019				
BANCO SANTANDER	USD	230,000.00	-	-	BRAZIL LOAN TRUST 1	USD	-	287,843.15	-
MEXICO SA INSTITUCION					5.477% 24/07/2023				
DE BANCA MULTIPLE					BRAZIL MINAS SPE VIA	USD	400,000.00	-	-
GRUPO FINANCIERO					STATE OF MINAS GERAIS				
SANTAND 01/10/2028 FRN					5.333% 15/02/2028				
BANCOLOMBIA SA	USD	1,925,000.00	1,925,000.00	-	BRAZIL NOTAS DO	BRL	-	1,200,000.00	-
18/10/2027 FRN					TESOURO NACIONAL SERIE				
BANGKOK BANK PCL/HONG	USD	650,000.00	650,000.00	-	B 6.000% 15/05/2045*				
KONG 4.450% 19/09/2028					BRAZIL NOTAS DO	BRL	-	2,824,000.00	-
BANQUE CENTRALE DE	EUR	200,000.00	100,000.00	-	TESOURO NACIONAL SERIE				
TUNISIE INTERNATIONAL					F 10.000% 01/01/2019*				
BOND 5.625% 17/02/2024					BRAZIL NOTAS DO	BRL	22,042,000.00	14,700,000.00	-
BAOXIN AUTO FINANCE I	USD	800,000.00	800,000.00	-	TESOURO NACIONAL SERIE				
LTD FRN PERP					F 10.000% 01/01/2021*				
BARBADOS GOVERNMENT	USD	-	100,000.00	-	BRAZIL NOTAS DO	BRL	4,765,000.00	-	-
INTERNATIONAL BOND					TESOURO NACIONAL SERIE				
7.000% 04/08/2022 -					F 10.000% 01/01/2023*				
DEFAULTED									

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 30/09/2018

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% 01/01/2025*	BRL	3,000,000.00	-	-	CHINA MINMETALS CORP FRN PERP	USD	1,100,000.00	-	-
BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.000% 01/01/2027*	BRL	1,377,000.00	1,700,000.00	-	CHINA OVERSEAS FINANCE CAYMAN III LTD 6.375%	USD	-	300,000.00	-
BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.625% 13/01/2028	USD	250,000.00	250,000.00	-	29/10/2043 CHINA OVERSEAS FINANCE CAYMAN VII LTD 4.250%	USD	200,000.00	200,000.00	-
BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.000% 27/01/2045	USD	200,000.00	-	-	26/04/2023 CHINA SCE GROUP HOLDINGS LTD 7.450%	USD	200,000.00	200,000.00	-
BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 07/01/2041	USD	250,000.00	250,000.00	-	17/04/2021 CHINA SCE PROPERTY HOLDINGS LTD 10.000%	USD	-	200,000.00	-
BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 21/02/2047	USD	600,000.00	600,000.00	-	02/07/2020 CHOUZHOU INTERNATIONAL	USD	350,000.00	350,000.00	-
BRAZILIAN GOVERNMENT INTERNATIONAL BOND 7.125% 20/01/2037	USD	-	330,000.00	-	INVESTMENT LTD 4.000% 05/12/2020	USD	150,000.00	80,000.00	-
CAIXA ECONOMICA FEDERAL 23/07/2024 FRN	USD	1,550,000.00	-	-	CIA GENERAL DE COMBUSTIBLES SA 9.500%	USD	400,000.00	400,000.00	-
CAIXA ECONOMICA FEDERAL 4.250% 13/05/2019	USD	425,000.00	425,000.00	-	07/11/2021 CMHI FINANCE BVI CO LTD	USD	250,000.00	250,000.00	-
CANACOL ENERGY LTD	USD	400,000.00	-	-	5.000% 06/08/2028 CNAC HK FINBRIDGE CO	USD	450,000.00	400,000.00	-
CBB INTERNATIONAL	USD	1,840,000.00	1,840,000.00	-	LTD 3.500% 19/07/2022 CNAC HK FINBRIDGE CO	USD	500,000.00	-	-
SUKUK CO SPC 6.875% 05/10/2025	USD	-	200,000.00	-	LTD 4.125% 19/07/2027 CNAC HK FINBRIDGE CO	USD	1,400,000.00	1,170,000.00	-
CCCI TREASURE LTD FRN PERP	USD	-	200,000.00	-	LTD 4.625% 14/03/2023 CNAC HK FINBRIDGE CO	USD	955,000.00	955,000.00	-
CCTI 2017 LTD 3.625% 08/08/2022	USD	-	200,000.00	-	LTD 4.875% 14/03/2025 CNAC HK FINBRIDGE CO	USD	200,000.00	-	-
CDBL FUNDING 1 3.500% 24/10/2027 EMTN	USD	400,000.00	200,000.00	-	LTD 5.125% 14/03/2028 CNRC CAPITALE LTD FRN	USD	-	275,000.00	-
CGNPC INTERNATIONAL LTD 1.625% 11/12/2024	EUR	800,000.00	800,000.00	-	PERP	USD	200,000.00	200,000.00	-
EMTN CGNPC INTERNATIONAL LTD 3.750% 11/12/2027	USD	1,350,000.00	750,000.00	-	COCA-COLA ICECEK AS 4.215% 19/09/2024	USD	-	200,000.00	-
CHARMING LIGHT INVESTMENTS LTD FRN	USD	200,000.00	200,000.00	-	COLBUN SA 3.950% 11/10/2027	USD	200,000.00	400,000.00	-
PERP EMTN CHILE GOVERNMENT INTERNATIONAL BOND	USD	200,000.00	200,000.00	-	COLOMBIA GOVERNMENT INTERNATIONAL BOND	USD	200,000.00	-	-
CHILE GOVERNMENT INTERNATIONAL BOND 3.860% 21/06/2047	CLP	-	223,500,000.00	-	5.000% 15/06/2045 COLOMBIA GOVERNMENT INTERNATIONAL BOND	USD	-	799,000.00	-
CHINA CLEAN ENERGY DEVELOPMENT LTD 4.000% 05/11/2025	USD	-	200,000.00	-	6.125% 18/01/2041 COLOMBIA GOVERNMENT INTERNATIONAL BOND	USD	450,000.00	235,000.00	-
CHINA CONSTRUCTION BANK CORP 13/05/2025	USD	-	200,000.00	-	7.375% 18/09/2037 GMTN COLOMBIA	USD	-	5,045,975,426.70	-
CHINA EVERGRANDE GROUP 8.750% 28/06/2025	USD	200,000.00	-	-	TELECOMUNICACIONES SA ESP 5.375% 27/09/2022	COP	17,207,000,000.00	5,972,600,000.00	-
CHINA GOVERNMENT INTERNATIONAL BOND 2.125% 02/11/2022	USD	400,000.00	400,000.00	-	COLOMBIAN TES 10.000% 24/07/2024	COP	2,500,000,000.00	-	-
CHINA GOVERNMENT INTERNATIONAL BOND 2.625% 02/11/2027	USD	600,000.00	600,000.00	-	COLOMBIAN TES 12.750% 23/08/2022	COP	-	-	-
CHINA JINJIANG ENVIRONMENT HOLDING CO LTD 6.000% 27/07/2020	USD	-	350,000.00	-	COLOMBIAN TES 4.750% 23/02/2023	COP	5,317,500,000.00	-	-
CHINA MINMETALS CORP FRN PERP	USD	300,000.00	-	-	COLOMBIAN TES 7.000% 04/05/2022	COP	1,020,200,000.00	-	-
					30/06/2032 COLOMBIAN TES 7.500%	COP	9,291,000,000.00	-	-
					26/08/2026 COLOMBIAN TES 7.750%	COP	568,100,000.00	-	-
					18/09/2030 COMUNICACIONES	USD	400,000.00	-	-
					CELULARES SA VIA COMCEL TRUST 6.875% 06/02/2024				-

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CORP NACIONAL DEL COBRE DE CHILE 3.000% 17/07/2022	USD	200,000.00	200,000.00	-	DOMINICAN REPUBLIC INTERNATIONAL BOND 7.450% 30/04/2044	USD	-	265,000.00	-
CORP NACIONAL DEL COBRE DE CHILE 6.150% 24/10/2036	USD	200,000.00	-	-	DOMINICAN REPUBLIC INTERNATIONAL BOND 8.900% 15/02/2023	DOP	72,000,000.00	8,000,000.00	-
COSAN LTD 5.950% 20/09/2024	USD	200,000.00	400,000.00	-	DP WORLD LTD 2.375% 25/09/2026	EUR	250,000.00	250,000.00	-
COSTA RICA GOVERNMENT BOND 5.520% 10/11/2021	USD	150,000.00	-	-	ECOPETROL SA 5.375% 26/06/2026	USD	200,000.00	200,000.00	-
COSTA RICA GOVERNMENT BOND 5.520% 17/08/2022	USD	330,000.00	-	-	ECOPETROL SA 5.875% 28/05/2045	USD	600,000.00	200,000.00	-
COSTA RICA GOVERNMENT INTERNATIONAL BOND 4.370% 22/05/2019	USD	3,400,000.00	500,000.00	-	ECUADOR GOVERNMENT INTERNATIONAL BOND 10.500% 24/03/2020	USD	200,000.00	-	-
COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.000% 04/04/2044	USD	-	200,000.00	-	ECUADOR GOVERNMENT INTERNATIONAL BOND 10.750% 28/03/2022	USD	200,000.00	200,000.00	-
COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.158% 12/03/2045	USD	430,000.00	200,000.00	-	ECUADOR GOVERNMENT INTERNATIONAL BOND 7.875% 23/01/2028	USD	3,850,000.00	3,070,000.00	-
CRCC YUPENG LTD FRN PERP	USD	400,000.00	400,000.00	-	ECUADOR GOVERNMENT INTERNATIONAL BOND 7.950% 20/06/2024	USD	-	430,000.00	-
CREDIT BANK OF MOSCOW VIA CBOM FINANCE PLC 5.550% 14/02/2023	USD	3,700,000.00	3,500,000.00	-	ECUADOR GOVERNMENT INTERNATIONAL BOND 8.750% 02/06/2023	USD	200,000.00	-	-
CREDIT BANK OF MOSCOW VIA CBOM FINANCE PLC 5.875% 07/11/2021	USD	-	200,000.00	-	ECUADOR GOVERNMENT INTERNATIONAL BOND 8.875% 23/10/2027	USD	3,460,000.00	3,000,000.00	-
CROATIA GOVERNMENT INTERNATIONAL BOND 2.750% 27/01/2030	EUR	1,670,000.00	1,570,000.00	-	ECUADOR GOVERNMENT INTERNATIONAL BOND 9.625% 02/06/2027	USD	400,000.00	400,000.00	-
CROATIA GOVERNMENT INTERNATIONAL BOND 5.500% 04/04/2023	USD	450,000.00	200,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 4.750% 16/04/2026	EUR	1,830,000.00	1,055,000.00	-
CROATIA GOVERNMENT INTERNATIONAL BOND 6.375% 24/03/2021	USD	-	500,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 5.577% 21/02/2023	USD	405,000.00	405,000.00	-
CZECH REPUBLIC GOVERNMENT BOND 0.950% 15/05/2030	CZK	6,790,000.00	6,790,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 5.625% 16/04/2030	EUR	1,340,000.00	950,000.00	-
CZECH REPUBLIC GOVERNMENT BOND 1.000% 26/06/2026	CZK	10,200,000.00	10,200,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 6.125% 31/01/2022	USD	300,000.00	400,000.00	-
DBS GROUP HOLDINGS LTD FRN PERP	USD	-	700,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 6.588% 21/02/2028	USD	965,000.00	965,000.00	-
DEVELOPMENT BANK OF KAZAKHSTAN JSC 8.950% 04/05/2023	KZT	416,750,000.00	288,000,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 7.500% 31/01/2027	USD	-	200,000.00	-
DIANJIAN INTERNATIONAL FINANCE LTD FRN PERP	USD	200,000.00	-	-	EGYPT GOVERNMENT INTERNATIONAL BOND 7.903% 21/02/2048	USD	1,165,000.00	565,000.00	-
DIB SUKUK LTD 3.625% 06/02/2023	USD	300,000.00	-	-	EGYPT GOVERNMENT INTERNATIONAL BOND 8.500% 31/01/2047	USD	200,000.00	400,000.00	-
DIGICEL GROUP LTD 7.125% 01/04/2022	USD	-	600,000.00	-	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 6.375% 18/01/2027	USD	230,000.00	685,000.00	-
DIGICEL LTD 6.000% 15/04/2021	USD	300,000.00	300,000.00	-	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.375% 01/12/2019	USD	720,000.00	-	-
DIGICEL LTD 6.750% 01/03/2023	USD	350,000.00	-	-	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 01/02/2041	USD	300,000.00	-	-
DOMINICAN REPUBLIC INTERNATIONAL BOND 6.000% 19/07/2028	USD	150,000.00	150,000.00	-					
DOMINICAN REPUBLIC INTERNATIONAL BOND 6.500% 15/02/2048	USD	3,450,000.00	3,000,000.00	-					
DOMINICAN REPUBLIC INTERNATIONAL BOND 6.850% 27/01/2045	USD	600,000.00	100,000.00	-					

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.650% 15/06/2035	USD	460,000.00	130,000.00	-	GLOBAL BANK CORP 4.500% 20/10/2021	USD	-	400,000.00	-
EL SALVADOR GOVERNMENT INTERNATIONAL BOND 8.250% 10/04/2032	USD	120,000.00	120,000.00	-	GOHL CAPITAL LTD 4.250% 24/01/2027	USD	200,000.00	200,000.00	-
EMIRATE OF DUBAI GOVERNMENT INTERNATIONAL BONDS 5.250% 30/01/2043 EMTN	USD	2,500,000.00	2,500,000.00	-	GOL FINANCE INC 7.000% 31/01/2025	USD	600,000.00	600,000.00	-
EMIRATES REIT SUKUK LTD 5.125% 12/12/2022	USD	2,850,000.00	2,550,000.00	-	GOLDEN LEGACY PTE LTD 8.250% 07/06/2021	USD	200,000.00	-	-
EMPRESA ELECTRICA GUACOLDA SA 4.560% 30/04/2025	USD	-	270,000.00	-	GREENLAND GLOBAL INVESTMENT LTD 5.900% 12/02/2023 EMTN	USD	3,050,000.00	-	-
ENERGUATE TRUST 5.875% 03/05/2027	USD	200,000.00	-	-	GRUPO AVAL LTD 4.750% 26/09/2022	USD	200,000.00	-	-
ESKOM HOLDINGS SOC LTD 5.750% 26/01/2021	USD	400,000.00	-	-	GRUPO BIMBO SAB DE CV FRN PERP	USD	400,000.00	400,000.00	-
ESKOM HOLDINGS SOC LTD 6.750% 06/08/2023	USD	-	200,000.00	-	GRUPO KUO SAB DE CV 5.750% 07/07/2027	USD	500,000.00	-	-
ESKOM HOLDINGS SOC LTD 8.450% 10/08/2028	USD	598,000.00	397,000.00	-	GUATEMALA GOVERNMENT BOND 4.375% 05/06/2027	USD	-	200,000.00	-
ETHIOPIA INTERNATIONAL BOND 6.625% 11/12/2024	USD	200,000.00	200,000.00	-	GUATEMALA GOVERNMENT BOND 4.500% 03/05/2026	USD	200,000.00	-	-
EUROTORG LLC VIA BONITRON DAC 8.750% 30/10/2022	USD	1,410,000.00	1,010,000.00	-	HANWHA LIFE INSURANCE CO LTD 23/04/2048 FRN	USD	-	200,000.00	-
EXPORT CREDIT BANK OF TURKEY 5.375% 08/02/2021	USD	-	200,000.00	-	HARVEST OPERATIONS CORP 3.000% 21/09/2022	USD	-	200,000.00	-
EXPORT CREDIT BANK OF TURKEY 6.125% 03/05/2024	USD	2,855,000.00	2,655,000.00	-	HARVEST OPERATIONS CORP 3.000% 21/09/2022	USD	200,000.00	-	-
FINANSBANK AS/TURKEY 4.875% 19/05/2022	USD	300,000.00	-	-	HEUNGKUK LIFE INSURANCE CO LTD 09/11/2047 FRN	USD	400,000.00	-	-
FIRST QUANTUM MINERALS LTD 7.250% 01/04/2023	USD	-	200,000.00	-	HIDROVIAS INTERNATIONAL FINANCE SARL 5.950% 24/01/2025	USD	550,000.00	550,000.00	-
FIRSTSTRAND BANK LTD 23/04/2018 FRN	USD	300,000.00	300,000.00	-	HONDURAS GOVERNMENT INTERNATIONAL BOND 6.250% 19/01/2027	USD	510,000.00	300,000.00	-
FONDO MIVIVIENDA SA 3.500% 31/01/2023	USD	300,000.00	-	-	HTA GROUP LTD/MAURITIUS 9.125% 08/03/2022	USD	200,000.00	-	-
FRONTERA ENERGY CORP 9.700% 25/06/2023	USD	250,000.00	-	-	HUANENG HONG KONG CAPITAL LTD FRN PERP	USD	850,000.00	-	-
FUFENG GROUP LTD 5.875% 28/08/2021	USD	200,000.00	200,000.00	-	HUARONG FINANCE 2017 CO LTD FRN PERP EMTN	USD	200,000.00	200,000.00	-
GABON GOVERNMENT INTERNATIONAL BOND 6.950% 16/06/2025	USD	600,000.00	400,000.00	-	HUNGARY GOVERNMENT BOND 0.500% 21/04/2021	HUF	234,640,000.00	-	-
GAJAH TUNGGAL TBK PT 8.375% 10/08/2022 EMTN	USD	200,000.00	200,000.00	-	HUNGARY GOVERNMENT BOND 2.000% 30/10/2019	HUF	-	188,910,000.00	-
GENNEIA SA 8.750% 20/01/2022	USD	-	550,000.00	-	HUNGARY GOVERNMENT BOND 2.500% 27/10/2021	HUF	-	61,290,000.00	-
GENNEIA SA 8.750% 20/01/2022	USD	1,050,000.00	-	-	HUNGARY GOVERNMENT BOND 3.000% 27/10/2027	HUF	4,054,140,000.00	3,938,080,000.00	-
GHANA GOVERNMENT BOND 16.500% 06/02/2023	GHS	9,390,000.00	-	-	HUNGARY GOVERNMENT BOND 5.500% 24/06/2025	HUF	93,080,000.00	30,000,000.00	-
GHANA GOVERNMENT INTERNATIONAL BOND 10.750% 14/10/2030	USD	-	200,000.00	-	HUNGARY GOVERNMENT BOND 6.000% 24/11/2023	HUF	36,780,000.00	108,700,000.00	-
GHANA GOVERNMENT INTERNATIONAL BOND 7.625% 16/05/2029	USD	2,250,000.00	2,000,000.00	-	HUNGARY GOVERNMENT BOND 7.000% 24/06/2022	HUF	123,320,000.00	123,320,000.00	-
GHANA GOVERNMENT INTERNATIONAL BOND 8.627% 16/06/2049	USD	3,150,000.00	2,800,000.00	-	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.750% 10/10/2027	EUR	1,230,000.00	1,230,000.00	-
					HUNGARY GOVERNMENT INTERNATIONAL BOND 6.375% 29/03/2021 GMTN	USD	-	590,000.00	-
					HUNGARY GOVERNMENT INTERNATIONAL BOND 7.625% 29/03/2041	USD	200,000.00	200,000.00	-
					ICICI BANK LTD/DUBAI 4.000% 18/03/2026	USD	250,000.00	-	-

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
IHS NETHERLANDS HOLDCO BV 9.500% 27/10/2021	USD	200,000.00	200,000.00	-	ITAU UNIBANCO HOLDING SA/CAYMAN ISLAND FRN PERP	USD	200,000.00	200,000.00	-
INDO ENERGY FINANCE II BV 6.375% 24/01/2023	USD	-	200,000.00	-	ITAU UNIBANCO HOLDING SA/CAYMAN ISLAND FRN PERP	USD	2,042,000.00	1,830,000.00	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 3.375% 30/07/2025	EUR	200,000.00	550,000.00	-	ITAU UNIBANCO HOLDING SA/CAYMAN ISLAND 5.125% 13/05/2023	USD	200,000.00	-	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 3.850% 18/07/2027 EMTN	USD	400,000.00	200,000.00	-	ITAU UNIBANCO HOLDING SA/CAYMAN ISLAND 5.650% 19/03/2022	USD	-	200,000.00	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 4.350% 08/01/2027	USD	450,000.00	200,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2025	EUR	-	200,000.00	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 4.350% 11/01/2048	USD	200,000.00	200,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.250% 22/03/2030	EUR	1,550,000.00	1,210,000.00	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 4.750% 18/07/2047	USD	-	200,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.125% 15/06/2033	USD	400,000.00	400,000.00	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 5.250% 17/01/2042	USD	200,000.00	200,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.375% 03/03/2028	USD	-	310,000.00	-
INDONESIA TREASURY BOND 6.125% 15/05/2028	IDR	11,305,000,000.00	-	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.625% 22/03/2048	EUR	1,610,000.00	1,100,000.00	-
INDONESIA TREASURY BOND 7.000% 15/05/2022	IDR	100,679,000,000.00	29,039,000,000.00	-	JAMAICA GOVERNMENT INTERNATIONAL BOND 7.875% 28/07/2045	USD	-	200,000.00	-
INDONESIA TREASURY BOND 7.000% 15/05/2027	IDR	8,767,000,000.00	4,889,000,000.00	-	JAMAICA GOVERNMENT INTERNATIONAL BOND 8.000% 15/03/2039	USD	200,000.00	100,000.00	-
INDONESIA TREASURY BOND 7.875% 15/04/2019	IDR	-	13,464,000,000.00	-	JORDAN GOVERNMENT INTERNATIONAL BOND 5.750% 31/01/2027	USD	400,000.00	200,000.00	-
INDONESIA TREASURY BOND 8.250% 15/05/2036	IDR	88,927,000,000.00	24,802,000,000.00	-	JORDAN GOVERNMENT INTERNATIONAL BOND 7.375% 10/10/2047	USD	2,400,000.00	2,200,000.00	-
INDONESIA TREASURY BOND 8.250% 15/06/2032	IDR	-	3,705,000,000.00	-	KAZAKHSTAN TEMIR ZHOLY NATIONAL CO JSC 4.850% 17/11/2027	USD	200,000.00	-	-
INDONESIA TREASURY BOND 8.375% 15/09/2026	IDR	9,830,000,000.00	-	-	KAZMUNAYGAS NATIONAL CO JSC 4.400% 30/04/2023	USD	-	200,000.00	-
INDONESIA TREASURY BOND 8.750% 15/05/2031	IDR	-	20,319,000,000.00	-	KAZMUNAYGAS NATIONAL CO JSC 4.750% 24/04/2025	USD	1,205,000.00	1,205,000.00	-
INDONESIA TREASURY BOND 9.000% 15/03/2029	IDR	1,624,000,000.00	-	-	KAZMUNAYGAS NATIONAL CO JSC 5.375% 24/04/2030	USD	2,040,000.00	1,470,000.00	-
INDUSTRIAL SENIOR TRUST 5.500% 01/11/2022	USD	200,000.00	300,000.00	-	KAZMUNAYGAS NATIONAL CO JSC 5.750% 19/04/2047	USD	-	200,000.00	-
INFRAESTRUCTURA ENERGETICA NOVA SAB DE CV 3.750% 14/01/2028	USD	1,380,000.00	1,380,000.00	-	KAZMUNAYGAS NATIONAL CO JSC 6.375% 24/10/2048	USD	1,150,000.00	750,000.00	-
INFRAESTRUCTURA ENERGETICA NOVA SAB DE CV 4.875% 14/01/2048	USD	1,380,000.00	1,380,000.00	-	KENYA GOVERNMENT INTERNATIONAL BOND 6.875% 24/06/2024	USD	-	200,000.00	-
INKIA ENERGY LTD 5.875% 09/11/2027	USD	2,340,000.00	1,875,000.00	-	KENYA GOVERNMENT INTERNATIONAL BOND 7.250% 28/02/2028	USD	1,100,000.00	1,100,000.00	-
INNER MONGOLIA HIGH-GRADE HIGH WAY CONSTRUCTION AND DEVELOPMENT CO LTD 4.375% 04/12/2020	USD	1,150,000.00	1,150,000.00	-	KENYA GOVERNMENT INTERNATIONAL BOND 8.250% 28/02/2048	USD	1,225,000.00	625,000.00	-
INRETAIL PHARMA SA 5.375% 02/05/2023	USD	600,000.00	400,000.00	-	KERNEL HOLDING SA 8.750% 31/01/2022	USD	-	200,000.00	-
INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.375% 15/05/2043	USD	250,000.00	-	-	KOC HOLDING AS 3.500% 24/04/2020	USD	450,000.00	-	-
INTERCORP FINANCIAL SERVICES INC 4.125% 19/10/2027	USD	2,530,000.00	2,530,000.00	-					
IRAQ INTERNATIONAL BOND 5.800% 15/01/2028	USD	250,000.00	-	-					
IRAQ INTERNATIONAL BOND 6.752% 09/03/2023	USD	300,000.00	200,000.00	-					
ITAU UNIBANCO HOLDING SA/CAYMAN ISLAND FRN PERP	USD	-	212,000.00	-					

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
KOREA RESOURCES CORP 3.000% 24/04/2022	USD	-	300,000.00	-	MEXICHEM SAB DE CV 5.500% 15/01/2048	USD	450,000.00	-	-
KOREA RESOURCES CORP 4.000% 18/04/2023	USD	200,000.00	200,000.00	-	MEXICO GOVERNMENT INTERNATIONAL BOND	USD	1,400,000.00	1,400,000.00	-
KOREAN AIR LINES CO LTD 12/06/2047 FRN	USD	-	300,000.00	-	3.750% 11/01/2028 MEXICO GOVERNMENT INTERNATIONAL BOND	USD	600,000.00	40,000.00	-
KOREAN AIR LINES CO LTD 5.875% 06/03/2021	USD	200,000.00	-	-	5.750% 12/10/2110 MHP LUX SA 6.950%	USD	600,000.00	-	-
KUWAIT INTERNATIONAL GOVERNMENT BOND	USD	-	290,000.00	-	03/04/2026 MHP SE 7.750%	USD	-	400,000.00	-
2.750% 20/03/2022 KUWAIT INTERNATIONAL GOVERNMENT BOND	USD	-	220,000.00	-	10/05/2024 MINEJESA CAPITAL BV	USD	200,000.00	-	-
3.500% 20/03/2027 KYOBO LIFE INSURANCE CO LTD 24/07/2047 FRN	USD	550,000.00	-	-	4.625% 10/08/2030 MINEJESA CAPITAL BV	USD	650,000.00	-	-
LEADER GOAL INTERNATIONAL LTD FRN	USD	700,000.00	-	-	5.625% 10/08/2037 MINERVA LUXEMBOURG	USD	550,000.00	-	-
PERP EMTN LEBANON GOVERNMENT INTERNATIONAL BOND	USD	-	150,000.00	-	SA 5.875% 19/01/2028 MINERVA LUXEMBOURG	USD	-	400,000.00	-
5.150% 12/11/2018 EMTN LEBANON GOVERNMENT INTERNATIONAL BOND	USD	200,000.00	30,000.00	-	SA 6.500% 20/09/2026 MONGOLIA GOVERNMENT INTERNATIONAL BOND	USD	-	400,000.00	-
5.450% 28/11/2019 LEBANON GOVERNMENT INTERNATIONAL BOND	USD	800,000.00	-	-	5.125% 05/12/2022 MONGOLIA GOVERNMENT INTERNATIONAL BOND	USD	550,000.00	550,000.00	-
6.650% 03/11/2028 LEBANON GOVERNMENT INTERNATIONAL BOND	USD	80,000.00	-	-	5.625% 01/05/2023 MONTENEGRO GOVERNMENT	EUR	1,555,000.00	1,555,000.00	-
6.850% 23/03/2027 LEBANON GOVERNMENT INTERNATIONAL BOND	USD	490,000.00	180,000.00	-	3.375% 21/04/2025 MOROCCO GOVERNMENT INTERNATIONAL BOND	EUR	300,000.00	300,000.00	-
7.250% 23/03/2037 LEBANON GOVERNMENT INTERNATIONAL BOND	USD	-	30,000.00	-	3.500% 19/06/2024 MULTIBANK INC 4.375%	USD	400,000.00	400,000.00	-
8.250% 12/04/2021 LOTTE SHOPPING BUSINESS MANAGEMENT HONG KONG LTD 2.375%	USD	-	200,000.00	-	09/11/2022 NANJING YANGZI STATE- OWNED ASSETS	USD	200,000.00	200,000.00	-
05/09/2020 LUKOIL INTERNATIONAL FINANCE BV 4.563%	USD	-	200,000.00	-	INVESTMENT GROUP CO LTD 3.625% 05/12/2022	USD	200,000.00	200,000.00	-
24/04/2023 MACEDONIA GOVERNMENT INTERNATIONAL BOND	EUR	1,070,000.00	1,070,000.00	-	OWNED ASSETS INVESTMENT GROUP CO LTD 4.500% 05/12/2027	USD	400,000.00	-	-
2.750% 18/01/2025 MDC-GMTN BV 3.750%	USD	-	200,000.00	-	NEW METRO GLOBAL LTD 7.500% 20/03/2022	USD	-	-	-
19/04/2029 EMTN MEXICAN BONOS 10.000%	MXN	124,880,300.00	26,393,400.00	-	NIGERIA GOVERNMENT BOND 12.750% 27/04/2023	NGN	374,725,000.00	-	-
05/12/2024 MEXICAN BONOS 10.000%	MXN	5,000,000.00	13,221,500.00	-	NIGERIA GOVERNMENT BOND 16.288% 17/03/2027	NGN	86,000,000.00	-	-
20/11/2036 MEXICAN BONOS 5.000%	MXN	11,705,100.00	11,705,100.00	-	NIGERIA GOVERNMENT INTERNATIONAL BOND	USD	1,415,000.00	1,215,000.00	-
11/12/2019 MEXICAN BONOS 6.500%	MXN	4,087,000.00	10,387,100.00	-	6.500% 28/11/2027 NIGERIA GOVERNMENT INTERNATIONAL BOND	USD	490,000.00	490,000.00	-
10/06/2021 MEXICAN BONOS 7.500%	MXN	106,700,000.00	44,760,000.00	-	7.143% 23/02/2030 NIGERIA GOVERNMENT INTERNATIONAL BOND	USD	1,190,000.00	960,000.00	-
03/06/2027 MEXICAN BONOS 7.750%	MXN	6,330,000.00	-	-	7.625% 28/11/2047 NIGERIA GOVERNMENT INTERNATIONAL BOND	USD	1,120,000.00	670,000.00	-
13/11/2042 MEXICAN BONOS 7.750%	MXN	7,730,000.00	3,500,000.00	-	7.696% 23/02/2038 NOSTRUM OIL & GAS FINANCE BV 8.000%	USD	-	300,000.00	-
23/11/2034 MEXICAN BONOS 8.000%	MXN	44,500,000.00	99,400,000.00	-	25/07/2022 NOVOLIPETSK STEEL VIA STEEL FUNDING DAC	USD	-	200,000.00	-
11/06/2020 MEXICAN BONOS 8.500%	MXN	3,687,900.00	-	-	4.000% 21/09/2024 NOVOLIPETSK STEEL VIA STEEL FUNDING DAC	USD	-	200,000.00	-
18/11/2038 MEXICAN BONOS 8.500%	MXN	10,600,000.00	3,820,000.00	-	4.500% 15/06/2023				
31/05/2029									

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
NTPC LTD 2.750%	EUR	250,000.00	-	-	PERUVIAN GOVERNMENT INTERNATIONAL BOND	PEN	-	4,428,000.00	-
01/02/2027 EMTN					6.850% 12/02/2042				
NUOXI CAPITAL LTD 5.350%	USD	200,000.00	200,000.00	-	PERUVIAN GOVERNMENT INTERNATIONAL BOND	PEN	2,090,000.00	3,900,000.00	-
24/01/2023					6.950% 12/08/2031				
OMAN GOVERNMENT	USD	200,000.00	-	-	PETRA DIAMONDS US	USD	450,000.00	-	-
INTERNATIONAL BOND					TREASURY PLC 7.250%				
3.625% 15/06/2021					01/05/2022				
OMAN GOVERNMENT	USD	2,910,000.00	2,560,000.00	-	PETROAMAZONAS EP	USD	1,725,000.00	1,725,000.00	-
INTERNATIONAL BOND					4.625% 06/11/2020				
4.125% 17/01/2023					PETROAMAZONAS EP	USD	-	300,000.00	-
OMAN GOVERNMENT	USD	200,000.00	1,023,000.00	-	4.625% 16/02/2020				
INTERNATIONAL BOND					PETROBRAS GLOBAL	EUR	-	250,000.00	-
5.375% 08/03/2027					FINANCE BV 4.250%				
OMAN GOVERNMENT	USD	2,718,000.00	2,105,000.00	-	02/10/2023				
INTERNATIONAL BOND					PETROBRAS GLOBAL	USD	3,000,000.00	3,000,000.00	-
5.625% 17/01/2028					FINANCE BV 5.750%				
OMAN GOVERNMENT	USD	2,225,000.00	1,660,000.00	-	01/02/2029				
INTERNATIONAL BOND					PETROBRAS GLOBAL	USD	550,000.00	550,000.00	-
6.750% 17/01/2048					FINANCE BV 6.250%				
OVERSEAS CHINESE TOWN	USD	400,000.00	-	-	17/03/2024				
ASIA HOLDINGS LTD FRN					PETROBRAS GLOBAL	USD	480,000.00	460,000.00	-
PERP					FINANCE BV 6.850%				
OZTEL HOLDINGS SPC LTD	USD	300,000.00	-	-	05/06/2115				
6.625% 24/04/2028					PETROBRAS GLOBAL	USD	440,000.00	450,000.00	-
PAKISTAN GOVERNMENT	USD	1,350,000.00	750,000.00	-	FINANCE BV 7.375%				
INTERNATIONAL BOND					17/01/2027				
6.875% 05/12/2027					PETROLEOS DE VENEZUELA	USD	-	815,000.00	-
PANAMA GOVERNMENT	USD	250,000.00	200,000.00	-	SA 5.500% 12/04/2037 -				
INTERNATIONAL BOND					DEFAULTED				
4.300% 29/04/2053					PETROLEOS DE VENEZUELA	USD	250,000.00	-	-
PANAMA GOVERNMENT	USD	2,200,000.00	2,000,000.00	-	SA 6.000% 16/05/2024 -				
INTERNATIONAL BOND					DEFAULTED				
4.500% 16/04/2050					PETROLEOS DE VENEZUELA	USD	-	225,000.00	-
PANAMA GOVERNMENT	USD	100,000.00	550,000.00	-	SA 8.500% 27/10/2020				
INTERNATIONAL BOND					PETROLEOS DE VENEZUELA	USD	280,000.00	-	-
9.375% 01/04/2029					SA 9.000% 17/11/2021 -				
PANAMA GOVERNMENT	USD	190,000.00	190,000.00	-	DEFAULTED				
INTERNATIONAL BOND					PETROLEOS DE VENEZUELA	USD	160,000.00	160,000.00	-
9.375% 01/04/2029					SA 9.750% 17/05/2035				
PAPUA NEW GUINEA	USD	900,000.00	-	-	PETROLEOS DEL PERU SA	USD	200,000.00	-	-
GOVERNMENT					5.625% 19/06/2047				
INTERNATIONAL BOND					PETROLEOS MEXICANOS	USD	200,000.00	-	-
8.375% 04/10/2028					11/03/2022 FRN				
PARAGUAY GOVERNMENT	USD	1,800,000.00	1,600,000.00	-	PETROLEOS MEXICANOS	EUR	200,000.00	-	-
INTERNATIONAL BOND					4.750% 26/02/2029				
5.600% 13/03/2048					PETROLEOS MEXICANOS	USD	1,220,000.00	1,220,000.00	-
PARAGUAY GOVERNMENT	USD	200,000.00	400,000.00	-	5.350% 12/02/2028				
INTERNATIONAL BOND					PETROLEOS MEXICANOS	USD	940,000.00	340,000.00	-
6.100% 11/08/2044					6.350% 12/02/2048				
PERU ENHANCED PASS-	USD	-	400,000.00	-	PETROLEOS MEXICANOS	USD	-	200,000.00	-
THROUGH FINANCE LTD					6.375% 23/01/2045				
ZCP 02/06/2025					PETROLEOS MEXICANOS	USD	-	440,000.00	-
PERU GOVERNMENT BOND	PEN	17,681,000.00	17,681,000.00	-	6.500% 02/06/2041				
6.150% 12/08/2032					PETROLEOS MEXICANOS	USD	-	270,000.00	-
PERUSAHAAN LISTRIK	USD	1,800,000.00	1,400,000.00	-	6.625% 15/06/2035				
NEGARA PT 6.150%					PETROLEOS MEXICANOS	USD	-	610,000.00	-
21/05/2048					6.750% 21/09/2047				
PERUSAHAAN PENERBIT	USD	-	550,000.00	-	PETROLEOS MEXICANOS	MXN	-	54,839,000.00	-
SBSN INDONESIA III 4.150%					7.470% 12/11/2026				
29/03/2027					PETROLEUM CO OF	USD	-	37,500.00	-
PERUSAHAAN PENERBIT	USD	600,000.00	600,000.00	-	TRINIDAD & TOBAGO LTD				
SBSN INDONESIA III 4.400%					6.000% 08/05/2022				
01/03/2028					PHILIPPINE GOVERNMENT	USD	-	200,000.00	-
PERUSAHAAN PENERBIT	IDR	1,991,000,000.00	-	-	INTERNATIONAL BOND				
SBSN INDONESIA 8.750%					3.700% 02/02/2042				
15/08/2023					PHILIPPINE GOVERNMENT	USD	-	661,000.00	-
PERUVIAN GOVERNMENT	USD	100,000.00	50,000.00	-	INTERNATIONAL BOND				
INTERNATIONAL BOND					3.950% 20/01/2040				
5.625% 18/11/2050									

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
PHILIPPINE GOVERNMENT INTERNATIONAL BOND 6.250% 14/01/2036	PHP	10,000,000.00	-	-	PROVINCIA DE MENDOZA ARGENTINA 09/06/2021	ARS	7,140,000.00	11,250,000.00	-
PHOSAGRO OAO VIA PHOSAGRO BOND FUNDING DAC 3.949%	USD	550,000.00	550,000.00	-	FRN* PROVINCIA DE NEUQUEN ARGENTINA 7.500%	USD	-	150,000.00	-
24/04/2023					27/04/2025				
POLAND GOVERNMENT BOND 1.500% 25/04/2020	PLN	3,850,000.00	14,938,000.00	-	PROVINCIA DE RIO NEGRO 18/04/2021 FRN	ARS	22,900,000.00	-	-
POLAND GOVERNMENT BOND 1.750% 25/07/2021	PLN	4,400,000.00	4,400,000.00	-	QATAR GOVERNMENT INTERNATIONAL BOND	USD	650,000.00	650,000.00	-
POLAND GOVERNMENT BOND 2.000% 25/04/2021	PLN	8,080,000.00	7,440,000.00	-	3.875% 23/04/2023				
POLAND GOVERNMENT BOND 2.500% 25/07/2026	PLN	3,000,000.00	2,110,000.00	-	QATAR GOVERNMENT INTERNATIONAL BOND	USD	650,000.00	650,000.00	-
POLAND GOVERNMENT BOND 2.500% 25/07/2027	PLN	15,729,000.00	12,397,000.00	-	4.500% 23/04/2028				
POLAND GOVERNMENT BOND 2.750% 25/04/2028	PLN	1,370,000.00	1,370,000.00	-	QATAR GOVERNMENT INTERNATIONAL BOND	USD	1,600,000.00	1,350,000.00	-
POLAND GOVERNMENT BOND 3.250% 25/07/2019	PLN	-	1,549,000.00	-	5.103% 23/04/2048				
POLAND GOVERNMENT BOND 4.000% 25/10/2023	PLN	3,750,000.00	5,046,000.00	-	QNB FINANCE LTD 2.125%	USD	-	450,000.00	-
POLAND GOVERNMENT BOND 5.250% 25/10/2020	PLN	1,640,000.00	1,640,000.00	-	14/02/2018 EMTN				
POLAND GOVERNMENT BOND 5.500% 25/10/2019	PLN	-	1,491,000.00	-	REDE D'OR FINANCE SARL	USD	2,560,000.00	2,560,000.00	-
POLAND GOVERNMENT BOND 5.750% 23/09/2022	PLN	15,560,000.00	7,869,000.00	-	4.950% 17/01/2028				
POLAND GOVERNMENT BOND 5.750% 25/10/2021	PLN	1,400,000.00	1,400,000.00	-	REPUBLIC OF ARMENIA INTERNATIONAL BOND	USD	-	200,000.00	-
POLAND GOVERNMENT INTERNATIONAL BOND 3.250% 06/04/2026	USD	-	100,000.00	-	7.150% 26/03/2025				
POLAND GOVERNMENT INTERNATIONAL BOND 5.250% 20/01/2025 EMTN	EUR	-	100,000.00	-	REPUBLIC OF ARMENIA INTERNATIONAL BOND	USD	200,000.00	-	-
POLAND GOVERNMENT INTERNATIONAL BOND 6.375% 15/07/2019	USD	4,140,000.00	4,140,000.00	-	7.150% 26/03/2025				
POLY REAL ESTATE FINANCE LTD 3.950%	USD	200,000.00	200,000.00	-	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND	USD	360,000.00	-	-
05/02/2023					5.125% 01/09/2029				
POSTAL SAVINGS BANK OF CHINA CO LTD FRN PERP	USD	-	600,000.00	-	REPUBLIC OF BELARUS INTERNATIONAL BOND	USD	3,900,000.00	3,090,000.00	-
POWER FINANCE C 5.250%	USD	400,000.00	200,000.00	-	6.200% 28/02/2030				
10/08/2028					REPUBLIC OF BELARUS INTERNATIONAL BOND	USD	200,000.00	-	-
PROVEN HONOUR CAPITAL LTD 4.125% 06/05/2026	USD	-	250,000.00	-	7.625% 29/06/2027				
PROVEN HONOUR CAPITAL LTD 4.125% 19/05/2025	USD	200,000.00	300,000.00	-	REPUBLIC OF CAMEROON INTERNATIONAL BOND	USD	200,000.00	350,000.00	-
PROVINCE OF SALTA ARGENTINA 9.125%	USD	-	150,000.00	-	9.500% 19/11/2025				
07/07/2024					REPUBLIC OF KOREA	USD	400,000.00	400,000.00	-
PROVINCIA DE BUENOS AIRES/ARGENTINA 10.875%	USD	380,000.00	-	-	3.875% 20/09/2048				
26/01/2021					REPUBLIC OF POLAND GOVERNMENT BOND	PLN	3,473,000.00	-	-
PROVINCIA DE BUENOS AIRES/ARGENTINA 4.000%	EUR	699,995.00	-	-	2.500% 25/01/2023				
01/05/2020 STEP-UP					REPUBLIC OF POLAND GOVERNMENT BOND	PLN	890,000.00	4,446,000.00	-
PROVINCIA DE BUENOS AIRES/ARGENTINA 5.375%	EUR	-	310,000.00	-	3.250% 25/07/2025				
20/01/2023					REPUBLIC OF POLAND GOVERNMENT	USD	-	190,000.00	-
PROVINCIA DE BUENOS AIRES/ARGENTINA 9.125%	USD	440,000.00	-	-	INTERNATIONAL BOND				
16/03/2024					4.000% 22/01/2024				
PROVINCIA DE BUENOS AIRES/ARGENTINA 9.950%	USD	450,000.00	-	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT	ZAR	6,940,000.00	-	-
09/06/2021					BOND 10.500% 21/12/2026				
					REPUBLIC OF SOUTH AFRICA GOVERNMENT	ZAR	6,210,000.00	-	-
					BOND 7.750% 28/02/2023				
					REPUBLIC OF SOUTH AFRICA GOVERNMENT	ZAR	7,500,000.00	-	-
					BOND 8.000% 31/01/2030				
					REPUBLIC OF SOUTH AFRICA GOVERNMENT	ZAR	6,460,000.00	-	-
					BOND 8.250% 31/03/2032				
					REPUBLIC OF SOUTH AFRICA GOVERNMENT	ZAR	285,906,881.00	260,888,672.00	-
					BOND 8.750% 28/02/2048				
					REPUBLIC OF SOUTH AFRICA GOVERNMENT	ZAR	5,300,000.00	-	-
					BOND 8.750% 31/01/2044				

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 9.000% 31/01/2040	ZAR	5,000,000.00	-	-	SADEREA LTD 12.500% 30/11/2026	USD	168,582.44	-	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.875% 14/04/2026	USD	-	220,000.00	-	SAN MIGUEL INDUSTRIAS PET SA 4.500% 18/09/2022	USD	-	200,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.650% 27/09/2047	USD	200,000.00	200,000.00	-	SANDS CHINA LTD 5.400% 08/08/2028	USD	850,000.00	650,000.00	-
REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 22/06/2030	USD	2,230,000.00	1,530,000.00	-	SASOL FINANCING USA LLC 5.875% 27/03/2024	USD	1,515,000.00	1,165,000.00	-
REPUBLIC OF TAJIKISTAN INTERNATIONAL BOND 7.125% 14/09/2027	USD	-	200,000.00	-	SASOL FINANCING USA LLC 6.500% 27/09/2028	USD	880,000.00	880,000.00	-
REPUBLIC OF VENEZUELA 7.65% 21/04/2025	USD	-	80,000.00	-	SAUDI ELECTRICITY GLOBAL SUKUK CO 4 4.222% 27/01/2024	USD	1,600,000.00	1,600,000.00	-
RH INTERNATIONAL SINGAPORE CORP PTE LTD 4.500% 27/03/2028 EMTN	USD	200,000.00	200,000.00	-	SAUDI ELECTRICITY GLOBAL SUKUK CO 4 4.723% 27/09/2028	USD	1,400,000.00	1,400,000.00	-
RIO ENERGY SA / UGEN SA / UENSA SA 6.875% 01/02/2025	USD	2,315,000.00	2,315,000.00	-	SAUDI GOVERNMENT INTERNATIONAL BOND 3.625% 04/03/2028 EMTN	USD	-	3,000,000.00	-
ROMANIA GOVERNMENT BOND 5.800% 26/07/2027	RON	19,680,000.00	21,660,000.00	-	SAUDI GOVERNMENT INTERNATIONAL BOND 4.000% 17/04/2025	USD	1,000,000.00	1,000,000.00	-
ROMANIA GOVERNMENT BOND 5.850% 26/04/2023	RON	21,960,000.00	16,320,000.00	-	SAUDI GOVERNMENT INTERNATIONAL BOND 4.500% 17/04/2030	USD	1,300,000.00	850,000.00	-
ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.875% 26/05/2028	EUR	200,000.00	250,000.00	-	SAUDI GOVERNMENT INTERNATIONAL BOND 4.625% 04/10/2047 EMTN	USD	-	2,095,000.00	-
ROMANIAN GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2048	USD	5,990,000.00	5,760,000.00	-	SAUDI GOVERNMENT INTERNATIONAL BOND 6.750% 13/03/2048	USD	1,450,000.00	900,000.00	-
RUMO LUXEMBOURG SARL 7.375% 09/02/2024	USD	450,000.00	200,000.00	-	SENEGAL GOVERNMENT INTERNATIONAL BOND 9.250% 01/04/2023	USD	400,000.00	-	-
RUSAL CAPITAL DAC 4.850% 01/02/2023	USD	400,000.00	400,000.00	-	SEPLAT PETROLEUM DEVELOPMENT CO PLC 8.250% 15/02/2025	USD	350,000.00	-	-
RUSSIAN FEDERAL BOND - OFZ 6.500% 28/02/2024	RUB	25,648,000.00	-	-	SEPLAT PETROLEUM DEVELOPMENT CO PLC 9.250% 01/04/2023	USD	228,000.00	-	-
RUSSIAN FEDERAL BOND - OFZ 6.800% 11/12/2019	RUB	-	15,565,000.00	-	SHENGF DRILLING HOLDINGS LTD 8.250% 15/02/2025	USD	550,000.00	-	-
RUSSIAN FEDERAL BOND - OFZ 7.050% 19/01/2028	RUB	1,051,190,000.00	812,017,000.00	-	SHENZHEN INTERNATIONAL HOLDINGS LTD FRN PERP	USD	-	300,000.00	-
RUSSIAN FEDERAL BOND - OFZ 7.500% 18/08/2021	RUB	164,305,000.00	43,400,000.00	-	SHIMAO PROPERTY HOLDINGS LTD 4.750% 03/07/2022	USD	-	600,000.00	-
RUSSIAN FEDERAL BOND - OFZ 7.600% 14/04/2021	RUB	9,550,000.00	53,831,000.00	-	SHIMAO PROPERTY HOLDINGS LTD 4.750% 03/07/2022	USD	300,000.00	-	-
RUSSIAN FEDERAL BOND - OFZ 7.750% 16/09/2026	RUB	38,850,000.00	-	-	SHINHAN BANK CO LTD 07/12/2026 FRN	USD	-	300,000.00	-
RUSSIAN FEDERAL BOND - OFZ 8.150% 03/02/2027	RUB	194,300,000.00	44,450,000.00	-	SIBUR SECURITIES DAC 4.125% 05/10/2023	USD	-	300,000.00	-
RUSSIAN FOREIGN BOND - EUROBOND 4.250% 23/06/2027	USD	2,800,000.00	4,400,000.00	-	SIHC INTERNATIONAL CAPITAL LTD 4.350% 26/09/2023	USD	450,000.00	-	-
RUSSIAN FOREIGN BOND - EUROBOND 4.750% 27/05/2026	USD	800,000.00	600,000.00	-	SINOCHEM OFFSHORE CAPITAL CO LTD 3.124% 24/05/2022 EMTN	USD	-	300,000.00	-
RUSSIAN FOREIGN BOND - EUROBOND 5.000% 29/04/2020	USD	400,000.00	-	-	SIXSIGMA NETWORKS MEXICO SA DE CV 7.500% 02/05/2025	USD	250,000.00	-	-
RUSSIAN FOREIGN BOND - EUROBOND 5.250% 23/06/2047	USD	400,000.00	600,000.00	-	SMC GLOBAL POWER HOLDINGS CORP FRN PERP	USD	-	200,000.00	-
RWANDA INTERNATIONAL GOVERNMENT BOND 6.625% 02/05/2023	USD	200,000.00	200,000.00	-					

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SOUTH AFRICA GOVERNMENT BOND 8.000% 21/12/2018	ZAR	-	5,073,393.00	-	THETA CAPITAL PTE LTD 7.000% 11/04/2022	USD	-	200,000.00	-
SOUTHERN GAS CORRIDOR CJSC 6.875% 24/03/2026	USD	-	225,000.00	-	THIRD PAKISTAN INTERNATIONAL SUKUK CO	USD	1,050,000.00	850,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 5.750% 18/04/2023	USD	1,150,000.00	950,000.00	-	LTD/THE 5.625% 05/12/2022				
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.200% 11/05/2027	USD	200,000.00	-	-	TIMES CHINA HOLDINGS LTD 6.250% 23/01/2020	USD	-	200,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.750% 18/04/2028	USD	1,825,000.00	1,425,000.00	-	TIMES CHINA HOLDINGS LTD 7.850% 04/06/2021	USD	200,000.00	-	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.850% 03/11/2025	USD	200,000.00	200,000.00	-	TINKOFF CREDIT SYSTEMS VIA TCS FINANCE LTD FRN	USD	400,000.00	-	-
STAR ENERGY GEOTHERMAL WAYANG WINDU LTD 6.750% 24/04/2033	USD	250,000.00	-	-	PERP TRANSPORTADORA DE GAS DEL SUR SA 6.750% 02/05/2025	USD	2,350,000.00	150,000.00	-
STATE GRID OVERSEAS INVESTMENT 2016 LTD 2.750% 04/05/2022	USD	250,000.00	250,000.00	-	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND	USD	-	200,000.00	-
STATE GRID OVERSEAS INVESTMENT 2016 LTD 3.500% 04/05/2027	USD	300,000.00	-	-	4.500% 04/08/2026 TSINGHUA UNIC LTD	USD	500,000.00	300,000.00	-
STATE SAVINGS BANK OF UKRAINE VIA SSB #1 PLC 9.375% 10/03/2023 STEP- UP	USD	-	200,000.00	-	5.375% 31/01/2023 TULLOW OIL PLC 6.250% 15/04/2022	USD	400,000.00	400,000.00	-
SUZANO AUSTRIA GMBH 6.000% 15/01/2029	USD	850,000.00	350,000.00	-	TULLOW OIL PLC 7.000% 01/03/2025	USD	600,000.00	-	-
SUZANO AUSTRIA GMBH 7.000% 16/03/2047	USD	-	200,000.00	-	TURK TELEKOMUNIKASYON AS 4.875% 19/06/2024	USD	-	400,000.00	-
TC ZIRAAT BANKASI AS 4.750% 29/04/2021	USD	-	200,000.00	-	TURKCELL ILETISIM HIZMETLERI AS 5.800% 11/04/2028	USD	400,000.00	400,000.00	-
TENCENT HOLDINGS LTD 3.595% 19/01/2028	USD	200,000.00	200,000.00	-	TURKEY GOVERNMENT BOND 10.400% 20/03/2024	TRY	-	330,000.00	-
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 3.250% 15/04/2022	EUR	167,000.00	-	-	TURKEY GOVERNMENT BOND 10.500% 11/08/2027	TRY	156,035,000.00	156,035,000.00	-
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.500% 01/03/2025	EUR	150,000.00	-	-	TURKEY GOVERNMENT BOND 10.500% 15/01/2020	TRY	32,340,000.00	38,342,000.00	-
TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 3.150% 01/10/2026	USD	400,000.00	400,000.00	-	TURKEY GOVERNMENT BOND 10.600% 11/02/2026	TRY	-	2,123,232.00	-
THAILAND GOVERNMENT BOND 1.200% 14/07/2021	THB	14,529,834.00	22,851,168.00	-	TURKEY GOVERNMENT BOND 10.600% 11/02/2026	TRY	-	13,420,000.00	-
THAILAND GOVERNMENT BOND 1.875% 17/06/2022	THB	23,314,000.00	23,314,000.00	-	TURKEY GOVERNMENT BOND 10.700% 17/08/2022	TRY	21,080,000.00	18,030,000.00	-
THAILAND GOVERNMENT BOND 2.875% 17/06/2046	THB	5,637,000.00	-	-	TURKEY GOVERNMENT BOND 11.000% 02/03/2022	TRY	31,330,000.00	32,860,000.00	-
THAILAND GOVERNMENT BOND 3.400% 17/06/2036	THB	20,770,000.00	-	-	TURKEY GOVERNMENT BOND 11.000% 24/02/2027	TRY	14,080,000.00	12,170,000.00	-
THAILAND GOVERNMENT BOND 3.580% 17/12/2027	THB	-	18,196,000.00	-	TURKEY GOVERNMENT BOND 12.200% 18/01/2023	TRY	4,155,000.00	1,070,500.00	-
THAILAND GOVERNMENT BOND 3.625% 16/06/2023	THB	-	8,013,000.00	-	TURKEY GOVERNMENT BOND 8.000% 12/03/2025	TRY	1,610,000.00	-	-
THAILAND GOVERNMENT BOND 3.650% 20/06/2031	THB	7,630,000.00	-	-	TURKEY GOVERNMENT BOND 8.500% 14/09/2022	TRY	4,366,000.00	-	-
THAILAND GOVERNMENT BOND 3.775% 25/06/2032	THB	14,980,000.00	-	-	TURKEY GOVERNMENT BOND 9.200% 22/09/2021	EUR	700,000.00	-	-
THAILAND GOVERNMENT BOND 3.850% 12/12/2025	THB	24,730,000.00	-	-	INTERNATIONAL BOND 3.250% 14/06/2025	EUR	625,000.00	625,000.00	-
THAILAND GOVERNMENT BOND 3.875% 13/06/2019	THB	26,484,000.00	26,484,000.00	-	INTERNATIONAL BOND 4.350% 12/11/2021	USD	400,000.00	400,000.00	-
THAILAND GOVERNMENT BOND 4.675% 29/06/2044	THB	10,230,000.00	-	-	TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 09/10/2026	USD	1,850,000.00	3,280,000.00	-
					TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 16/04/2043	USD	430,000.00	-	-
					INTERNATIONAL BOND 5.750% 11/05/2047				

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
TURKEY GOVERNMENT INTERNATIONAL BOND 6.000% 25/03/2027	USD	1,150,000.00	1,150,000.00	-	URUGUAY GOVERNMENT INTERNATIONAL BOND 8.500% 15/03/2028	UYU	-	21,550,000.00	-
TURKEY GOVERNMENT INTERNATIONAL BOND 6.125% 24/10/2028	USD	3,265,000.00	3,265,000.00	-	VALE OVERSEAS LTD 4.375% 11/01/2022	USD	-	200,000.00	-
TURKEY GOVERNMENT INTERNATIONAL BOND 6.250% 26/09/2022	USD	1,205,000.00	1,205,000.00	-	VANKE REAL ESTATE HONG KONG CO LTD 25/05/2023	USD	300,000.00	-	-
TURKEY GOVERNMENT INTERNATIONAL BOND 6.625% 17/02/2045	USD	1,085,000.00	900,000.00	-	FRN EMTN VANKE REAL ESTATE HONG KONG CO LTD 3.975% 09/11/2027	USD	250,000.00	-	-
TURKEY GOVERNMENT INTERNATIONAL BOND 7.000% 05/06/2020	USD	210,000.00	-	-	VEDANTA RESOURCES PLC 7.125% 31/05/2023	USD	-	200,000.00	-
TURKEY GOVERNMENT INTERNATIONAL BOND 7.375% 05/02/2025	USD	330,000.00	-	-	VENEZUELA GOVERNMENT INTERNATIONAL BOND 12.750% 23/08/2022	USD	-	70,000.00	-
TURKIYE GARANTI BANKASI AS 24/05/2027 FRN	USD	200,000.00	400,000.00	-	VENEZUELA GOVERNMENT INTERNATIONAL BOND 7.750% 13/10/2019 - DEFAULTED	USD	90,000.00	90,000.00	-
TURKIYE GARANTI BANKASI AS 4.750% 17/10/2019	USD	200,000.00	-	-	VENEZUELA GOVERNMENT INTERNATIONAL BOND 8.250% 13/10/2024	USD	40,000.00	150,000.00	-
TURKIYE GARANTI BANKASI AS 5.250% 13/09/2022	USD	200,000.00	-	-	VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.250% 15/09/2027 - DEFAULTED	USD	35,000.00	560,000.00	-
TURKIYE IS BANKASI AS 6.125% 25/04/2024	USD	350,000.00	-	-	VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.375% 13/01/2034 - DEFAULTED	USD	2,310,000.00	35,000.00	-
TURKIYE IS BANKASI 5.375% 06/10/2021 EMTN	USD	-	400,000.00	-	VIMPELCOM HOLDINGS BV 3.950% 16/06/2021	USD	-	200,000.00	-
TURKIYE SINAI KALKINMA BANKASI AS 29/03/2027 FRN	USD	-	200,000.00	-	VLL INTERNATIONAL INC 5.750% 28/11/2024 EMTN	USD	1,800,000.00	1,600,000.00	-
TURKIYE VAKIFLAR BANKASI TAO 5.750% 30/01/2023	USD	280,000.00	280,000.00	-	VNESHECONOMBANK VIA VEB FINANCE PLC 5.942% 21/11/2023	USD	-	200,000.00	-
TV AZTECA SAB DE CV 8.250% 09/08/2024	USD	200,000.00	600,000.00	-	VNESHECONOMBANK VIA VEB FINANCE PLC 6.902% 09/07/2020	USD	-	300,000.00	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 31/05/2040 FRN	USD	250,000.00	-	-	VTB BANK OJSC VIA VTB CAPITAL SA 6.950% 17/10/2022	USD	-	200,000.00	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.375% 25/09/2032	USD	800,000.00	2,270,000.00	-	WELL HOPE DEVELOPMENT LTD FRN PERP	USD	450,000.00	-	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2021	USD	150,000.00	150,000.00	-	WOORI BANK FRN PERP EMTN	USD	-	200,000.00	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2023	USD	160,000.00	400,000.00	-	WOORI BANK 4.750% 30/04/2024	USD	-	300,000.00	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2024	USD	550,000.00	980,000.00	-	WUHAN STATE-OWNED ASSET MANAGEMENT LTD CO 3.800% 18/12/2020	USD	450,000.00	450,000.00	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2027	USD	-	475,000.00	-	YANLORD LAND HK CO LTD 6.750% 23/04/2023	USD	300,000.00	300,000.00	-
UKREXIMBANK VIA BIZ FINANCE PLC 9.625% 27/04/2022	USD	-	150,000.00	-	YAPI VE KREDI BANKASI AS 5.850% 21/06/2024	USD	300,000.00	300,000.00	-
UNION BANK OF THE PHILIPPINES 3.369% 29/11/2022 EMTN	USD	200,000.00	200,000.00	-	YAPI VE KREDI BANKASI AS 6.100% 16/03/2023	USD	270,000.00	270,000.00	-
UNION LIFE INSURANCE CO LTD 3.000% 19/09/2021	USD	200,000.00	250,000.00	-	YES BANK IFSC BANKING UNIT BRANCH 3.750% 06/02/2023 EMTN	USD	450,000.00	-	-
URUGUAY GOVERNMENT INTERNATIONAL BOND 4.975% 20/04/2055	USD	3,205,000.00	2,450,000.00	-	YESTAR HEALTHCARE HOLDINGS CO LTD 6.900% 15/09/2021	USD	250,000.00	-	-
URUGUAY GOVERNMENT INTERNATIONAL BOND 5.100% 18/06/2050	USD	-	635,000.00	-	YINGDE GASES INVESTMENT LTD 6.250% 19/01/2023	USD	200,000.00	200,000.00	-
					YPF SA 7.000% 15/12/2047	USD	900,000.00	900,000.00	-
					YPF SA 8.500% 23/03/2021	USD	250,000.00	-	-

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets Debt Opportunities

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
YPF SA 8.500% 28/07/2025	USD	500,000.00	430,000.00	-
YUNNAN ENERGY INVESTMENT OVERSEAS FINANCE CO LTD 4.250% 14/11/2022	USD	250,000.00	250,000.00	-
YUZHOU PROPERTIES CO LTD 7.900% 11/05/2021	USD	200,000.00	-	-
ZAMBIA GOVERNMENT INTERNATIONAL BOND 5.375% 20/09/2022	USD	200,000.00	-	-
ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.500% 14/04/2024	USD	2,800,000.00	-	-
ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.970% 30/07/2027	USD	400,000.00	-	-
1MDB GLOBAL INVESTMENTS LTD 4.400% 09/03/2023	USD	1,000,000.00	1,000,000.00	-

Other transferable securities and money market instruments

Bonds and other debt instruments

MALAYSIA GOVERNMENT BOND 3.260% 01/03/2018	MYR	-	3,130,000.00	-
MALAYSIA GOVERNMENT BOND 3.580% 28/09/2018	MYR	11,220,000.00	26,183,000.00	-
MALAYSIA GOVERNMENT BOND 3.733% 15/06/2028	MYR	13,670,000.00	-	-
MALAYSIA GOVERNMENT BOND 3.759% 15/03/2019	MYR	17,108,000.00	12,980,000.00	-
MALAYSIA GOVERNMENT BOND 3.800% 17/08/2023	MYR	800,000.00	-	-
MALAYSIA GOVERNMENT BOND 3.900% 30/11/2026	MYR	1,708,000.00	-	-
MALAYSIA GOVERNMENT BOND 4.232% 30/06/2031	MYR	1,794,000.00	1,550,000.00	-
MALAYSIA GOVERNMENT BOND 4.378% 29/11/2019	MYR	2,700,000.00	2,020,000.00	-
MALAYSIA GOVERNMENT BOND 4.762% 07/04/2037	MYR	1,122,000.00	-	-
PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.700% 12/08/2024	PEN	1,850,000.00	-	-
PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.350% 12/08/2028	PEN	440,000.00	-	-
PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.900% 12/08/2037	PEN	2,563,000.00	-	-
PERUVIAN GOVERNMENT INTERNATIONAL BOND 8.200% 12/08/2026	PEN	10,460,000.00	10,168,000.00	-

Money market instruments

EGYPT TREASURY BILLS ZCP 09/07/2019	EGP	40,100,000.00	-	-
EGYPT TREASURY BILLS ZCP 10/07/2018	EGP	-	33,800,000.00	-
EGYPT TREASURY BILLS ZCP 24/07/2018	EGP	-	63,425,000.00	-
EGYPT TREASURY ZCP 18/06/2019	EGP	23,700,000.00	-	-
NIGERIA OMO ZCP 06/12/2018	NGN	140,000,000.00	-	-

Undertakings for collective investment

Open ended funds

NN (L) EMERGING MARKETS DEBT SHORT DURATION (HARD CURRENCY) - Z CAP USD	USD	1,400.00	-	-
NN (L) INTERNATIONAL TRI- INCOME FUND - Z CAP USD (HEDGED I)	USD	7,000.00	-	-

* Dirty valued bond/swap (including interest receivable).

NN (L) Emerging Markets High Dividend

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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	2,219,500.00	617,144.00	-	COAL INDIA LTD	INR	657,433.00	129,415.00	-
BANK PJSC					COSCO SHIPPING PORTS LTD	HKD	-	5,070,283.00	-
AGRICULTURAL BANK OF CHINA LTD -H	HKD	579,000.00	12,664,000.00	-	CTBC FINANCIAL HOLDING CO LTD	TWD	-	9,104,862.00	-
AIA GROUP LTD	HKD	446,600.00	209,200.00	-	DURATEX SA	BRL	829,694.00	1,869,215.00	-
ALIBABA GROUP HOLDING LTD ADR	USD	15,607.00	90,288.00	-	ECORODOVIAS	BRL	386,969.00	2,128,805.00	-
ASTRA INTERNATIONAL TBK PT	IDR	11,463,400.00	-	-	INFRAESTRUTURA E LOGISTICA SA				
BANCO SANTANDER MEXICO SA INSTITUCION DE BANCA MULTIPLE GRUPO FINANCIERO	MXN	389,033.00	558,643.00	-	EMLAK KONUT GAYRIMENKUL YATIRIM ORTAKLIGI AS				
SANTAND -B BANK NEGARA INDONESIA	IDR	14,793,800.00	11,113,900.00	-	EMPEROR WATCH & JEWELLERY LTD	HKD	-	19,590,000.00	-
PERSERO TBK PT					ENEL AMERICAS SA ADR	USD	138,541.00	-	-
BANK POLSKA KASA OPIEKI SA	PLN	180,102.00	-	-	ENEL CHILE SA ADR	USD	204,304.00	947,852.00	-
BARCLAYS AFRICA GROUP LTD	ZAR	213,664.00	628,809.00	-	ENGIE BRASIL ENERGIA SA	BRL	233,866.00	-	-
BB SEGURIDADE PARTICIPACOES SA	BRL	1,111,441.00	226,471.00	-	FIRST RESOURCES LTD	SGD	442,600.00	-	-
BEIJING CAPITAL INTERNATIONAL AIRPORT CO LTD - H	HKD	3,338,000.00	-	-	GAIL INDIA LTD	INR	-	615,881.00	-
BEIJING ENTERPRISES HOLDINGS LTD	HKD	646,500.00	320,000.00	-	GAZPROM PAO - ADR	USD	-	1,974,097.00	-
BERJAYA SPORTS TOTO	MYR	-	3,943,706.00	-	GROWTHPOINT PROPERTIES LTD	ZAR	1,086,386.00	674,062.00	-
BHD CATCHER TECHNOLOGY CO LTD	TWD	122,000.00	-	-	GRUPO FINANCIERO SANTANDER MEXICO SAB DE CV -B	MXN	776,880.00	-	-
CATHAY FINANCIAL HOLDING CO LTD	TWD	1,150,000.00	2,092,000.00	-	HANA FINANCIAL GROUP INC	KRW	200,836.00	49,249.00	-
CCR SA	BRL	1,500,428.00	-	-	HENGAN INTERNATIONAL GROUP CO LTD	HKD	315,500.00	361,000.00	-
CHINA BLUECHEMICAL LTD -H	HKD	-	12,362,000.00	-	HERO MOTOCORP LTD	INR	152,630.00	12,254.00	-
CHINA CONSTRUCTION BANK CORP -H	HKD	2,461,000.00	3,905,000.00	-	HITE JINRO CO LTD	KRW	-	276,873.00	-
CHINA LIFE INSURANCE CO LTD -H	HKD	4,258,000.00	189,000.00	-	HYUNDAI MOTOR CO LTD - PRF	KRW	-	28,799.00	-
CHINA MOBILE LTD	HKD	499,500.00	488,000.00	-	HYUNDAI MOTOR CO -2ND PRF	KRW	-	63,627.00	-
CHINA OVERSEAS LAND & INVESTMENT LTD	HKD	610,000.00	770,000.00	-	ICICI BANK LTD ADR	USD	352,889.00	1,034,060.00	-
CHINA RAILWAY CONSTRUCTION CORP LTD -H	HKD	3,837,000.00	-	-	IJM CORP BHD	MYR	7,319,200.00	2,047,100.00	-
CHINA RESOURCES GAS GROUP LTD	HKD	1,828,000.00	560,000.00	-	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD -H	HKD	5,219,000.00	2,041,000.00	-
CHINA RESOURCES LAND LTD	HKD	772,000.00	594,000.00	-	ITAU UNIBANCO HOLDING SA -PREF	BRL	629,483.00	-	-
CHINA STATE CONSTRUCTION ENGINEERING CORP LTD -A	CNH	4,705,000.00	-	-	ITC LTD	INR	546,005.00	1,957,951.00	-
CHINA STATE CONSTRUCTION INTERNATIONAL HOLDINGS LTD	HKD	2,872,000.00	4,830,000.00	-	KANGWON LAND INC	KRW	148,035.00	95,034.00	-
CHINA UNICOM HONG KONG LTD	HKD	-	3,854,000.00	-	KIMBERLY-CLARK DE	MXN	544,135.00	-	-
CIA HERING	BRL	480,536.00	1,004,673.00	-	MEXICO SAB DE CV KOREA ELECTRIC POWER CORP	KRW	26,118.00	170,103.00	-
CIMB GROUP HOLDINGS BHD	MYR	1,790,200.00	294,100.00	-	KT CORP	KRW	-	90,220.00	-
CLP HOLDINGS LTD	HKD	608,500.00	107,500.00	-	LENOVO GROUP LTD	HKD	1,772,000.00	1,532,000.00	-
CNOOC LTD	HKD	11,576,000.00	5,255,000.00	-	LG DISPLAY CO LTD	KRW	43,530.00	207,494.00	-
					LUKOIL PJSC -ADR	USD	8,298.00	188,778.00	-
					MAGNIT PJSC	USD	14,937.00	-	-
					MAGNIT PJSC	RUB	32,573.00	-	-
					MEGAFON PJSC	RUB	636,285.00	636,285.00	-
					MEGAFON PJSC -REG GDR	USD	47,551.00	595,973.00	-
					MMC NORILSK NICKEL PJSC ADR	USD	88,797.00	432,305.00	-
					MOSCOW EXCHANGE	RUB	3,503,842.00	-	-
					MICEX-RTS PJSC				
					NEDBANK GROUP LTD	ZAR	407,408.00	-	-
					NTPC LTD	INR	1,120,505.00	208,624.00	-
					PARKSON RETAIL GROUP LTD	HKD	-	7,448,000.00	-
					PETROCHINA CO LTD -H	HKD	8,502,000.00	7,622,000.00	-
					POSCO	KRW	15,151.00	1,550.00	-
					PPC LTD	ZAR	2,363,828.00	8,419,257.00	-

NN (L) Emerging Markets High Dividend

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
PROMOTORA Y OPERADORA DE INFRAESTRUCTURA SAB DE CV	MXN	936,711.00	211,713.00	-
QUANTA COMPUTER INC	TWD	1,928,000.00	149,000.00	-
RANDON SA IMPLEMENTOS	BRL	-	1,230,802.00	-
E PARTICIPACOES -PREF				
SAMSUNG ELECTRONICS	KRW	154,995.00	12,085.00	-
CO LTD				
SAMSUNG FIRE & MARINE	KRW	13,386.00	2,449.00	-
INSURANCE CO LTD				
SANLAM LTD	ZAR	1,032,878.00	-	-
SEMEN INDONESIA	IDR	2,890,700.00	1,485,700.00	-
PERSERO TBK PT				
SHANGHAI INDUSTRIAL	HKD	-	2,082,000.00	-
HOLDINGS LTD				
SHANGHAI	HKD	1,134,400.00	833,300.00	-
PHARMACEUTICALS				
HOLDING CO LTD -H				
SHINHAN FINANCIAL	KRW	161,590.00	130,851.00	-
GROUP CO LTD				
SHOPRITE HOLDINGS LTD	ZAR	-	288,365.00	-
SJM HOLDINGS LTD	HKD	9,693,000.00	4,682,000.00	-
STANDARD BANK GROUP	ZAR	132,089.00	475,200.00	-
LTD				
TAIWAN SEMICONDUCTOR	TWD	1,860,742.00	77,499.00	-
MANUFACTURING CO LTD				
TECH MAHINDRA LTD	INR	177,462.00	498,097.00	-
TELEFONICA BRASIL SA -	BRL	234,187.00	425,794.00	-
PREF				
THAI BEVERAGE PCL	SGD	10,137,300.00	-	-
TOTVS SA	BRL	152,922.00	-	-
WOONGJIN COWAY CO LTD	KRW	71,651.00	-	-
ZHEJIANG EXPRESSWAY CO	HKD	3,836,000.00	8,496,000.00	-
LTD -H				

NN (L) Energy

(Denominated in USD)

Portfolio movements as at 30/09/2018

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				
ANDEAVOR	USD	15,855.00	55,463.00	-
ANTERO RESOURCES CORP	USD	173,434.00	173,434.00	-
BP PLC	GBP	879,700.00	931,567.00	-
CABOT OIL & GAS CORP	USD	78,300.00	176,999.00	-
CANADIAN NATURAL	CAD	20,406.00	5,534.00	-
RESOURCES LTD				
CHEVRON CORP	USD	28,849.00	28,668.00	-
CIMAREX ENERGY CO	USD	48,214.00	53,948.00	-
CONOCOPHILLIPS	USD	85,679.00	104,623.00	-
CONTINENTAL RESOURCES INC/OK	USD	41,122.00	9,892.00	-
DIAMONDBACK ENERGY INC	USD	45,706.00	26,808.00	-
ENBRIDGE INC	CAD	3,730.00	22,541.00	-
EQUINOR ASA	NOK	170,282.00	114,959.00	-
EXXON MOBIL CORP	USD	73,449.00	35,296.00	-
HALLIBURTON CO	USD	127,157.00	67,532.00	-
HOLLYFRONTIER CORP	USD	101,483.00	45,706.00	-
HUSKY ENERGY INC	CAD	375,282.00	139,124.00	-
IDEMITSU KOSAN CO LTD	JPY	35,300.00	16,700.00	-
IMPERIAL OIL LTD	CAD	56,130.00	111,385.00	-
INTER PIPELINE LTD	CAD	12,825.00	49,445.00	-
JOHN WOOD GROUP PLC	GBP	46,764.00	191,467.00	-
KINDER MORGAN INC/DE	USD	176,930.00	6,788.00	-
MARATHON PETROLEUM CORP	USD	63,741.00	2,437.00	-
NOBLE ENERGY INC	USD	54,480.00	190,219.00	-
OCCIDENTAL PETROLEUM CORP	USD	110,925.00	52,450.00	-
OMV AG	EUR	53,997.00	42,004.00	-
ONEOK INC	USD	54,344.00	66,400.00	-
PEMBINA PIPELINE CORP	CAD	11,208.00	75,018.00	-
PHILLIPS 66	USD	15,224.00	65,656.00	-
PIONEER NATURAL RESOURCES CO	USD	34,056.00	10,740.00	-
PLAINS GP HOLDINGS LP -A	USD	21,583.00	165,145.00	-
REPSOL SA	EUR	82,854.00	175,834.00	-
ROYAL DUTCH SHELL PLC -A	GBP	238,903.00	270,433.00	-
SCHLUMBERGER LTD	USD	21,414.00	47,407.00	-
SEVEN GENERATIONS ENERGY LTD -A	CAD	65,245.00	18,474.00	-
SUNCOR ENERGY INC	CAD	234,387.00	170,189.00	-
TECHNIPFMC PLC	USD	21,911.00	132,430.00	-
TOTAL SA	EUR	123,363.00	137,712.00	-
TRANSCANADA CORP	CAD	87,168.00	136,570.00	-
VALERO ENERGY CORP	USD	28,942.00	49,328.00	-
WILLIAMS COS INC/THE	USD	109,844.00	223,893.00	-
WOODSIDE PETROLEUM LTD	AUD	223,953.00	186,458.00	-

NN (L) Euro Covered Bond

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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	EUR	400,000.00	-	-	CAISSE FRANCAISE DE FINANCEMENT LOCAL	EUR	-	100,000.00	-
1.000% 13/04/2031 EMTN					1.250% 22/01/2035 EMTN				
ABN AMRO BANK NV	EUR	400,000.00	200,000.00	-	CAISSE FRANCAISE DE FINANCEMENT LOCAL	EUR	200,000.00	-	-
1.375% 12/01/2037					1.500% 28/06/2038	EUR	-	500,000.00	-
ABN AMRO BANK NV	EUR	-	500,000.00	-	CAIXABANK SA 1.125%				
4.250% 06/04/2021 EMTN					12/01/2023 EMTN				
ARION BANKI HF 1.625%	EUR	-	210,000.00	-	CANADIAN IMPERIAL BANK OF COMMERCE ZCP	EUR	-	695,000.00	-
01/12/2021 EMTN					25/07/2022				
ASB FINANCE LTD 0.500%	EUR	-	400,000.00	-	CIE DE FINANCEMENT FONCIER SA 0.325%	EUR	-	400,000.00	-
17/06/2020 EMTN					12/09/2023 EMTN				
ASB FINANCE LTD/LONDON	EUR	300,000.00	-	-	COOPERATIEVE RABOBANK UA 0.625% 26/04/2026	EUR	300,000.00	-	-
0.750% 09/10/2025 EMTN					EMTN				
AYT CEDULAS CAJAS GLOBAL 4.250%	EUR	-	500,000.00	-	CREDIT AGRICOLE HOME LOAN SFH SA 0.500%	EUR	-	200,000.00	-
25/10/2023					03/04/2025 EMTN				
BANCA MONTE DEI PASCHI DI SIENA SPA 1.250%	EUR	-	200,000.00	-	CREDIT AGRICOLE HOME LOAN SFH SA 0.500%	EUR	800,000.00	-	-
20/01/2022					19/02/2026 EMTN				
BANCO BILBAO VIZCAYA ARGENTARIA SA 3.500%	EUR	-	300,000.00	-	CREDIT AGRICOLE HOME LOAN SFH SA 0.875%	EUR	300,000.00	-	-
07/10/2020					11/08/2028 EMTN				
BANCO BPM SPA 1.000%	EUR	765,000.00	-	-	CREDIT AGRICOLE HOME LOAN SFH SA 1.375%	EUR	-	100,000.00	-
23/01/2025					03/02/2032 EMTN				
BANCO COMERCIAL PORTUGUES SA 0.750%	EUR	-	500,000.00	-	CREDIT AGRICOLE HOME LOAN SFH SA 1.500%	EUR	300,000.00	-	-
31/05/2022					28/09/2038 EMTN				
BANCO DE SABADELL SA 1.000% 26/04/2027	EUR	-	200,000.00	-	CREDIT AGRICOLE HOME LOAN SFH SA 1.625%	EUR	-	400,000.00	-
BANCO SANTANDER TOTTA SA 0.875% 25/04/2024	EUR	-	600,000.00	-	11/03/2020 EMTN				
EMTN					CREDIT MUTUEL - CIC HOME LOAN SFH SA 1.750% 19/06/2024 EMTN	EUR	-	1,300,000.00	-
BANK OF AMERICA CORP	EUR	-	800,000.00	-	CREDIT MUTUEL - CIC HOME LOAN SFH SA 4.375% 17/03/2021 EMTN	EUR	-	500,000.00	-
07/02/2022 FRN EMTN					DNB BOLIGKREDITT AS 0.375% 20/11/2024 EMTN	EUR	1,000,000.00	-	-
BANK OF IRELAND	EUR	-	300,000.00	-	EIKA BOLIGKREDITT AS 0.375% 16/02/2024 EMTN	EUR	-	500,000.00	-
MORTGAGE BANK 0.375%					EIKA BOLIGKREDITT AS 0.375% 20/04/2023	EUR	-	200,000.00	-
07/05/2022 EMTN					EIKA BOLIGKREDITT AS 2.125% 30/01/2023 EMTN	EUR	-	300,000.00	-
BANK OF IRELAND	EUR	-	600,000.00	-	ERSTE GROUP BANK AG 0.250% 26/06/2024 EMTN	EUR	500,000.00	-	-
MORTGAGE BANK 0.625%					FEDERATION DES CAISSES DESJARDINS DU QUEBEC 0.250% 27/09/2021 EMTN	EUR	260,000.00	-	-
19/02/2021					HSBC FRANCE SA 0.200%	EUR	300,000.00	-	-
BANK OF MONTREAL	EUR	180,000.00	-	-	04/09/2021 EMTN				
0.250% 17/11/2021 EMTN					ING BANK NV 0.875%	EUR	200,000.00	-	-
BANKIA SA 1.000%	EUR	-	300,000.00	-	11/04/2028 EMTN				
25/09/2025					ING-DIBA AG 0.250%	EUR	-	500,000.00	-
BANKINTER SA 1.250%	EUR	400,000.00	400,000.00	-	16/11/2026 EMTN				
07/02/2028					INTESA SANPAOLO SPA 1.125% 14/01/2020 EMTN	EUR	300,000.00	500,000.00	-
BELFIUS BANK SA 1.000%	EUR	500,000.00	-	-	INTESA SANPAOLO SPA 1.125% 14/07/2025 EMTN	EUR	200,000.00	-	-
12/06/2028 EMTN					INTESA SANPAOLO SPA 1.125% 16/06/2027	EUR	200,000.00	200,000.00	-
BNP PARIBAS FORTIS SA	EUR	-	200,000.00	-	INTESA SANPAOLO SPA 2.250% 24/09/2018	EUR	-	800,000.00	-
ZCP 24/10/2023 EMTN					ISLANDSBANKI HF 1.750% 07/09/2020	EUR	-	250,000.00	-
BNP PARIBAS HOME LOAN SFH SA 1.375% 17/06/2020	EUR	-	400,000.00	-					
EMTN									
BNZ INTERNATIONAL FUNDING LTD/LONDON	EUR	-	350,000.00	-					
0.500% 03/07/2024									
BPCE SFH SA 1.000%	EUR	-	900,000.00	-					
08/06/2029 EMTN									
BPCE SFH SA 2.125%	EUR	-	500,000.00	-					
17/09/2020									
BRFKREDIT A/S 0.250%	EUR	-	850,000.00	-					
01/07/2023									
BRFKREDIT A/S 0.500%	EUR	-	300,000.00	-					
01/10/2026									

NN (L) Euro Covered Bond

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
LANDSBANKINN HF 1.625% 15/03/2021 EMTN	EUR	-	250,000.00	-
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	100,000.00	-	-
1.125% 12/08/2024 EMTN				
NIBC BANK NV 1.000% 11/09/2028 EMTN	EUR	100,000.00	-	-
NIBC BANK NV 1.500% 31/01/2022 EMTN	EUR	-	200,000.00	-
PKO BANK HIPOTECZNY SA 0.625% 24/01/2023	EUR	-	400,000.00	-
PKO BANK HIPOTECZNY SA 0.750% 27/08/2024	EUR	-	300,000.00	-
PROGRAMA CEDULAS TDA FONDO DE TITULIZACION DE ACTIVOS 4.250% 10/04/2031	EUR	-	700,000.00	-
ROYAL BANK OF CANADA 1.625% 04/08/2020	EUR	-	600,000.00	-
ROYAL BANK OF SCOTLAND PLC/THE 0.500% 15/05/2024 EMTN	EUR	-	290,000.00	-
SOCIETE GENERALE SFH SA 0.500% 28/01/2026 EMTN	EUR	400,000.00	-	-
SPAREBANK 1 BOLIGKREDITT AS 4.000% 03/02/2021 EMTN	EUR	-	500,000.00	-
SR-BOLIGKREDITT AS 0.125% 08/09/2021 EMTN	EUR	-	375,000.00	-
STADSHYPOTEK AB 0.375% 22/02/2023 EMTN	EUR	-	500,000.00	-
SWEDBANK HYPOTEK AB 0.125% 18/07/2022 EMTN	EUR	-	450,000.00	-
TURKIYE VAKIFLAR BANKASI TAO 2.375% 04/05/2021	EUR	-	195,000.00	-
UNICREDIT BANK AUSTRIA AG 2.500% 27/05/2019	EUR	-	700,000.00	-
EMTN UNIONE DI BANCHE ITALIANE SPA 0.375% 14/09/2026	EUR	300,000.00	-	-
WESTPAC BANKING CORP 0.500% 17/05/2024	EUR	-	600,000.00	-

Undertakings for collective investment

Open ended funds

NN (L) LIQUID EUR - Z CAP	EUR	20,967.00	20,840.00	-
EUR				

NN (L) Euro Credit

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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	-	1,335,000.00	-	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD 01/10/2046 FRN	EUR	1,400,000.00	-	-
ABERTIS INFRAESTRUCTURAS SA 1.375% 20/05/2026	EUR	-	800,000.00	-	EMTN ARION BANKI HF 0.750% 29/06/2020 EMTN	EUR	195,000.00	-	-
ABN AMRO BANK NV FRN PERP	EUR	1,200,000.00	1,200,000.00	-	ARION BANKI HF 1.625% 01/12/2021 EMTN	EUR	-	1,400,000.00	-
ABN AMRO BANK NV 0.500% 17/07/2023 EMTN	EUR	890,000.00	-	-	ARION BANKI HF 2.500% 26/04/2019 EMTN	EUR	1,300,000.00	-	-
ABN AMRO BANK NV 27/03/2028 FRN	USD	-	2,200,000.00	-	ARKEMA SA 1.500% 20/01/2025 EMTN	EUR	500,000.00	500,000.00	-
AIB GROUP PLC 2.250% 03/07/2025 EMTN	EUR	600,000.00	-	-	ARKEMA SA 1.500% 20/04/2027 EMTN	EUR	-	1,300,000.00	-
ALLIANDER NV FRN PERP	EUR	1,325,000.00	-	-	ARKEMA SA 3.125% 06/12/2023 EMTN	EUR	-	300,000.00	-
ALLIANZ FINANCE II BV	EUR	1,900,000.00	1,900,000.00	-	AROUNDTOWN SA 1.625% 31/01/2028 EMTN	EUR	900,000.00	-	-
0.250% 06/06/2023 EMTN	EUR	6,000,000.00	6,000,000.00	-	AROUNDTOWN SA 2.000% 02/11/2026 EMTN	EUR	900,000.00	-	-
ALLIANZ FINANCE II BV	EUR	6,000,000.00	6,000,000.00	-	ASB FINANCE LTD 0.500% 10/06/2022 EMTN	EUR	600,000.00	3,800,000.00	-
0.875% 06/12/2027 EMTN	EUR	-	2,600,000.00	-	ASB FINANCE LTD 0.500% 17/06/2020 EMTN	EUR	-	1,300,000.00	-
ALLIED IRISH BANKS PLC	EUR	-	2,600,000.00	-	ASB FINANCE LTD/LONDON 0.250% 14/04/2021 EMTN	EUR	-	4,000,000.00	-
26/11/2025 FRN EMTN	EUR	2,000,000.00	-	-	ASML HOLDING NV 0.625% 07/07/2022	EUR	-	350,000.00	-
AMERICA MOVIL SAB DE CV	EUR	2,000,000.00	-	-	ASSICURAZIONI GENERALI SPA 12/12/2042 FRN EMTN	EUR	900,000.00	900,000.00	-
4.125% 25/10/2019 EMTN	EUR	3,405,000.00	-	-	ASSICURAZIONI GENERALI SPA 27/10/2047 FRN EMTN	EUR	250,000.00	250,000.00	-
ANHEUSER-BUSCH INBEV SA/NV 1.150% 22/01/2027	EUR	-	2,000,000.00	-	ATLAS COPCO AB 0.625% 30/08/2026 EMTN	EUR	-	965,000.00	-
EMTN	EUR	-	4,500,000.00	-	ATRADIUS FINANCE BV 23/09/2044 FRN	EUR	6,163,000.00	5,480,000.00	-
ANHEUSER-BUSCH INBEV SA/NV 1.500% 17/03/2025	EUR	-	4,500,000.00	-	AT&T INC 1.050% 04/09/2023	EUR	2,000,000.00	-	-
EMTN	EUR	-	4,500,000.00	-	AT&T INC 1.450% 01/06/2022	EUR	-	2,000,000.00	-
ANHEUSER-BUSCH INBEV SA/NV 2.750% 17/03/2036	EUR	-	4,500,000.00	-	AT&T INC 2.350% 04/09/2029	EUR	1,500,000.00	1,500,000.00	-
EMTN	EUR	-	4,500,000.00	-	AT&T INC 3.150% 04/09/2036	EUR	4,900,000.00	4,710,000.00	-
ANZ NEW ZEALAND INT'L LTD/LONDON 0.125%	EUR	-	1,325,000.00	-	AT&T INC 3.900% 14/08/2027	USD	5,500,000.00	5,500,000.00	-
22/09/2023 EMTN	EUR	2,000,000.00	-	-	AT&T INC 4.900% 14/08/2037	USD	4,500,000.00	4,500,000.00	-
ANZ NEW ZEALAND INT'L LTD/LONDON 1.125%	EUR	-	1,325,000.00	-	AUTOLIV INC 0.750% 26/06/2023	EUR	2,370,000.00	-	-
20/03/2025 EMTN	EUR	-	2,000,000.00	-	AUTOROUTES DU SUD DE LA FRANCE SA 4.000%	EUR	-	700,000.00	-
APRR SA 1.250%	EUR	-	2,000,000.00	-	24/09/2018 EMTN	EUR	-	700,000.00	-
06/01/2027 EMTN	EUR	-	2,000,000.00	-	AUTOSTRADA PER L'ITALIA SPA 1.875% 04/11/2025	EUR	-	1,000,000.00	-
APRR SA 1.875%	EUR	-	2,000,000.00	-	EMTN	EUR	-	1,000,000.00	-
15/01/2025 EMTN	EUR	-	2,000,000.00	-	AUTOSTRADA PER L'ITALIA SPA 1.875% 26/09/2029	EUR	1,000,000.00	1,000,000.00	-
APRR SA 2.250%	EUR	-	1,000,000.00	-	EMTN	EUR	-	1,000,000.00	-
16/01/2020 EMTN	EUR	-	1,000,000.00	-	AVIVA PLC 04/12/2045 FRN	EUR	-	400,000.00	-
AQUARIUS & INVESTMENTS PLC FOR ZURICH	EUR	-	545,000.00	-	EMTN	EUR	-	400,000.00	-
INSURANCE CO LTD	EUR	-	545,000.00	-	AVIVA PLC 05/07/2043 FRN	EUR	400,000.00	1,400,000.00	-
02/10/2043 FRN EMTN	EUR	-	545,000.00	-	EMTN	EUR	-	1,400,000.00	-
ARCELORMITTAL 0.950%	EUR	2,100,000.00	2,100,000.00	-	AXA SA FRN PERP EMTN	EUR	2,500,000.00	3,300,000.00	-
17/01/2023 EMTN	EUR	750,000.00	-	-	AXA SA 04/07/2043 FRN	EUR	2,000,000.00	800,000.00	-
ARCELORMITTAL 3.000%	EUR	-	-	-	EMTN	EUR	-	800,000.00	-
25/03/2019 EMTN	EUR	-	-	-	AXA SA 06/07/2047 FRN	EUR	180,000.00	180,000.00	-
ARGENTA SPAARBANK NV	EUR	-	-	-	EMTN	EUR	-	180,000.00	-
24/05/2026 FRN	EUR	-	-	-	AXA SA 28/05/2029 FRN	EUR	5,713,000.00	5,713,000.00	-
ARGENTUM NETHERLANDS BV FOR GIVAUDAN SA	EUR	1,600,000.00	-	-	EMTN	EUR	-	5,713,000.00	-
1.125% 17/09/2025	EUR	2,600,000.00	-	-					
ARGENTUM NETHERLANDS BV FOR GIVAUDAN SA	EUR	2,600,000.00	-	-					
2.000% 17/09/2030	EUR	2,600,000.00	-	-					
ARGENTUM NETHERLANDS BV FOR SWISS RE LTD	USD	3,840,000.00	-	-					
15/08/2050 FRN	USD	3,840,000.00	-	-					

NN (L) Euro Credit

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Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BANCA POPOLARE DI MILANO SCARL 1.500% 02/12/2025	EUR	-	900,000.00	-	BAYER US FINANCE II LLC 4.375% 15/12/2028	USD	2,040,000.00	2,040,000.00	-
BANCO BILBAO VIZCAYA ARGENTARIA SA FRN PERP	EUR	-	1,000,000.00	-	BELFIUS BANK SA/NV 1.000% 26/10/2024 EMTN	EUR	700,000.00	-	-
BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	200,000.00	200,000.00	-	BELFIUS BANK SA/NV 3.125% 11/05/2026	EUR	100,000.00	600,000.00	-
BANCO COMERCIAL PORTUGUES SA 0.750% 31/05/2022	EUR	-	1,200,000.00	-	BERKSHIRE HATHAWAY INC 0.250% 17/01/2021	EUR	-	1,100,000.00	-
BANCO DE SABADELL SA 0.875% 05/03/2023 EMTN	EUR	3,100,000.00	2,200,000.00	-	BERKSHIRE HATHAWAY INC 0.500% 13/03/2020	EUR	750,000.00	-	-
BANCO SANTANDER TOTTA SA 1.250% 26/09/2027	EUR	-	1,000,000.00	-	BERKSHIRE HATHAWAY INC 0.625% 17/01/2023	EUR	-	2,315,000.00	-
BANK OF AMERICA CORP 25/04/2028 FRN EMTN	EUR	452,000.00	452,000.00	-	BERKSHIRE HATHAWAY INC 1.300% 15/03/2024	EUR	2,315,000.00	1,700,000.00	-
BANK OF AMERICA CORP 04/05/2027 FRN EMTN	EUR	-	686,000.00	-	BERKSHIRE HATHAWAY INC 2.150% 15/03/2028	EUR	650,000.00	-	-
BANK OF AMERICA CORP 07/02/2025 FRN EMTN	EUR	-	1,000,000.00	-	BG ENERGY CAPITAL PLC 3.000% 16/11/2018 EMTN	EUR	-	3,000,000.00	-
BANK OF AMERICA CORP 0.750% 26/07/2023 EMTN	EUR	-	700,000.00	-	BHARTI AIRTEL INTERNATIONAL	EUR	-	500,000.00	-
BANK OF AMERICA CORP 2.375% 19/06/2024 EMTN	EUR	-	3,100,000.00	-	NETHERLANDS BV 3.375% 20/05/2021				
BANK OF AMERICA CORP 28/03/2018 FRN EMTN	EUR	-	1,200,000.00	-	BMW FINANCE NV 0.125% 15/04/2020 EMTN	EUR	580,000.00	-	-
BANK OF IRELAND GROUP PLC 1.375% 29/08/2023 EMTN	EUR	262,000.00	-	-	BMW FINANCE NV 0.500% 22/11/2022 EMTN	EUR	1,200,000.00	-	-
BANK OF MONTREAL 0.250% 17/11/2021 EMTN	EUR	810,000.00	-	-	BMW FINANCE NV 1.000% 29/08/2025 EMTN	EUR	1,100,000.00	-	-
BANKIA SA 1.125% 05/08/2022	EUR	2,500,000.00	1,500,000.00	-	BMW FINANCE NV 1.125% 22/05/2026 EMTN	EUR	900,000.00	-	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.250% 14/06/2019 EMTN	EUR	-	1,000,000.00	-	BMW US CAPITAL LLC 3.400% 13/08/2021	USD	2,200,000.00	-	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.500% 16/11/2022 EMTN	EUR	1,400,000.00	-	-	BNP PARIBAS CARDIF SA FRN PERP	EUR	2,700,000.00	2,100,000.00	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.750% 17/07/2025 EMTN	EUR	5,400,000.00	2,400,000.00	-	BNP PARIBAS CARDIF SA 1.000% 29/11/2024 EMTN	EUR	1,300,000.00	1,300,000.00	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.500% 29/10/2018	USD	-	2,000,000.00	-	BNP PARIBAS SA FRN PERP 0.750% 11/11/2022 EMTN	USD	2,308,000.00	2,308,000.00	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 18/03/2024 EMTN	EUR	900,000.00	900,000.00	-	BNP PARIBAS SA 1.000% 17/04/2024 EMTN	EUR	-	5,820,000.00	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.000% 21/05/2024 EMTN	EUR	1,000,000.00	-	-	BNP PARIBAS SA 1.125% 11/06/2026 EMTN	EUR	265,000.00	-	-
BARCLAYS BANK PLC 6.000% 14/01/2021 EMTN	EUR	200,000.00	-	-	BNP PARIBAS SA 1.125% 15/01/2023 EMTN	EUR	890,000.00	-	-
BARCLAYS PLC 07/02/2028 FRN EMTN	EUR	200,000.00	1,200,000.00	-	BNP PARIBAS SA 1.250% 22/11/2023 EMTN	EUR	-	500,000.00	-
BARCLAYS PLC 24/01/2026 FRN EMTN	EUR	1,210,000.00	-	-	BNP PARIBAS SA 1.250% 15/03/2025 EMTN	EUR	1,590,000.00	-	-
BAT INTERNATIONAL FINANCE PLC 0.875% 13/10/2023 EMTN	EUR	-	2,000,000.00	-	BNP PARIBAS SA 1.250% 19/03/2025 EMTN	EUR	973,000.00	973,000.00	-
BAT INTERNATIONAL FINANCE PLC 2.250% 16/01/2030 EMTN	EUR	1,000,000.00	2,000,000.00	-	BNP PARIBAS SA 1.250% 20/03/2026 FRN EMTN	EUR	5,200,000.00	-	-
BAT INTERNATIONAL FINANCE PLC 3.625% 09/11/2021 EMTN	EUR	-	2,165,000.00	-	BNP PARIBAS SA 2.375% 17/02/2025 EMTN	EUR	900,000.00	900,000.00	-
BAYER CAPITAL CORP BV 1.500% 26/06/2026	EUR	4,400,000.00	-	-	BNP PARIBAS SA 2.875% 24/10/2022 EMTN	EUR	-	1,900,000.00	-
					BNP PARIBAS 1.500% 23/05/2028	EUR	465,000.00	465,000.00	-
					BNZ INTERNATIONAL FUNDING LTD/LONDON	EUR	935,000.00	-	-
					0.500% 13/05/2023 GMTN				
					BOUYGUES SA 4.250% 22/07/2020	EUR	-	150,000.00	-
					BP CAPITAL MARKETS PLC 1.594% 03/07/2028 EMTN	EUR	3,500,000.00	-	-
					BP CAPITAL MARKETS PLC 1.953% 03/03/2025 EMTN	EUR	2,000,000.00	-	-
					BPCE SA 08/07/2026 FRN	EUR	1,100,000.00	-	-
					BPCE SA 0.875%	EUR	500,000.00	500,000.00	-
					31/01/2024 EMTN				
					BPCE SA 1.375%	EUR	700,000.00	-	-
					23/03/2026 EMTN				

NN (L) Euro Credit

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Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BPCE SA 1.625%	EUR	100,000.00	100,000.00	-	CITIGROUP INC 1.625%	EUR	295,000.00	295,000.00	-
31/01/2028 EMTN					21/03/2028 EMTN				
BPCE SA 30/11/2027 FRN	EUR	1,200,000.00	600,000.00	-	CITIGROUP INC 24/07/2026	EUR	2,468,000.00	-	-
EMTN					FRN EMTN				
BPOST SA 1.250%	EUR	1,500,000.00	-	-	CK HUTCHISON FINANCE 16	EUR	-	500,000.00	-
11/07/2026					LTD 1.250% 06/04/2023				
BRAMBLES FINANCE PLC	EUR	2,500,000.00	2,575,000.00	-	CLOVERIE PLC FOR ZURICH	EUR	-	1,150,000.00	-
1.500% 04/10/2027					INSURANCE CO LTD 1.750%				
BRENNTAG FINANCE BV	EUR	1,500,000.00	840,000.00	-	16/09/2024 EMTN				
1.125% 27/09/2025					CNH INDUSTRIAL FINANCE	EUR	619,000.00	-	-
BRISA CONCESSAO	EUR	1,000,000.00	500,000.00	-	EUROPE SA 1.375%				
RODOVIARIA SA 2.375%					23/05/2022 EMTN				
10/05/2027 EMTN					CNH INDUSTRIAL FINANCE	EUR	3,350,000.00	3,050,000.00	-
BUNDESREPUBLIK	EUR	8,300,000.00	12,300,000.00	-	EUROPE SA 1.750%				
DEUTSCHLAND					12/09/2025 EMTN				
BUNDESANLEIHE 4.750%					CNH INDUSTRIAL FINANCE	EUR	4,460,000.00	-	-
04/07/2028					EUROPE SA 1.875%				
BUNGE FINANCE EUROPE	EUR	-	2,300,000.00	-	19/01/2026 EMTN				
BV 1.850% 16/06/2023					COMMERZBANK AG	EUR	727,000.00	-	-
CAIXABANK SA FRN PERP	EUR	800,000.00	1,200,000.00	-	1.500% 28/08/2028 EMTN				
CAIXABANK SA 0.750%	EUR	900,000.00	-	-	COMMERZBANK AG	EUR	600,000.00	600,000.00	-
18/04/2023 EMTN					1.875% 28/02/2028 EMTN				
CAIXABANK SA 1.125%	EUR	-	2,200,000.00	-	COMMONWEALTH BANK	EUR	1,240,000.00	1,240,000.00	-
12/01/2023 EMTN					OF AUSTRALIA 1.125%				
CAIXABANK SA 1.125%	EUR	1,500,000.00	-	-	18/01/2028				
17/05/2024 EMTN					COMMONWEALTH BANK	EUR	-	6,200,000.00	-
CAIXABANK SA 14/07/2028	EUR	1,600,000.00	2,600,000.00	-	OF AUSTRALIA 3.000%				
FRN EMTN					03/05/2022 EMTN				
CAIXABANK SA 15/02/2027	EUR	400,000.00	200,000.00	-	COOPERATIEVE RABOBANK	EUR	1,200,000.00	-	-
FRN EMTN					UA FRN PERP				
CAIXABANK SA 17/04/2030	EUR	1,800,000.00	-	-	COVESTRO AG 1.750%	EUR	-	1,750,000.00	-
FRN EMTN					25/09/2024				
CANADIAN IMPERIAL BANK	EUR	-	600,000.00	-	CREDIT AGRICOLE	EUR	700,000.00	700,000.00	-
OF COMMERCE ZCP					ASSURANCES SA				
25/07/2022					29/01/2028 FRN				
CANADIAN IMPERIAL BANK	EUR	1,355,000.00	-	-	CREDIT AGRICOLE SA FRN	EUR	-	1,000,000.00	-
OF COMMERCE 0.750%					PERP				
22/03/2023					CREDIT AGRICOLE SA FRN	GBP	1,100,000.00	1,100,000.00	-
CAPGEMINI SE 0.500%	EUR	-	500,000.00	-	PERP				
09/11/2021					CREDIT AGRICOLE	EUR	-	1,700,000.00	-
CAPGEMINI SE 1.000%	EUR	1,700,000.00	-	-	SA/LONDON 0.875%				
18/10/2024					19/01/2022 EMTN				
CASINO GUICHARD	EUR	-	2,000,000.00	-	CREDIT AGRICOLE	EUR	-	1,200,000.00	-
PERRACHON SA 5.244%					SA/LONDON 1.250%				
09/03/2020 EMTN					14/04/2026 EMTN				
CASINO GUICHARD	EUR	-	3,000,000.00	-	CREDIT AGRICOLE	EUR	-	1,700,000.00	-
PERRACHON SA 5.731%					SA/LONDON 1.375%				
12/11/2018 EMTN					03/05/2027 EMTN				
CELANESE US HOLDINGS	EUR	1,330,000.00	1,100,000.00	-	CREDIT AGRICOLE	EUR	1,500,000.00	200,000.00	-
LLC 1.125% 26/09/2023					SA/LONDON 1.375%				
CELANESE US HOLDINGS	EUR	600,000.00	-	-	13/03/2025 EMTN				
LLC 1.250% 11/02/2025					CREDIT AGRICOLE	EUR	-	400,000.00	-
CGNPC INTERNATIONAL	EUR	3,720,000.00	3,720,000.00	-	SA/LONDON 1.875%				
LTD 1.625% 11/12/2024					20/12/2026 EMTN				
EMTN					CREDIT AGRICOLE	EUR	1,000,000.00	1,000,000.00	-
CHUBB INA 1.550%	EUR	2,500,000.00	2,500,000.00	-	SA/LONDON 3.125%				
15/03/2028					17/07/2023 EMTN				
CIE DE SAINT-GOBAIN	EUR	-	400,000.00	-	CREDIT MUTUEL ARKEA SA	EUR	-	800,000.00	-
1.375% 14/06/2027 EMTN					1.250% 31/05/2024				
CIE GENERALE DES	EUR	2,200,000.00	-	-	CREDIT SUISSE	EUR	-	800,000.00	-
ETABLISSEMENTS					AG/GUERNSEY 1.750%				
MICHELIN SCA 1.750%					15/01/2021 EMTN				
03/09/2030					CREDIT SUISSE	EUR	1,000,000.00	-	-
CITIGROUP INC 0.750%	EUR	-	1,515,000.00	-	AG/LONDON 1.125%				
26/10/2023 EMTN					15/09/2020 EMTN				
CITIGROUP INC 10/02/2019	EUR	-	2,500,000.00	-	CREDIT SUISSE	EUR	385,000.00	1,205,000.00	-
FRN					AG/LONDON 1.500%				
CITIGROUP INC 1.375%	EUR	1,600,000.00	-	-	10/04/2026 EMTN				
27/10/2021 EMTN					CREDIT SUISSE GROUP AG	EUR	2,400,000.00	-	-
CITIGROUP INC 1.500%	EUR	-	500,000.00	-	17/07/2025 FRN EMTN				
26/10/2028 EMTN									

NN (L) Euro Credit

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Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CREDIT SUISSE GROUP	EUR	1,000,000.00	-	-	ERSTE GROUP BANK AG	EUR	1,600,000.00	600,000.00	-
FUNDING GUERNSEY LTD					FRN PERP EMTN				
1.250% 14/04/2022 EMTN					ERSTE GROUP BANK AG	EUR	-	500,000.00	-
CRH FINANCE DAC 3.125%	EUR	-	500,000.00	-	1.875% 13/05/2019				
03/04/2023					ESSITY AB 1.125%	EUR	500,000.00	-	-
CRH FINANCE GERMANY	EUR	1,500,000.00	-	-	27/03/2024 EMTN				
GMBH 1.750% 16/07/2021					EUROGRID GMBH 1.500%	EUR	500,000.00	-	-
EMTN					18/04/2028 EMTN				
CRH FUNDING BV 1.875%	EUR	620,000.00	-	-	EUTELSAT SA 1.125%	EUR	-	4,400,000.00	-
09/01/2024 EMTN					23/06/2021				
CROWN EUROPEAN	EUR	2,000,000.00	2,000,000.00	-	EUTELSAT SA 3.125%	EUR	-	400,000.00	-
HOLDINGS SA 2.875%					10/10/2022				
01/02/2026					EVONIK FINANCE BV	EUR	-	2,450,000.00	-
CVS HEALTH CORP 4.300%	USD	5,000,000.00	5,000,000.00	-	0.375% 07/09/2024 EMTN				
25/03/2028					FAIRFAX FINANCIAL	EUR	2,335,000.00	1,505,000.00	-
CVS HEALTH CORP 5.050%	USD	740,000.00	740,000.00	-	HOLDINGS LTD 2.750%				
25/03/2048					29/03/2028				
DAIMLER INTERNATIONAL	EUR	6,334,000.00	900,000.00	-	FASTIGHETS AB BALDER	EUR	-	690,000.00	-
FINANCE BV 0.875%					1.875% 14/03/2025				
09/04/2024 EMTN					FASTIGHETS AB BALDER	EUR	-	1,000,000.00	-
DANONE SA FRN PERP	EUR	2,300,000.00	2,300,000.00	-	1.875% 23/01/2026				
EMTN					FCA BANK SPA/IRELAND	EUR	1,014,000.00	1,014,000.00	-
DANONE SA 0.709%	EUR	-	2,000,000.00	-	1.000% 21/02/2022				
03/11/2024 EMTN					FEDERATION DES CAISSES	EUR	1,565,000.00	-	-
DANSKE BANK A/S 0.875%	EUR	554,000.00	554,000.00	-	DESJARDINS DU QUEBEC				
22/05/2023					0.250% 27/09/2021 EMTN				
DBS GROUP HOLDINGS LTD	EUR	1,415,000.00	-	-	FOMENTO ECONOMICO	EUR	-	1,000,000.00	-
11/04/2028 FRN					MEXICANO SAB DE CV				
DE VOLKSBANK NV	EUR	800,000.00	-	-	1.750% 20/03/2023				
05/11/2025 FRN EMTN					GAS NATURAL FENOSA	EUR	2,400,000.00	-	-
DEUTSCHE BANK AG	EUR	500,000.00	-	-	FINANCE BV 0.875%				
1.125% 30/08/2023 EMTN					15/05/2025 EMTN				
DEUTSCHE BANK AG	EUR	1,900,000.00	-	-	GAS NATURAL FENOSA	EUR	-	1,900,000.00	-
1.500% 20/01/2022 EMTN					FINANCE BV 1.375%				
DEUTSCHE BANK AG	EUR	400,000.00	1,000,000.00	-	19/01/2027 EMTN				
2.375% 11/01/2023 EMTN					GE CAPITAL	USD	-	1,551,000.00	-
DEUTSCHE BANK AG	USD	-	1,000,000.00	-	INTERNATIONAL FUNDING				
3.375% 12/05/2021					CO UNLIMITED CO 2.342%				
DEUTSCHE TELEKOM	EUR	-	2,000,000.00	-	15/11/2020				
INTERNATIONAL FINANCE					GE CAPITAL UK FUNDING	GBP	-	500,000.00	-
BV 1.125% 22/05/2026					UNLIMITED CO 4.375%				
EMTN					31/07/2019 EMTN				
DH EUROPE FINANCE SA	EUR	-	750,000.00	-	GECCINA SA 1.500%	EUR	-	200,000.00	-
1.700% 04/01/2022					20/01/2025 EMTN				
DNB BANK ASA FRN PERP	USD	800,000.00	400,000.00	-	GLENCORE FINANCE	EUR	1,000,000.00	1,000,000.00	-
DNB BANK ASA 01/03/2027	EUR	600,000.00	-	-	EUROPE LTD 1.875%				
FRN EMTN					13/09/2023 EMTN				
DNB BANK ASA 20/03/2028	EUR	1,660,000.00	-	-	GOLDMAN SACHS GROUP	EUR	-	400,000.00	-
FRN					INC/THE 1.250%				
DNB BANK ASA 26/09/2023	EUR	1,600,000.00	-	-	01/05/2025 EMTN				
FRN EMTN					GOLDMAN SACHS GROUP	EUR	1,400,000.00	-	-
DNB BOLIGKREDIT AS	EUR	-	1,000,000.00	-	INC/THE 1.375%				
3.875% 16/06/2021 EMTN					15/05/2024 EMTN				
DUFREY ONE BV 2.500%	EUR	1,485,000.00	1,485,000.00	-	GOLDMAN SACHS GROUP	EUR	-	1,300,000.00	-
15/10/2024					INC/THE 1.625%				
EDP FINANCE BV 4.125%	EUR	-	400,000.00	-	27/07/2026 EMTN				
29/06/2020 EMTN					GOLDMAN SACHS GROUP	EUR	900,000.00	-	-
ELI LILLY & CO 1.625%	EUR	-	1,500,000.00	-	INC/THE 2.000%				
02/06/2026					01/11/2028 EMTN				
ELM BV FOR SWISS	EUR	-	1,850,000.00	-	GOLDMAN SACHS GROUP	EUR	800,000.00	800,000.00	-
REINSURANCE CO LTD FRN					INC/THE 2.000%				
PERP					22/03/2028 EMTN				
ENEL FINANCE	EUR	1,400,000.00	-	-	GRAND CITY PROPERTIES	EUR	200,000.00	-	-
INTERNATIONAL NV					SA 1.500% 22/02/2027				
1.125% 16/09/2026 EMTN					EMTN				
ENEL FINANCE	EUR	1,000,000.00	1,000,000.00	-	GREAT-WEST LIFECO INC	EUR	100,000.00	-	-
INTERNATIONAL NV					1.750% 07/12/2026				
1.375% 01/06/2026					HALFMOON PARENT INC	USD	730,000.00	730,000.00	-
ENEL SPA 24/11/2078 FRN	EUR	885,000.00	885,000.00	-	4.375% 15/10/2028				
EQUINIX INC 2.875%	EUR	2,250,000.00	2,250,000.00	-					
01/02/2026									

NN (L) Euro Credit

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
HALFMOON PARENT INC 4.900% 15/12/2048	USD	330,000.00	330,000.00	-	INMOBILIARIA COLONIAL SOCIMI SA 2.000% 17/04/2026	EUR	200,000.00	-	-
HANNOVER FINANCE LUXEMBOURG SA 14/09/2040 FRN	EUR	-	300,000.00	-	INMOBILIARIA COLONIAL SOCIMI SA 2.500% 28/11/2029	EUR	600,000.00	-	-
HANNOVER RUECK SE FRN PERP	EUR	300,000.00	1,900,000.00	-	INNOGY FINANCE BV 1.250% 19/10/2027 EMTN	EUR	4,760,000.00	3,000,000.00	-
HANNOVER RUECK SE 1.125% 18/04/2028	EUR	2,400,000.00	-	-	INNOGY FINANCE BV 1.500% 31/07/2029 EMTN	EUR	1,820,000.00	-	-
HARMAN FINANCE INTERNATIONAL SCA 2.000% 27/05/2022	EUR	3,000,000.00	1,000,000.00	-	INNOGY FINANCE BV 5.750% 14/02/2033 EMTN	EUR	2,000,000.00	-	-
HBOS PLC 18/03/2030 FRN EMTN	EUR	-	500,000.00	-	INTERNATIONAL BUSINESS MACHINES CORP 0.950% 23/05/2025	EUR	-	500,000.00	-
HEIDELBERGCEMENT AG 2.250% 03/06/2024 EMTN	EUR	-	4,450,000.00	-	INTERNATIONAL BUSINESS MACHINES CORP 1.500% 23/05/2029	EUR	-	500,000.00	-
HEIDELBERGCEMENT AG 2.250% 30/03/2023 EMTN	EUR	-	500,000.00	-	INTERNATIONAL FLAVOR & FRAGRANCES 1.800% 25/09/2026	EUR	2,010,000.00	-	-
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 0.500% 09/08/2022	EUR	660,000.00	660,000.00	-	INTESA SANPAOLO SPA 1.125% 04/03/2022 EMTN	EUR	1,000,000.00	1,000,000.00	-
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.750% 24/04/2028 EMTN	EUR	2,372,000.00	1,224,000.00	-	INTESA SANPAOLO SPA 1.125% 14/01/2020 EMTN	EUR	-	1,600,000.00	-
HOLDING D'INFRASTRUCTURES DE TRANSPORT SAS 0.625% 27/03/2023 EMTN	EUR	4,800,000.00	1,500,000.00	-	INTESA SANPAOLO SPA 1.750% 20/03/2028 EMTN	EUR	2,200,000.00	-	-
HOLDING D'INFRASTRUCTURES DE TRANSPORT SAS 1.625% 27/11/2027 EMTN	EUR	2,100,000.00	2,100,000.00	-	INTESA SANPAOLO SPA 2.000% 18/06/2021 EMTN	EUR	1,500,000.00	-	-
HONEYWELL INTERNATIONAL INC 1.300% 22/02/2023	EUR	-	2,500,000.00	-	INTESA SANPAOLO SPA 4.375% 15/10/2019 EMTN	EUR	-	1,000,000.00	-
HSBC FRANCE SA 0.200% 04/09/2021 EMTN	EUR	1,900,000.00	-	-	IREN SPA 1.500% 24/10/2027 EMTN	EUR	1,833,000.00	1,833,000.00	-
HSBC FRANCE SA 0.625% 03/12/2020 EMTN	EUR	-	600,000.00	-	ISLANDSBANKI HF 1.750% 07/09/2020	EUR	-	1,115,000.00	-
HSBC FRANCE SA 1.375% 04/09/2028 EMTN	EUR	800,000.00	-	-	ISLANDSBANKI HF 19/01/2024 FRN	EUR	1,820,000.00	-	-
HSBC HOLDINGS PLC FRN PERP	EUR	200,000.00	1,300,000.00	-	JAB HOLDINGS BV 2.500% 25/06/2029	EUR	2,000,000.00	1,300,000.00	-
HSBC HOLDINGS PLC 1.500% 15/03/2022 EMTN	EUR	300,000.00	-	-	JOHN DEERE CASH MANAGEMENT SA 0.500% 15/09/2023 EMTN	EUR	-	2,620,000.00	-
HSBC HOLDINGS PLC 3.000% 30/06/2025 EMTN	EUR	500,000.00	-	-	JOHNSON & JOHNSON 0.650% 20/05/2024	EUR	-	750,000.00	-
IBERDROLA INTERNATIONAL BV FRN PERP	EUR	1,000,000.00	500,000.00	-	JOHNSON CONTROLS INTERNATIONAL PLC ZCP 04/12/2020	EUR	1,741,000.00	500,000.00	-
IMERYS SA 1.875% 31/03/2028 EMTN	EUR	-	300,000.00	-	JPMORGAN CHASE & CO 0.625% 25/01/2024 EMTN	EUR	-	1,000,000.00	-
IMPERIAL BRANDS FINANCE PLC 4.500% 05/07/2018 EMTN	EUR	-	1,500,000.00	-	JPMORGAN CHASE & CO 12/06/2029 FRN EMTN	EUR	690,000.00	690,000.00	-
INFRA PARK SAS 1.625% 19/04/2028	EUR	2,200,000.00	-	-	JPMORGAN CHASE & CO 1.500% 26/10/2022 EMTN	EUR	-	1,100,000.00	-
ING BANK NV 0.750% 24/11/2020 EMTN	EUR	700,000.00	-	-	JPMORGAN CHASE & CO 18/05/2028 FRN EMTN	EUR	-	2,000,000.00	-
ING GROEP NV 1.000% 20/09/2023	EUR	300,000.00	300,000.00	-	JYSKE BANK A/S 0.625% 14/04/2021 EMTN	EUR	1,200,000.00	1,200,000.00	-
ING GROEP NV 1.125% 14/02/2025 EMTN	EUR	1,200,000.00	1,200,000.00	-	KBC GROUP NV FRN PERP KBC GROUP NV 0.750%	EUR	2,500,000.00	-	-
ING GROEP NV 1.375% 11/01/2028 EMTN	EUR	1,600,000.00	1,600,000.00	-	KBC GROUP NV 0.750% 01/03/2022 EMTN	EUR	-	1,500,000.00	-
ING GROEP NV 2.000% 20/09/2028 EMTN	EUR	400,000.00	-	-	KBC GROUP NV 0.875% 27/06/2023 EMTN	EUR	300,000.00	300,000.00	-
ING GROEP NV 22/03/2030 FRN	EUR	1,200,000.00	1,200,000.00	-	KBC GROUP NV 11/03/2027 FRN EMTN	EUR	1,100,000.00	1,100,000.00	-
ING GROEP NV 26/09/2029 FRN EMTN	EUR	1,900,000.00	1,600,000.00	-	KINDER MORGAN INC/DE 5.625% 15/11/2023	USD	-	500,000.00	-
					KLEPIERRE SA 1.250% 29/09/2031 EMTN	EUR	-	900,000.00	-
					KONINKLIJKE DSM NV 2.375% 03/04/2024 EMTN	EUR	-	1,000,000.00	-

NN (L) Euro Credit

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
LANDSBANKINN HF 1.000%	EUR	1,590,000.00	-	-	NIBC BANK NV 1.125%	EUR	650,000.00	-	-
30/05/2023 EMTN					19/04/2023 EMTN				
LANDSBANKINN HF 1.625%	EUR	-	2,460,000.00	-	NIBC BANK NV 1.500%	EUR	500,000.00	2,800,000.00	-
15/03/2021 EMTN					31/01/2022 EMTN				
LANXESS AG 1.000%	EUR	-	1,585,000.00	-	NOKIA OYJ 2.000%	EUR	1,000,000.00	2,500,000.00	-
07/10/2026 EMTN					15/03/2024 EMTN				
LEEDS BUILDING SOCIETY	EUR	-	200,000.00	-	NORTEGAS ENERGIA	EUR	-	1,000,000.00	-
1.375% 05/05/2022 EMTN					DISTRIBUCION SAU 2.065%				
LIBERTY MUTUAL FINANCE	EUR	-	100,000.00	-	28/09/2027 EMTN				
EUROPE DAC 1.750%					OP CORPORATE BANK PLC	EUR	1,100,000.00	-	-
27/03/2024					0.375% 29/08/2023 EMTN				
LINDE FINANCE BV 1.750%	EUR	-	500,000.00	-	OPTUS FINANCE PTY LTD	EUR	600,000.00	-	-
11/06/2019 EMTN					3.500% 15/09/2020 EMTN				
LINDE FINANCE BV 3.125%	EUR	-	200,000.00	-	ORANGE SA FRN PERP	EUR	800,000.00	-	-
12/12/2018 EMTN					EMTN				
LLOYDS BANKING GROUP	EUR	700,000.00	-	-	ORANGE SA 1.375%	EUR	2,000,000.00	2,000,000.00	-
PLC 07/09/2028 FRN EMTN					16/01/2030 EMTN				
MAHLE GMBH 2.375%	EUR	2,850,000.00	2,850,000.00	-	ORANGE SA 1.375%	EUR	2,000,000.00	-	-
20/05/2022 EMTN					20/03/2028 EMTN				
MAHLE GMBH 2.500%	EUR	4,820,000.00	1,500,000.00	-	ORANGE SA 1.875%	EUR	4,200,000.00	-	-
14/05/2021 EMTN					12/09/2030 EMTN				
MCDONALD'S CORP 2.375%	EUR	1,000,000.00	-	-	ORANGE SA 3.000%	EUR	500,000.00	-	-
27/11/2024					15/06/2022 EMTN				
MERCK KGAA 12/12/2074	EUR	-	800,000.00	-	ORIGIN ENERGY FINANCE	EUR	3,000,000.00	-	-
FRN					LTD 16/06/2071 FRN EMTN				
MERCK KGAA 12/12/2074	EUR	500,000.00	-	-	ORIGIN ENERGY FINANCE	EUR	1,600,000.00	2,000,000.00	-
FRN					LTD 3.500% 04/10/2021				
MERLIN PROPERTIES	EUR	-	300,000.00	-	O2 TELEFONICA	EUR	700,000.00	700,000.00	-
SOCIMI SA 2.375%					DEUTSCHLAND				
23/05/2022 EMTN					FINANZIERUNGS GMBH				
METROPOLITAN LIFE	EUR	1,200,000.00	-	-	1.750% 05/07/2025				
GLOBAL FUNDING I 0.875%					PARKER-HANNIFIN CORP	EUR	-	500,000.00	-
20/01/2022 EMTN					1.125% 01/03/2025				
METROPOLITAN LIFE	EUR	-	1,300,000.00	-	PARKER-HANNIFIN CORP	EUR	-	1,000,000.00	-
GLOBAL FUNDING I 2.375%					1.125% 01/03/2025				
30/09/2019					PARTNERRE IRELAND	EUR	-	2,050,000.00	-
MOL HUNGARIAN OIL &	EUR	-	835,000.00	-	FINANCE DAC 1.250%				
GAS PLC 2.625%					15/09/2026				
28/04/2023					PHILIP MORRIS	EUR	1,930,000.00	1,930,000.00	-
MONDI FINANCE PLC	EUR	-	700,000.00	-	INTERNATIONAL INC				
1.500% 15/04/2024 EMTN					1.875% 06/11/2037				
MONDI FINANCE PLC	EUR	2,013,000.00	-	-	POSTNL NV 1.000%	EUR	1,182,000.00	-	-
1.625% 27/04/2026 EMTN					21/11/2024				
MORGAN STANLEY 1.000%	EUR	-	1,140,000.00	-	PROGRAMA CEDULAS TDA	EUR	-	1,200,000.00	-
02/12/2022 GMTN					FONDO DE TITULIZACION				
MORGAN STANLEY 1.750%	EUR	1,100,000.00	-	-	DE ACTIVOS 4.250%				
11/03/2024 GMTN					10/04/2031				
MORGAN STANLEY 1.750%	EUR	-	1,420,000.00	-	RAIFFEISEN BANK	EUR	1,400,000.00	-	-
30/01/2025 GMTN					INTERNATIONAL AG				
MORGAN STANLEY 1.875%	EUR	-	1,500,000.00	-	6.000% 16/10/2023 EMTN				
27/04/2027					RCI BANQUE SA 0.250%	EUR	1,800,000.00	-	-
MORGAN STANLEY	EUR	4,122,000.00	-	-	12/07/2021 EMTN				
23/10/2026 FRN EMTN					RCI BANQUE SA 1.000%	EUR	-	1,500,000.00	-
MORGAN STANLEY 2.375%	EUR	-	1,450,000.00	-	17/05/2023 EMTN				
31/03/2021					RCI BANQUE SA 1.250%	EUR	-	615,000.00	-
MUENCHENER	GBP	3,000,000.00	-	-	08/06/2022 EMTN				
RUECKVERSICHERUNGS-					RED ELECTRICA	EUR	4,000,000.00	2,000,000.00	-
GESELLSCHAFT AG IN					FINANCIACIONES SAU				
MUENCHEN 21/06/2028					1.250% 13/03/2027 EMTN				
FRN					RELX FINANCE BV 1.500%	EUR	3,500,000.00	-	-
NATIONAL AUSTRALIA	EUR	1,242,000.00	-	-	13/05/2027				
BANK LTD 0.625%					REPSOL INTERNATIONAL	EUR	-	800,000.00	-
30/08/2023					FINANCE BV 2.250%				
NATIONWIDE BUILDING	EUR	2,965,000.00	500,000.00	-	10/12/2026 EMTN				
SOCIETY 08/03/2026 FRN					REPSOL INTERNATIONAL	EUR	-	1,000,000.00	-
NATIONWIDE BUILDING	EUR	-	200,000.00	-	FINANCE BV 2.625%				
SOCIETY 25/07/2029 FRN					28/05/2020 EMTN				
EMTN					ROYAL BANK OF CANADA	EUR	2,700,000.00	-	-
NEWELL BRANDS INC	USD	-	1,000,000.00	-	0.625% 10/09/2025				
3.150% 01/04/2021									

NN (L) Euro Credit

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ROYAL BANK OF SCOTLAND GROUP PLC 04/03/2025	EUR	657,000.00	-	-	SYMRISE AG 1.750% 10/07/2019 EMTN	EUR	-	500,000.00	-
FRN EMTN					SYNGENTA FINANCE NV 5.182% 24/04/2028	USD	1,165,000.00	1,165,000.00	-
ROYAL BANK OF SCOTLAND PLC/THE 0.500%	EUR	-	2,200,000.00	-	TDC A/S 1.750%	EUR	1,500,000.00	2,900,000.00	-
15/05/2024 EMTN					27/02/2027 EMTN	EUR	3,150,000.00	3,150,000.00	-
RTE RESEAU DE TRANSPORT D'ELECTRICITE	EUR	2,600,000.00	-	-	TELECOM ITALIA SPA/MILANO 2.375%				-
SADIR 1.875% 23/10/2037 EMTN					12/10/2027 EMTN	EUR	2,000,000.00	2,000,000.00	-
SAMPO OYJ 1.000%	EUR	-	1,020,000.00	-	TELECOM ITALIA SPA/MILANO 3.000%				-
18/09/2023 EMTN					30/09/2025 EMTN	EUR	2,200,000.00	2,200,000.00	-
SAMPO OYJ 2.250%	EUR	2,370,000.00	1,110,000.00	-	TELEFONICA EMISIONES SAU 1.447% 22/01/2027	EUR	1,200,000.00	2,000,000.00	-
27/09/2030 EMTN					EMTN				-
SANOFI 1.000% 21/03/2026	EUR	2,700,000.00	-	-	TELEFONICA EMISIONES SAU 1.460% 13/04/2026	EUR	-	1,300,000.00	-
SANTANDER CONSUMER BANK AG 0.750%	EUR	900,000.00	900,000.00	-	EMTN				-
17/10/2022 EMTN					TELEFONICA EMISIONES SAU 2.318% 17/10/2028	EUR	200,000.00	-	-
SANTANDER CONSUMER BANK AS 0.750%	EUR	200,000.00	200,000.00	-	EMTN				-
01/03/2023 EMTN					TELEFONICA EMISIONES SAU 2.932% 17/10/2029	EUR	200,000.00	-	-
SANTANDER CONSUMER FINANCE SA 0.500%	EUR	-	1,000,000.00	-	EMTN				-
04/10/2021 EMTN					TELEFONICA EUROPE BV FRN PERP	EUR	2,200,000.00	2,200,000.00	-
SANTANDER ISSUANCES SAU 2.500% 18/03/2025	EUR	2,600,000.00	1,400,000.00	-	TELEKOM	EUR	-	1,500,000.00	-
EMTN					FINANZMANAGEMENT GMBH 1.500% 07/12/2026				-
SCHNEIDER ELECTRIC SE 1.375% 21/06/2027 EMTN	EUR	1,200,000.00	1,200,000.00	-	TELIA CO AB 3.625%	EUR	-	500,000.00	-
SCOR SE FRN PERP	USD	2,400,000.00	2,400,000.00	-	14/02/2024 EMTN				-
SCOR SE 08/06/2046 FRN	EUR	100,000.00	1,000,000.00	-	TENNET HOLDING BV FRN PERP	EUR	3,700,000.00	4,800,000.00	-
SCOR SE 27/05/2048 FRN	EUR	200,000.00	-	-	TERNA RETE ELETTRICA NAZIONALE SPA 1.375%	EUR	500,000.00	-	-
SES SA FRN PERP	EUR	698,000.00	698,000.00	-	26/07/2027 EMTN				-
SES SA FRN PERP	EUR	1,200,000.00	1,200,000.00	-	TESCO PLC 5.000%	GBP	1,000,000.00	-	-
SIEMENS	EUR	1,350,000.00	-	-	24/03/2023 EMTN				-
FINANCIERINGSMAATSCHA PPIJ NV 1.000% 06/09/2027					TEVA PHARMACEUTICAL	EUR	-	1,300,000.00	-
EMTN					FINANCE NETHERLANDS II BV 1.250% 31/03/2023				-
SIEMENS	EUR	240,000.00	-	-	THERMO FISHER SCIENTIFIC INC 1.950% 24/07/2029	EUR	1,500,000.00	-	-
FINANCIERINGSMAATSCHA PPIJ NV 1.375% 06/09/2030					THERMO FISHER SCIENTIFIC INC 2.875% 24/07/2037	EUR	-	1,500,000.00	-
EMTN					THYSSENKRUPP AG 2.750%	EUR	1,030,000.00	-	-
SKY PLC 1.500%	EUR	-	500,000.00	-	08/03/2021 EMTN				-
15/09/2021 EMTN					TIME WARNER INC 1.950%	EUR	4,000,000.00	500,000.00	-
SMITHS GROUP PLC 1.250%	EUR	-	3,660,000.00	-	15/09/2023				-
28/04/2023					TITAN GLOBAL FINANCE PLC 2.375% 16/11/2024	EUR	1,005,000.00	1,005,000.00	-
SOCIETE GENERALE SA 0.750% 19/02/2021 EMTN	EUR	-	800,000.00	-	TORONTO-DOMINION BANK/THE 0.250%	EUR	-	1,500,000.00	-
SOCIETE GENERALE SA 0.750% 26/05/2023 EMTN	EUR	-	1,500,000.00	-	27/04/2022				-
SOCIETE GENERALE SA 1.125% 23/01/2025 EMTN	EUR	1,100,000.00	1,100,000.00	-	TORONTO-DOMINION BANK/THE 0.625%	EUR	770,000.00	-	-
SOCIETE GENERALE SA 23/02/2028 FRN EMTN	EUR	500,000.00	500,000.00	-	20/07/2023 EMTN				-
SOLVAY SA 1.625%	EUR	900,000.00	-	-	TOTAL SA FRN PERP EMTN	EUR	-	1,000,000.00	-
02/12/2022					TOTAL SA FRN PERP EMTN	EUR	5,000,000.00	1,000,000.00	-
SOLVAY SA 2.750%	EUR	600,000.00	-	-	TRANSURBAN FINANCE CO PTY LTD 1.750%	EUR	3,000,000.00	-	-
02/12/2027					29/03/2028 EMTN				-
SPAREBANK 1 SR-BANK ASA 0.375% 10/02/2022 EMTN	EUR	-	1,700,000.00	-	UBISOFT ENTERTAINMENT SA 1.289% 30/01/2023	EUR	1,300,000.00	-	-
SRLEV NV 15/04/2041 FRN	EUR	1,900,000.00	1,900,000.00	-	UBS AG 12/02/2026 FRN EMTN	EUR	-	2,000,000.00	-
STATNETT SF 0.875%	EUR	3,500,000.00	-	-	UBS AG/LONDON 0.250%	EUR	1,380,000.00	-	-
08/03/2025 EMTN					10/01/2022 EMTN				-
SVENSKA HANDELSBANKEN AB 02/03/2028 FRN EMTN	EUR	795,000.00	795,000.00	-	UBS AG/LONDON 0.625%	EUR	918,000.00	-	-
SVENSKA HANDELSBANKEN AB 15/01/2024 FRN	EUR	600,000.00	-	-	23/01/2023 GMTN				-
SWEDBANK AB 0.250%	EUR	615,000.00	615,000.00	-					-
07/11/2022									-

NN (L) Euro Credit

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
UBS AG/LONDON 4.000% 08/04/2022	EUR	2,000,000.00	4,800,000.00	-	WESTPAC BANKING CORP 0.625% 22/11/2024 EMTN	EUR	2,445,000.00	2,445,000.00	-
UBS GROUP FUNDING SWITZERLAND AG	EUR	1,984,000.00	-	-	WESTPAC BANKING CORP 0.750% 17/10/2023 EMTN	EUR	1,190,000.00	-	-
17/04/2025 FRN					WESTPAC BANKING CORP 0.750% 22/07/2021 EMTN	EUR	-	4,000,000.00	-
UCB SA 1.875% 02/04/2022	EUR	-	5,000,000.00	-	WESTPAC BANKING CORP 1.125% 05/09/2027 EMTN	EUR	-	1,000,000.00	-
EMTN					WIND TRE SPA 3.125% 20/01/2025	EUR	2,624,000.00	2,624,000.00	-
UNIBAIL-RODAMCO SE	EUR	-	1,055,000.00	-	XLIT LTD 29/06/2047 FRN	EUR	2,355,000.00	3,460,000.00	-
1.125% 28/04/2027 EMTN					ZF NORTH AMERICA CAPITAL INC 2.750%	EUR	5,000,000.00	-	-
UNIBAIL-RODAMCO SE	EUR	600,000.00	-	-	27/04/2023				
1.875% 15/01/2031 EMTN					ZF NORTH AMERICA CAPITAL INC 4.750%	USD	250,000.00	250,000.00	-
UNICREDIT BANK AUSTRIA AG 2.500% 27/05/2019	EUR	-	1,800,000.00	-	29/04/2025				
EMTN									
UNICREDIT SPA 2.125% 24/10/2026 EMTN	EUR	-	200,000.00	-					
UNILEVER NV 0.375% 14/02/2023 EMTN	EUR	-	2,500,000.00	-					
VALEO SA 1.500%	EUR	1,400,000.00	1,100,000.00	-					
18/06/2025 EMTN									
VALEO SA 1.625%	EUR	-	1,300,000.00	-					
18/03/2026 EMTN									
VINCI SA 1.750%	EUR	2,000,000.00	2,000,000.00	-					
26/09/2030									
VIVAT NV 2.375%	EUR	-	3,555,000.00	-					
17/05/2024									
VODAFONE GROUP PLC	EUR	2,240,000.00	500,000.00	-					
1.125% 20/11/2025 EMTN									
VODAFONE GROUP PLC	EUR	-	955,000.00	-					
1.250% 25/08/2021 EMTN									
VODAFONE GROUP PLC	EUR	2,640,000.00	2,640,000.00	-					
2.875% 20/11/2037 EMTN									
VOESTALPINE AG 1.375% 27/09/2024 EMTN	EUR	2,475,000.00	1,900,000.00	-					
VOLKSBANK WIEN AG	EUR	200,000.00	-	-					
06/10/2027 FRN									
VOLKSWAGEN BANK GMBH	EUR	5,700,000.00	-	-					
1.250% 10/06/2024 EMTN									
VOLKSWAGEN FINANCIAL SERVICES AG 0.875%	EUR	2,500,000.00	2,500,000.00	-					
12/04/2023 EMTN									
VOLKSWAGEN	EUR	300,000.00	-	-					
INTERNATIONAL FINANCE NV FRN PERP									
VOLKSWAGEN	EUR	600,000.00	4,250,000.00	-					
INTERNATIONAL FINANCE NV FRN PERP									
VOLKSWAGEN	EUR	800,000.00	-	-					
INTERNATIONAL FINANCE NV FRN PERP									
VOLKSWAGEN	EUR	2,200,000.00	-	-					
INTERNATIONAL FINANCE NV FRN PERP									
VOLKSWAGEN	EUR	-	3,200,000.00	-					
INTERNATIONAL FINANCE NV 1.875% 30/03/2027									
VOLKSWAGEN LEASING GMBH 0.250% 05/10/2020	EUR	-	1,250,000.00	-					
EMTN									
VOLKSWAGEN LEASING GMBH 1.625% 15/08/2025	EUR	4,493,000.00	-	-					
EMTN									
VONOVIA FINANCE BV 1.500% 14/01/2028	EUR	1,400,000.00	-	-					
WELLS FARGO & CO 1.500% 12/09/2022 EMTN	EUR	-	740,000.00	-					
WELLS FARGO & CO 2.125% 04/06/2024 EMTN	EUR	-	1,200,000.00	-					
WESTPAC BANKING CORP 0.375% 05/03/2023 EMTN	EUR	1,000,000.00	100,000.00	-					

Undertakings for collective investment

Open ended funds

NN (L) ABSOLUTE RETURN	EUR	-	400.00	-
BOND - Z CAP EUR				
NN (L) LIQUID EUR - Z CAP	EUR	315,217.00	319,204.00	-
EUR				

NN (L) EURO Equity

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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					FIAT CHRYSLER	EUR	129,354.00	129,354.00	-
Shares					AUTOMOBILES NV				
ABERTIS	EUR	-	558,550.00	-	FRESENIUS MEDICAL CARE	EUR	25,290.00	25,290.00	-
INFRAESTRUCTURAS SA					AG & CO KGAA				
ABN AMRO GROUP NV -	EUR	28,832.00	185,358.00	-	FRESENIUS SE & CO KGAA	EUR	124,100.00	151,309.00	-
CVA					GEA GROUP AG	EUR	67,400.00	67,400.00	-
ACS ACTIVIDADES DE	EUR	298,183.00	125,619.00	-	GERRESHEIMER AG	EUR	32,390.00	32,390.00	-
CONSTRUCCION Y					HANNOVER RUECK SE	EUR	-	44,882.00	-
SERVICIOS SA					HELLA GMBH & CO KGAA	EUR	38,737.00	38,737.00	-
AENA SME SA	EUR	70,387.00	8,702.00	-	IBERDROLA SA	EUR	15,050.00	1,614,399.00	-
AGEAS	EUR	197,142.00	8,983.00	-	INFINEON TECHNOLOGIES	EUR	131,056.00	131,056.00	-
AIB GROUP PLC	EUR	40,349.00	1,191,329.00	-	AG				
AIRBUS SE	EUR	46,714.00	4,400.00	-	ING GROEP NV	EUR	130,835.00	563,780.00	-
ALLIANZ SE - REG	EUR	3,874.00	6,036.00	-	INTERNATIONAL	EUR	1,457,776.00	469,898.00	-
ALSTOM SA	EUR	223,336.00	-	-	CONSOLIDATED AIRLINES				
AMADEUS IT GROUP SA	EUR	49,541.00	-	-	GROUP SA				
ANHEUSER-BUSCH INBEV	EUR	31,256.00	31,256.00	-	INTESA SANPAOLO SPA	EUR	1,090,908.00	2,301,049.00	-
SA/NV					IPSEN SA	EUR	32,230.00	-	-
APERAM SA	EUR	39,767.00	83,299.00	-	KERING SA	EUR	27,244.00	498.00	-
ARCELOMITTAL	EUR	216,217.00	6,368.00	-	KLEPIERRE SA	EUR	10,530.00	310,908.00	-
ASR NEDERLAND NV	EUR	157,056.00	73,497.00	-	KONINKLIJKE AHOLD	EUR	587,750.00	432,489.00	-
ATOS SE	EUR	1,009.00	29,798.00	-	DELHAIZE NV				
AXA SA	EUR	32,761.00	543,984.00	-	KONINKLIJKE DSM NV	EUR	78,466.00	40,234.00	-
BANCO BILBAO VIZCAYA	EUR	413,159.00	413,159.00	-	KONINKLIJKE KPN NV	EUR	2,606,066.00	2,606,066.00	-
ARGENTARIA SA					LAGARDERE SCA	EUR	5,103.00	150,667.00	-
BANCO DE SABADELL SA	EUR	1,467,970.00	1,467,970.00	-	LEG IMMOBILIEN AG	EUR	46,091.00	39,679.00	-
BANCO SANTANDER SA	EUR	417,831.00	417,831.00	-	LINDE AG	EUR	28,881.00	-	-
BAYER AG -REG	EUR	32,045.00	-	-	LINDE AG -TENDER	EUR	13,461.00	1,267.00	-
BAYERISCHE MOTOREN	EUR	9,406.00	106,024.00	-	L'OREAL SA	EUR	15,848.00	-	-
WERKE AG					LVMH MOET HENNESSY	EUR	5,160.00	36,412.00	-
BIOMERIEUX	EUR	2,032.00	57,139.00	-	LOUIS VUITTON SE				
BNP PARIBAS SA	EUR	7,330.00	11,421.00	-	MEDIOBANCA BANCA DI	EUR	246,935.00	51,816.00	-
BPOST SA	EUR	15,790.00	466,209.00	-	CREDITO FINANZIARIO SPA				
CASINO GUICHARD	EUR	212,783.00	212,783.00	-	MERLIN PROPERTIES	EUR	720,275.00	4,982.00	-
PERRACHON SA					SOCIMI SA				
CIE DE SAINT-GOBAIN	EUR	18,134.00	28,258.00	-	METRO AG	EUR	506,904.00	651,396.00	-
CIE GENERALE DES	EUR	50,954.00	95,994.00	-	NESTE OYJ	EUR	14,792.00	250,158.00	-
ETABLISSEMENTS					OMV AG	EUR	-	92,303.00	-
MICHELIN SCA -REG					ORANGE SA	EUR	157,822.00	-	-
CNP ASSURANCES	EUR	66,854.00	80,059.00	-	ORION OYJ	EUR	179,923.00	179,923.00	-
CONTINENTAL AG	EUR	59,124.00	12,753.00	-	PERNOD RICARD SA	EUR	17,429.00	-	-
COVESTRO AG	EUR	131,486.00	27,648.00	-	PEUGEOT SA	EUR	103,363.00	577,800.00	-
DANONE SA	EUR	125,750.00	-	-	PHILIPS LIGHTING NV	EUR	193,000.00	342,729.00	-
DEUTSCHE BOERSE AG	EUR	82,272.00	26,067.00	-	PROSIEBENSAT.1 MEDIA SE	EUR	86,479.00	86,479.00	-
DEUTSCHE LUFTHANSA AG	EUR	33,974.00	516,952.00	-	PUBLICIS GROUPE SA	EUR	27,849.00	173,233.00	-
- REG					PUMA AG	EUR	-	2,171.00	-
DEUTSCHE POST AG -REG	EUR	-	114,583.00	-	RECORDATI SPA	EUR	62,962.00	265,768.00	-
DEUTSCHE TELEKOM AG -	EUR	730,388.00	1,096,646.00	-	REPSOL SA	EUR	246,841.00	24,208.00	-
REG					RYANAIR HOLDINGS PLC	EUR	-	681,606.00	-
DIALOG SEMICONDUCTOR	EUR	-	65,159.00	-	SAMPO OYJ -A	EUR	53,591.00	9,000.00	-
PLC					SANOFI	EUR	-	31,693.00	-
DISTRIBUIDORA					SAP SE	EUR	127,844.00	167,749.00	-
INTERNACIONAL DE	EUR	584,587.00	2,463,527.00	-	SCHAEFFLER AG	EUR	186,451.00	-	-
ALIMENTACION SA					SCHNEIDER ELECTRIC SE	EUR	31,482.00	31,482.00	-
DNA OYJ	EUR	241,490.00	1,803.00	-	SIEMENS AG -REG	EUR	53,195.00	160,607.00	-
ELISA OYJ	EUR	422,672.00	361,290.00	-	SOCIETE GENERALE SA	EUR	-	306,436.00	-
ENAGAS SA	EUR	189,380.00	424,845.00	-	STMICROELECTRONICS NV	EUR	117,254.00	-	-
ENDESA SA	EUR	57,381.00	361,909.00	-	TOTAL SA	EUR	462,692.00	113,991.00	-
ENEL SPA	EUR	482,393.00	986,001.00	-	UCB SA	EUR	158,602.00	38,316.00	-
ENGIE SA	EUR	792,091.00	213,547.00	-	UNIBAIL-RODAMCO SE	EUR	13,557.00	13,557.00	-
ENI SPA	EUR	195,499.00	-	-	UNICREDIT SPA	EUR	136,583.00	6,640.00	-
ERSTE GROUP BANK AG	EUR	99,897.00	114,855.00	-	UNILEVER NV - CVA	EUR	16,021.00	213,920.00	-
EVONIK INDUSTRIES AG	EUR	20,896.00	289,051.00	-	UNIPER SE	EUR	194,296.00	194,296.00	-
					UNITED INTERNET AG -REG	EUR	256,908.00	90,344.00	-
					UPM-KYMMENE OYJ	EUR	-	116,191.00	-

NN (L) EURO Equity

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
VOESTALPINE AG	EUR	161,923.00	58,731.00	-

NN (L) Euro Fixed Income

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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					AT&T INC 1.800%	EUR	1,000,000.00	-	-
Bonds and other debt instruments					04/09/2026				
ABERTIS	EUR	-	700,000.00	-	AT&T INC 1.800%	EUR	-	2,000,000.00	-
INFRAESTRUCTURAS SA					05/09/2026				
1.375% 20/05/2026					AT&T INC 2.350%	EUR	2,500,000.00	-	-
ABN AMRO BANK NV	EUR	440,000.00	-	-	04/09/2029				
0.500% 17/07/2023 EMTN					AT&T INC 2.350%	EUR	-	1,000,000.00	-
ABN AMRO BANK NV	EUR	-	900,000.00	-	05/09/2029				
1.125% 12/01/2032					AT&T INC 2.400%	EUR	-	1,500,000.00	-
ABN AMRO BANK NV	EUR	-	1,500,000.00	-	15/03/2024				
3.500% 12/01/2018 EMTN					AUSTRIA GOVERNMENT	EUR	500,000.00	-	-
AFRICAN DEVELOPMENT	EUR	400,000.00	-	-	BOND 0.750% 20/10/2026				
BANK 0.125% 07/10/2026					AUSTRIA GOVERNMENT	EUR	100,000.00	-	-
AFRICAN DEVELOPMENT	EUR	400,000.00	-	-	BOND 2.400% 23/05/2034				
BANK 0.250% 24/01/2024					AUSTRIA GOVERNMENT	EUR	250,000.00	-	-
AGENCE FRANCAISE DE	EUR	300,000.00	-	-	BOND 3.400% 22/11/2022				
DEVELOPPEMENT 3.125%					AUSTRIA GOVERNMENT	EUR	334,000.00	-	-
04/01/2024 EMTN					BOND 3.500% 15/09/2021				
AGENCE FRANCE LOCALE	EUR	200,000.00	-	-	AUSTRIA GOVERNMENT	EUR	560,000.00	-	-
0.375% 20/03/2022 EMTN					BOND 3.800% 26/01/2062				
AIB GROUP PLC 2.250%	EUR	100,000.00	-	-	AUSTRIA GOVERNMENT	EUR	100,000.00	1,064,000.00	-
03/07/2025 EMTN					BOND 4.150% 15/03/2037				
AIB MORTGAGE BANK	EUR	-	500,000.00	-	AUSTRIA GOVERNMENT	EUR	250,000.00	-	-
3.125% 10/09/2018					BOND 4.850% 15/03/2026				
ALLIANDER NV FRN PERP	EUR	270,000.00	-	-	AUSTRIA GOVERNMENT	DEM	900,000.00	-	-
ALLIANZ FINANCE II BV	EUR	800,000.00	800,000.00	-	INTERNATIONAL BOND				
0.250% 06/06/2023 EMTN					6.500% 10/01/2024				
ALLIANZ FINANCE II BV	EUR	1,000,000.00	1,000,000.00	-	AUTOLIV INC 0.750%	EUR	1,105,000.00	-	-
0.875% 06/12/2027 EMTN					26/06/2023				
ANHEUSER-BUSCH INBEV	EUR	-	500,000.00	-	AUTONOMOUS	EUR	500,000.00	-	-
SA/NV 2.750% 17/03/2036					COMMUNITY OF MADRID				
EMTN					SPAIN 2.146% 30/04/2027				
ARCELOMITTAL 3.000%	EUR	400,000.00	-	-	AUTOSTRADE PER L'ITALIA	EUR	-	195,000.00	-
25/03/2019 EMTN					SPA 1.875% 04/11/2025				
ARDMORE SECURITIES NO	EUR	2,023,000.00	-	-	EMTN				
1 DAC 1 A 15/08/2057 FRN					AVIVA PLC 04/12/2045 FRN	EUR	-	100,000.00	-
ARGENTA SPAARBANK NV	EUR	-	200,000.00	-	EMTN				
24/05/2026 FRN					AVIVA PLC 05/07/2043 FRN	EUR	100,000.00	300,000.00	-
ARGENTUM NETHERLANDS	EUR	800,000.00	-	-	EMTN				
BV FOR GIVAUDAN SA					AXA SA FRN PERP EMTN	EUR	300,000.00	900,000.00	-
1.125% 17/09/2025					AXA SA 28/05/2029 FRN	EUR	623,000.00	623,000.00	-
ARGENTUM NETHERLANDS	EUR	1,200,000.00	-	-	EMTN				
BV FOR GIVAUDAN SA					BANCA POPOLARE DI	EUR	-	400,000.00	-
2.000% 17/09/2030					MILANO SCARL 1.500%				
ARION BANKI HF 2.500%	EUR	400,000.00	-	-	02/12/2025				
26/04/2019 EMTN					BANCO BILBAO VIZCAYA	EUR	100,000.00	100,000.00	-
ARKEMA SA 1.500%	EUR	-	300,000.00	-	ARGENTARIA SA 1.375%				
20/04/2027 EMTN					14/05/2025				
AROUNDTOWN SA 1.625%	EUR	200,000.00	-	-	BANCO BILBAO VIZCAYA	EUR	-	100,000.00	-
31/01/2028 EMTN					ARGENTARIA SA 3.500%				
AROUNDTOWN SA 2.000%	EUR	300,000.00	-	-	10/02/2027				
02/11/2026 EMTN					BANCO BPM SPA 1.000%	EUR	510,000.00	-	-
ASB FINANCE LTD 0.500%	EUR	-	1,400,000.00	-	23/01/2025				
17/06/2020 EMTN					BANCO DE SABADELL SA	EUR	600,000.00	200,000.00	-
ASB FINANCE LTD/LONDON	EUR	-	500,000.00	-	0.875% 05/03/2023 EMTN				
0.250% 14/04/2021 EMTN					BANCO DE SABADELL SA	EUR	-	300,000.00	-
ASB FINANCE LTD/LONDON	EUR	810,000.00	-	-	1.000% 26/04/2027				
0.625% 18/10/2024 EMTN					BANCO SANTANDER TOTTA	EUR	-	700,000.00	-
ASML HOLDING NV 0.625%	EUR	-	290,000.00	-	SA 1.250% 26/09/2027				
07/07/2022					BANK OF AMERICA CORP	EUR	183,000.00	183,000.00	-
ASSICURAZIONI GENERALI	EUR	300,000.00	300,000.00	-	25/04/2028 FRN EMTN				
SPA 12/12/2042 FRN EMTN					BANK OF AMERICA CORP	EUR	-	229,000.00	-
ASSICURAZIONI GENERALI	EUR	100,000.00	100,000.00	-	04/05/2027 FRN EMTN				
SPA 27/10/2047 FRN EMTN					BANK OF AMERICA CORP	EUR	-	455,000.00	-
ATRADIUS FINANCE BV	EUR	1,630,000.00	-	-	07/02/2025 FRN EMTN				
23/09/2044 FRN					BANK OF AMERICA CORP	EUR	-	465,000.00	-
					0.750% 26/07/2023 EMTN				
					BANK OF AMERICA CORP	EUR	-	850,000.00	-
					2.375% 19/06/2024 EMTN				

NN (L) Euro Fixed Income

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BANK OF IRELAND GROUP PLC 1.375% 29/08/2023 EMTN	EUR	100,000.00	-	-	BELGIUM GOVERNMENT BOND 4.250% 28/09/2022	EUR	676,000.00	-	-
BANK OF IRELAND MORTGAGE BANK 0.375% 07/05/2022 EMTN	EUR	-	2,000,000.00	-	BELGIUM GOVERNMENT BOND 4.500% 28/03/2026	EUR	800,000.00	-	-
BANK OF IRELAND MORTGAGE BANK 2.750% 22/03/2018	EUR	-	895,000.00	-	BERKSHIRE HATHAWAY INC 0.625% 17/01/2023	EUR	-	260,000.00	-
BANK OF IRELAND 3.250% 15/01/2019	EUR	-	200,000.00	-	BERKSHIRE HATHAWAY INC 1.300% 15/03/2024	EUR	260,000.00	-	-
BANK OF MONTREAL 0.250% 17/11/2021 EMTN	EUR	450,000.00	-	-	BERKSHIRE HATHAWAY INC 2.150% 15/03/2028	EUR	-	400,000.00	-
BANKIA SA 4.500% 26/04/2022	EUR	450,000.00	-	-	BL CONSUMER ISSUANCE PLATFORM SA	EUR	600,000.00	-	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.250% 14/06/2019 EMTN	EUR	-	1,400,000.00	-	COMPARTMENT 2018-1 A				
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.500% 16/11/2022 EMTN	EUR	900,000.00	-	-	25/03/2034 FRN				
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.750% 17/07/2025 EMTN	EUR	1,200,000.00	-	-	BMW FINANCE NV 1.000% 29/08/2025 EMTN	EUR	800,000.00	-	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.500% 25/05/2028 EMTN	EUR	300,000.00	-	-	BMW FINANCE NV 1.125% 22/05/2026 EMTN	EUR	260,000.00	-	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.000% 21/05/2024 EMTN	EUR	600,000.00	-	-	BNP PARIBAS CARDIF SA FRN PERP	EUR	300,000.00	200,000.00	-
BARCLAYS PLC 07/02/2028 FRN EMTN	EUR	-	300,000.00	-	BNP PARIBAS CARDIF SA 1.000% 29/11/2024 EMTN	EUR	200,000.00	200,000.00	-
BARCLAYS PLC 24/01/2026 FRN EMTN	EUR	455,000.00	-	-	BNP PARIBAS SA 0.750% 11/11/2022 EMTN	EUR	-	845,000.00	-
BASQUE GOVERNMENT 2.000% 23/07/2018	EUR	760,000.00	-	-	BNP PARIBAS SA 1.000% 17/04/2024 EMTN	EUR	336,000.00	-	-
BASQUE GOVERNMENT 4.150% 28/10/2019	EUR	700,000.00	-	-	BNP PARIBAS SA 1.125% 11/06/2026 EMTN	EUR	625,000.00	-	-
BAT INTERNATIONAL FINANCE PLC 2.250% 16/01/2030 EMTN	EUR	-	955,000.00	-	BNP PARIBAS SA 1.125% 15/01/2023 EMTN	EUR	-	300,000.00	-
BAVARIAN SKY EUROPE SA -CH2 A 15/07/2026 FRN	EUR	-	708,000.00	-	BNP PARIBAS SA 1.125% 22/11/2023 EMTN	EUR	340,000.00	-	-
BAVARIAN SKY SA -GER6 A 20/05/2024 FRN	EUR	-	764,558.60	-	BNP PARIBAS SA 1.250% 19/03/2025 EMTN	EUR	201,000.00	201,000.00	-
BAYER CAPITAL CORP BV 1.500% 26/06/2026	EUR	1,600,000.00	-	-	BNP PARIBAS SA 1.500% 17/11/2025 EMTN	EUR	-	175,000.00	-
BAYERISCHE LANDESBODENKREDITANSTALT 1.875% 25/01/2023	EUR	500,000.00	-	-	BNP PARIBAS SA 20/03/2026 FRN EMTN	EUR	700,000.00	-	-
BEE FIRST FINANCE SA 2013-1 B 11/01/2022 FRN	EUR	100,000.00	-	-	BNP PARIBAS SA 2.375% 17/02/2025 EMTN	EUR	300,000.00	300,000.00	-
BELFIUS BANK SA/NV 1.000% 26/10/2024 EMTN	EUR	200,000.00	-	-	BNZ INTERNATIONAL FUNDING LTD/LONDON	EUR	220,000.00	-	-
BELFIUS BANK SA/NV 3.125% 11/05/2026	EUR	100,000.00	200,000.00	-	0.500% 13/05/2023 GMTN				
BELGIUM GOVERNMENT BOND 1.000% 22/06/2026	EUR	500,000.00	-	-	BNZ INTERNATIONAL FUNDING LTD/LONDON	EUR	500,000.00	-	-
BELGIUM GOVERNMENT BOND 2.150% 22/06/2066	EUR	300,000.00	700,000.00	-	0.625% 03/07/2025				
BELGIUM GOVERNMENT BOND 2.250% 22/06/2023	EUR	4,610,000.00	-	-	BPCE SA 08/07/2026 FRN	EUR	300,000.00	-	-
BELGIUM GOVERNMENT BOND 3.750% 22/06/2045	EUR	300,000.00	-	-	BPCE SA 0.875%	EUR	100,000.00	100,000.00	-
BELGIUM GOVERNMENT BOND 3.750% 28/09/2020	EUR	8,780,000.00	-	-	BPCE SA 1.375%	EUR	200,000.00	-	-
BELGIUM GOVERNMENT BOND 4.000% 28/03/2022	EUR	-	4,050,000.00	-	23/03/2026 EMTN				
BELGIUM GOVERNMENT BOND 4.000% 28/03/2032	EUR	300,000.00	-	-	BPCE SA 30/11/2027 FRN	EUR	500,000.00	500,000.00	-
					EMTN				
					BPCE SFH SA 1.000%	EUR	-	500,000.00	-
					08/06/2029 EMTN				
					BPIFRANCE FINANCEMENT SA 0.500% 25/05/2025	EUR	300,000.00	-	-
					EMTN				
					BRENTAG FINANCE BV 1.125% 27/09/2025	EUR	-	170,000.00	-
					BRFKREDIT A/S 0.250%	EUR	-	445,000.00	-
					01/07/2023				
					BUMPER 10 FCT 10 A	EUR	1,400,000.00	-	-
					27/02/2028 FRN				
					BUNDESREPUBLIK DEUTSCHLAND	EUR	1,000,000.00	-	-
					BUNDESANLEIHE 0.500% 15/02/2026				

NN (L) Euro Fixed Income

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.000% 15/08/2024	EUR	1,000,000.00	1,000,000.00	-	CAIXABANK SA 1.125% 12/01/2023 EMTN CAIXABANK SA 1.125% 17/05/2024 EMTN CAIXABANK SA 17/04/2030	EUR	-	1,500,000.00	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.000% 15/08/2025	EUR	1,000,000.00	-	-	FRN EMTN CANADIAN IMPERIAL BANK OF COMMERCE ZCP 25/07/2022	EUR	-	200,000.00	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.250% 15/08/2048	EUR	9,900,000.00	-	-	CAPGEMINI SE 1.000% 18/10/2024	EUR	500,000.00	-	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.500% 15/02/2023	EUR	1,000,000.00	1,000,000.00	-	CARREFOUR SA 1.250% 03/06/2025 EMTN	EUR	-	910,000.00	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.500% 15/05/2023	EUR	-	3,570,000.00	-	CELANESE US HOLDINGS LLC 1.125% 26/09/2023	EUR	140,000.00	595,000.00	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.750% 04/07/2022	EUR	-	2,500,000.00	-	CELANESE US HOLDINGS LLC 1.250% 11/02/2025	EUR	595,000.00	-	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.000% 04/01/2022	EUR	1,000,000.00	-	-	CHUBB INA 1.550% 15/03/2028	EUR	1,000,000.00	1,000,000.00	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.000% 15/08/2023	EUR	700,000.00	700,000.00	-	CIE DE FINANCEMENT FONCIER SA 0.875% 11/09/2028	EUR	1,000,000.00	-	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.250% 04/07/2042	EUR	500,000.00	-	-	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 1.750% 03/09/2030	EUR	1,100,000.00	-	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.000% 04/01/2037	EUR	500,000.00	-	-	CITIGROUP INC 10/02/2019	EUR	-	1,126,000.00	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.750% 04/07/2028	EUR	2,300,000.00	3,500,000.00	-	FRN CITIGROUP INC 1.500% 26/10/2028 EMTN	EUR	-	375,000.00	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.500% 04/01/2031	EUR	3,900,000.00	5,802,000.00	-	CITIGROUP INC 1.625% 21/03/2028 EMTN	EUR	115,000.00	115,000.00	-
BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.250% 04/01/2030	EUR	3,450,000.00	500,000.00	-	CITIGROUP INC 24/07/2026	EUR	1,268,000.00	-	-
BUNDESSCHATZANWEISUN GEN ZCP 13/03/2020	EUR	22,500,000.00	7,750,000.00	-	FRN EMTN CLOVERIE PLC FOR ZURICH INSURANCE CO LTD 1.750% 16/09/2024 EMTN	EUR	-	250,000.00	-
BUNDESSCHATZANWEISUN GEN ZCP 14/06/2019	EUR	-	17,594,000.00	-	CNH INDUSTRIAL FINANCE EUROPE SA 1.750% 12/09/2025 EMTN	EUR	500,000.00	-	-
BUNDESSCHATZANWEISUN GEN ZCP 14/09/2018	EUR	-	60,000,000.00	-	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026 EMTN	EUR	2,145,000.00	-	-
CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.500% 28/06/2038	EUR	400,000.00	-	-	CNH INDUSTRIAL FINANCE EUROPE SA 2.875% 17/05/2023	EUR	1,000,000.00	-	-
CAISSE FRANCAISE DE FINANCEMENT LOCAL 4.250% 07/02/2019 EMTN	EUR	-	500,000.00	-	COMMERZBANK AG 1.500% 28/08/2028 EMTN	EUR	208,000.00	-	-
CAIXABANK SA 0.750% 18/04/2023 EMTN	EUR	300,000.00	-	-	COMMERZBANK AG 1.875% 28/02/2028 EMTN	EUR	200,000.00	200,000.00	-
					COMMONWEALTH BANK OF AUSTRALIA 1.125% 18/01/2028	EUR	460,000.00	460,000.00	-
					COMPARTMENT VCL 25 -25 A 21/09/2023 FRN	EUR	1,700,000.00	1,435,840.23	-
					COMUNIDAD F 4.200% 30/09/2019	EUR	30,000.00	-	-
					COMUNIDAD FORAL DE NAVARRA 5.800% 09/06/2018	EUR	310,000.00	-	-
					COOPERATIEVE RABOBANK UA FRN PERP	EUR	200,000.00	-	-
					COOPERATIEVE RABOBANK UA 0.625% 26/04/2026	EUR	800,000.00	-	-
					EMTN COVESTRO AG 1.750% 25/09/2024	EUR	-	250,000.00	-
					CREDIT AGRICOLE ASSURANCES SA 29/01/2028 FRN	EUR	100,000.00	100,000.00	-

NN (L) Euro Fixed Income

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CREDIT AGRICOLE	EUR	-	200,000.00	-	DEUTSCHE	EUR	32,263,590.96	-	-
CARIPARMA SPA 0.250%					BUNDESREPUBLIK				
30/09/2024 EMTN					INFLATION LINKED BOND				
CREDIT AGRICOLE	EUR	1,000,000.00	-	-	0.500% 15/04/2030				
CARIPARMA SPA 0.625%					DNB BANK ASA 01/03/2027	EUR	700,000.00	-	-
13/01/2026 EMTN					FRN EMTN				
CREDIT AGRICOLE	EUR	-	100,000.00	-	DNB BANK ASA 0.600%	EUR	350,000.00	-	-
CARIPARMA SPA 1.625%					25/09/2023 EMTN				
21/03/2029 EMTN					DNB BANK ASA 1.125%	EUR	-	600,000.00	-
CREDIT AGRICOLE HOME	EUR	1,000,000.00	-	-	01/03/2023 EMTN				
LOAN SFH SA 0.500%					DNB BANK ASA 20/03/2028	EUR	440,000.00	-	-
19/02/2026 EMTN					FRN				
CREDIT AGRICOLE HOME	EUR	1,200,000.00	-	-	DNB BOLIGKREDITT AS	EUR	800,000.00	-	-
LOAN SFH SA 0.875%					0.050% 11/01/2022 EMTN				
11/08/2028 EMTN					DOLPHIN MASTER ISSUER	EUR	-	500,000.00	-
CREDIT AGRICOLE	EUR	-	400,000.00	-	BV 2014-3 A 28/09/2099				
SA/LONDON 0.875%					FRN				
19/01/2022 EMTN					DUTCH PROPERTY FINANCE	EUR	383,037.68	-	-
CREDIT AGRICOLE	EUR	-	500,000.00	-	2017-1 BV 2017-1 A				
SA/LONDON 1.250%					28/01/2048 FRN				
14/04/2026 EMTN					DUTCH PROPERTY FINANCE	EUR	1,096,000.00	-	-
CREDIT AGRICOLE	EUR	200,000.00	100,000.00	-	2018-1 BV 2018-1 A				
SA/LONDON 1.375%					28/04/2051 FRN				
13/03/2025 EMTN					E-CARAT SA 7 2014-2 B	EUR	-	150,000.00	-
CREDIT AGRICOLE	EUR	-	100,000.00	-	18/03/2022 FRN				
SA/LONDON 1.875%					EDML 2018-1 BV 2018-1 A	EUR	600,000.00	-	-
20/12/2026 EMTN					29/01/2057 FRN				
CREDIT MUTUEL - CIC	EUR	1,100,000.00	-	-	ELIA SYSTEM OPERATOR	EUR	-	300,000.00	-
HOME LOAN SFH SA					SA/NV 3.250% 04/04/2028				
0.625% 02/02/2026 EMTN					EMTN				
CREDIT SUISSE	EUR	500,000.00	-	-	ELM BV FOR SWISS	EUR	1,100,000.00	-	-
AG/Guernsey 0.750%					REINSURANCE CO LTD FRN				
17/09/2021 EMTN					PERP				
CREDIT SUISSE	EUR	-	1,500,000.00	-	ENEL SPA 24/11/2078 FRN	EUR	158,000.00	158,000.00	-
AG/Guernsey 2.875%					ENI SPA 1.500%	EUR	-	300,000.00	-
18/10/2018 EMTN					02/02/2026 EMTN				
CREDIT SUISSE GROUP AG	EUR	1,000,000.00	-	-	ERSTE GROUP BANK AG	EUR	1,100,000.00	-	-
17/07/2025 FRN EMTN					0.250% 26/06/2024 EMTN				
CREDIT SUISSE GROUP	EUR	300,000.00	-	-	EURO DM SECURITIES LTD	DEM	70,000.00	-	-
FUNDING GUERNSEY LTD					ZCP 08/04/2021				
1.250% 14/04/2022 EMTN					EURO DM SECURITIES LTD	DEM	300,000.00	-	-
DAIMLER INTERNATIONAL	EUR	1,899,000.00	260,000.00	-	ZCP 08/04/2026				
FINANCE BV 0.875%					EUROFIMA 3.125%	EUR	500,000.00	-	-
09/04/2024 EMTN					15/11/2022 EMTN				
DANONE SA FRN PERP	EUR	600,000.00	600,000.00	-	EUROGRID GMBH 1.625%	EUR	2,000,000.00	-	-
EMTN					03/11/2023 EMTN				
DANSKE BANK A/S 0.875%	EUR	200,000.00	200,000.00	-	EUROPEAN INVESTMENT	EUR	87,000.00	-	-
22/05/2023					BANK 1.750% 15/09/2045				
DBS BANK LTD 0.375%	EUR	500,000.00	-	-	EMTN				
23/01/2024					EUROPEAN LOAN CONDUIT	EUR	600,000.00	-	-
DBS GROUP HOLDINGS LTD	EUR	440,000.00	-	-	-31 A1 26/10/2028 FRN				
11/04/2028 FRN					EUROPEAN STABILITY	EUR	400,000.00	-	-
DE VOLKSBANK NV	EUR	250,000.00	500,000.00	-	MECHANISM 1.750%				
05/11/2025 FRN EMTN					20/10/2045 EMTN				
DEUTSCHE BAHN FINANCE	EUR	400,000.00	-	-	EUROPEAN UNION 0.750%	EUR	150,000.00	-	-
GMBH 2.500% 12/09/2023					04/04/2031 EMTN				
EMTN					EUROPEAN UNION 1.500%	EUR	300,000.00	-	-
DEUTSCHE BAHN FINANCE	EUR	400,000.00	-	-	04/10/2035 EMTN				
GMBH 3.000% 08/03/2024					EUROPEAN UNION 3.375%	EUR	300,000.00	-	-
EMTN					04/04/2032 EMTN				
DEUTSCHE BANK AG	EUR	-	400,000.00	-	EUTELSAT SA 1.125%	EUR	-	500,000.00	-
1.250% 08/09/2021 EMTN					23/06/2021				
DEUTSCHE BANK AG	EUR	500,000.00	-	-	EUTELSAT SA 3.125%	EUR	-	1,000,000.00	-
1.500% 20/01/2022 EMTN					10/10/2022				
DEUTSCHE	EUR	516,815.00	-	-	EVONIK FINANCE BV	EUR	-	325,000.00	-
BUNDESREPUBLIK					0.375% 07/09/2024 EMTN				
INFLATION LINKED BOND					EXPORT-IMPORT BANK OF	EUR	500,000.00	-	-
0.100% 15/04/2046					KOREA 2.000% 30/04/2020				
					EMTN				

NN (L) Euro Fixed Income

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
FAIRFAX FINANCIAL HOLDINGS LTD 2.750% 29/03/2028	EUR	455,000.00	300,000.00	-	FRANCE GOVERNMENT BOND OAT 2.000% 25/05/2048	EUR	1,030,000.00	1,030,000.00	-
FASTIGHETS AB BALDER 1.875% 14/03/2025	EUR	-	145,000.00	-	FRANCE GOVERNMENT BOND OAT 2.250% 25/10/2022	EUR	1,500,000.00	-	-
FASTIGHETS AB BALDER 1.875% 23/01/2026	EUR	-	720,000.00	-	FRANCE GOVERNMENT BOND OAT 2.750% 25/10/2027	EUR	1,500,000.00	-	-
FASTNET SECURITIES 13 DAC -13 A 18/04/2057 FRN	EUR	1,000,000.00	-	-	FRANCE GOVERNMENT BOND OAT 3.000% 25/04/2022	EUR	500,000.00	-	-
FCA BANK SPA/IRELAND 0.250% 12/10/2020 EMTN	EUR	735,000.00	150,000.00	-	FRANCE GOVERNMENT BOND OAT 3.250% 25/10/2021	EUR	1,000,000.00	-	-
FCA BANK SPA/IRELAND 1.250% 23/09/2020 EMTN	EUR	-	325,000.00	-	FRANCE GOVERNMENT BOND OAT 3.500% 25/04/2026	EUR	1,250,000.00	-	-
FCC MINOTAURE 2004-1 A 22/12/2026 FRN	EUR	436,858.90	-	-	FRANCE GOVERNMENT BOND OAT 4.000% 25/10/2038	EUR	1,050,000.00	-	-
FCT BAVARIAN SKY FRANCE -FRE3 A 22/04/2025 FRN	EUR	700,000.00	-	-	FRANCE GOVERNMENT BOND OAT 4.250% 25/10/2023	EUR	1,300,000.00	-	-
FCT CREDIT AGRICOLE HABITAT 2018 2018-1 A 27/04/2023 FRN	EUR	1,700,000.00	-	-	FRANCE GOVERNMENT BOND OAT 4.500% 25/04/2041	EUR	1,000,000.00	-	-
FCT TITRISOCRAM 2017 2017-1 A 25/07/2036 FRN	EUR	500,000.00	-	-	FRANCE GOVERNMENT BOND OAT 5.000% 25/04/2029	EUR	-	1,500,000.00	-
FEDERATION DES CAISSES DESJARDINS DU QUEBEC 0.250% 27/09/2021 EMTN	EUR	350,000.00	-	-	FRANCE GOVERNMENT BOND OAT 5.500% 25/04/2029	EUR	1,050,000.00	-	-
FINLAND GOVERNMENT BOND 0.750% 15/04/2031	EUR	500,000.00	-	-	FRANCE GOVERNMENT BOND OAT 6.000% 25/10/2025	EUR	1,050,000.00	-	-
FINLAND GOVERNMENT BOND 1.500% 15/04/2023	EUR	300,000.00	-	-	FROSN-2018 DAC 2018-1 A1 21/05/2028 FRN	EUR	610,000.00	-	-
FINLAND GOVERNMENT BOND 1.625% 15/09/2022	EUR	962,000.00	-	-	GAS NATURAL FENOSA FINANCE BV 1.375% 19/01/2027 EMTN	EUR	-	1,000,000.00	-
FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	500,000.00	-	-	GECINA SA 1.500% 20/01/2025 EMTN	EUR	-	100,000.00	-
FLEMISH COMMUNITY/THE 1.341% 12/06/2025 EMTN	EUR	200,000.00	-	-	GERMAN MITTELSTAND EQUIPMENT FINANCE NO 2 SA -2 C 26/07/2024 FRN	EUR	-	300,000.00	-
FLEMISH COMMUNITY/THE 1.875% 02/06/2042 EMTN	EUR	4,337,000.00	19,390,000.00	-	GLENCORE FINANCE EUROPE LTD 3.750% 01/04/2026 EMTN	EUR	550,000.00	-	-
FRANCE GOVERNMENT BOND OAT 0.250% 25/11/2026	EUR	4,000,000.00	-	-	GOLDMAN SACHS GROUP INC/THE 1.375% 15/05/2024 EMTN	EUR	400,000.00	-	-
FRANCE GOVERNMENT BOND OAT 0.500% 25/05/2025	EUR	4,000,000.00	-	-	GOLDMAN SACHS GROUP INC/THE 1.625% 27/07/2026 EMTN	EUR	-	400,000.00	-
FRANCE GOVERNMENT BOND OAT 0.500% 25/05/2026	EUR	32,225,120.91	-	-	GOLDMAN SACHS GROUP INC/THE 2.000% 01/11/2028 EMTN	EUR	400,000.00	-	-
FRANCE GOVERNMENT BOND OAT 0.700% 25/07/2030	EUR	4,000,000.00	-	-	GOLDMAN SACHS GROUP INC/THE 2.000% 22/03/2028 EMTN	EUR	200,000.00	-	-
FRANCE GOVERNMENT BOND OAT 1.000% 25/05/2027	EUR	1,250,000.00	-	-	GRAND CITY PROPERTIES SA 1.500% 22/02/2027	EUR	200,000.00	-	-
FRANCE GOVERNMENT BOND OAT 1.000% 25/11/2025	EUR	2,560,000.00	2,560,000.00	-	EMTN GREEN APPLE 2017-I NHG 2017-1 A 17/03/2056 FRN	EUR	2,300,000.00	935,580.00	-
FRANCE GOVERNMENT BOND OAT 1.250% 25/05/2036	EUR	3,890,000.00	-	-	GREEN APPLE 2018-1 NHG BV 2018-1 A 17/01/2057	EUR	1,700,000.00	-	-
FRANCE GOVERNMENT BOND OAT 1.500% 25/05/2031	EUR	2,240,000.00	-	-	FRN GREEN STORM 2017 BV 2017-GRN A 22/04/2064	EUR	-	1,500,000.00	-
FRANCE GOVERNMENT BOND OAT 1.750% 25/05/2023	EUR	1,740,000.00	550,000.00	-	FRN				
FRANCE GOVERNMENT BOND OAT 1.750% 25/05/2066	EUR	3,000,000.00	-	-					
FRANCE GOVERNMENT BOND OAT 1.750% 25/11/2024	EUR								

NN (L) Euro Fixed Income

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
HANNOVER FINANCE LUXEMBOURG SA 14/09/2040 FRN	EUR	300,000.00	-	-	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.625% 12/01/2033	EUR	200,000.00	-	-
HANNOVER FINANCE LUXEMBOURG SA 30/06/2043 FRN	EUR	1,500,000.00	-	-	INTERNATIONAL FLAVOR & FRAGRANCES 1.800% 25/09/2026	EUR	1,010,000.00	-	-
HANNOVER RUECK SE FRN PERP	EUR	200,000.00	200,000.00	-	INTESA SANPAOLO SPA 0.875% 27/06/2022 EMTN	EUR	-	150,000.00	-
HANNOVER RUECK SE 1.125% 18/04/2028	EUR	800,000.00	-	-	INTESA SANPAOLO SPA 1.125% 14/07/2025 EMTN	EUR	400,000.00	-	-
HBOS PLC 18/03/2030 FRN EMTN	EUR	-	150,000.00	-	INTESA SANPAOLO SPA 1.125% 16/06/2027	EUR	-	700,000.00	-
HEIDELBERGCEMENT AG 2.250% 03/06/2024 EMTN	EUR	-	850,000.00	-	INTESA SANPAOLO SPA 1.750% 20/03/2028 EMTN	EUR	800,000.00	-	-
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 0.500% 09/08/2022	EUR	308,000.00	308,000.00	-	INTESA SANPAOLO SPA 2.000% 18/06/2021 EMTN	EUR	400,000.00	-	-
HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.750% 24/04/2028 EMTN	EUR	297,000.00	297,000.00	-	INTESA SANPAOLO SPA 4.000% 09/11/2017 EMTN	EUR	-	861,000.00	-
HOLDING D'INFRASTRUCTURES DE TRANSPORT SAS 0.625% 27/03/2023 EMTN	EUR	500,000.00	-	-	IRELAND GOVERNMENT BOND 2.400% 15/05/2030	EUR	207,379.00	-	-
HSBC FRANCE SA 0.200% 04/09/2021 EMTN	EUR	600,000.00	-	-	IRELAND GOVERNMENT BOND 3.400% 18/03/2024	EUR	300,000.00	255,000.00	-
HSBC FRANCE SA 0.625% 03/12/2020 EMTN	EUR	-	500,000.00	-	IRELAND GOVERNMENT BOND 5.400% 13/03/2025	EUR	600,000.00	-	-
HSBC HOLDINGS PLC FRN PERP	EUR	-	300,000.00	-	ISLANDSBANKI HF 19/01/2024 FRN	EUR	500,000.00	-	-
HSBC HOLDINGS PLC 3.000% 30/06/2025 EMTN	EUR	200,000.00	-	-	ISRAEL GOVERNMENT INTERNATIONAL BOND 1.500% 18/01/2027 EMTN	EUR	100,000.00	-	-
IBERDROLA INTERNATIONAL BV FRN PERP	EUR	600,000.00	-	-	ISRAEL GOVERNMENT INTERNATIONAL BOND 2.875% 29/01/2024 EMTN	EUR	250,000.00	-	-
IMERYSA SA 1.500% 15/01/2027 EMTN	EUR	-	500,000.00	-	ITALY BUONI POLIENNALI DEL TESORO 0.700% 01/05/2020	EUR	11,000,000.00	-	-
ING BANK NV 0.700% 16/04/2020 EMTN	EUR	-	245,000.00	-	ITALY BUONI POLIENNALI DEL TESORO 1.350% 15/04/2022	EUR	500,000.00	-	-
ING BANK NV 25/02/2026 FRN EMTN	EUR	-	200,000.00	-	ITALY BUONI POLIENNALI DEL TESORO 1.450% 15/09/2022	EUR	500,000.00	-	-
ING GROEP NV 1.000% 20/09/2023	EUR	100,000.00	100,000.00	-	ITALY BUONI POLIENNALI DEL TESORO 1.650% 01/03/2032	EUR	4,340,000.00	-	-
ING GROEP NV 1.125% 14/02/2025 EMTN	EUR	300,000.00	300,000.00	-	ITALY BUONI POLIENNALI DEL TESORO 2.050% 01/08/2027	EUR	3,500,000.00	-	-
ING GROEP NV 1.375% 11/01/2028 EMTN	EUR	400,000.00	400,000.00	-	ITALY BUONI POLIENNALI DEL TESORO 2.700% 01/03/2047	EUR	2,000,000.00	-	-
ING GROEP NV 2.000% 20/09/2028 EMTN	EUR	200,000.00	-	-	ITALY BUONI POLIENNALI DEL TESORO 4.500% 01/03/2024	EUR	4,635,000.00	-	-
ING GROEP NV 22/03/2030 FRN	EUR	300,000.00	300,000.00	-	ITALY BUONI POLIENNALI DEL TESORO 4.750% 01/08/2023	EUR	600,000.00	-	-
ING GROEP NV 26/09/2029 FRN EMTN	EUR	500,000.00	400,000.00	-	ITALY BUONI POLIENNALI DEL TESORO 4.750% 01/09/2044	EUR	580,000.00	-	-
INMOBILIARIA COLONIAL SOCIMI SA 2.000% 17/04/2026	EUR	100,000.00	-	-	ITALY BUONI POLIENNALI DEL TESORO 5.000% 01/08/2034	EUR	1,857,000.00	-	-
INMOBILIARIA COLONIAL SOCIMI SA 2.500% 28/11/2029	EUR	200,000.00	-	-	ITALY BUONI POLIENNALI DEL TESORO 5.750% 01/02/2033	EUR	1,923,000.00	-	-
INNOGY FINANCE BV 1.250% 19/10/2027 EMTN	EUR	450,000.00	-	-					
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.500% 16/04/2030	EUR	200,000.00	-	-					
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.500% 20/12/2022 EMTN	EUR	400,000.00	-	-					

NN (L) Euro Fixed Income

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ITALY BUONI POLIENNALI DEL TESORO 6.500% 01/11/2027	EUR	-	8,250,000.00	-	MORGAN STANLEY 1.000% 02/12/2022 GMTN	EUR	-	165,000.00	-
JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES 0.875% 22/09/2021	EUR	300,000.00	-	-	MORGAN STANLEY 1.750% 11/03/2024 GMTN	EUR	150,000.00	-	-
JOHNSON CONTROLS INTERNATIONAL PLC ZCP 04/12/2020	EUR	507,000.00	-	-	MORGAN STANLEY 1.875% 27/04/2027	EUR	-	850,000.00	-
JPMORGAN CHASE & CO 0.625% 25/01/2024 EMTN	EUR	-	470,000.00	-	MORGAN STANLEY 23/10/2026 FRN EMTN	EUR	1,847,000.00	-	-
JPMORGAN CHASE & CO 12/06/2029 FRN EMTN	EUR	230,000.00	230,000.00	-	MORGAN STANLEY 2.375% 31/03/2021	EUR	-	550,000.00	-
JPMORGAN CHASE & CO 18/05/2028 FRN EMTN	EUR	-	480,000.00	-	NATIONAL AUSTRALIA BANK LTD 0.625% 30/08/2023	EUR	232,000.00	-	-
JYSKE BANK A/S 0.625% 14/04/2021 EMTN	EUR	-	900,000.00	-	NATIONWIDE BUILDING SOCIETY 08/03/2026 FRN	EUR	500,000.00	-	-
KANTOOR FINANCE 2018 DAC 2018-1 A 22/05/2028	EUR	665,000.00	-	-	NATIONWIDE BUILDING SOCIETY 1.125% 31/05/2028 EMTN	EUR	300,000.00	-	-
KBC BANK NV 0.750% 24/10/2027 EMTN	EUR	500,000.00	-	-	NATIONWIDE BUILDING SOCIETY 25/07/2029 FRN	EUR	-	200,000.00	-
KBC GROUP NV 0.750% 01/03/2022 EMTN	EUR	-	200,000.00	-	EMTN NEDERLANDSE	EUR	200,000.00	-	-
KERING SA 0.875% 28/03/2022 EMTN	EUR	-	1,000,000.00	-	WATERSCHAPSBANK NV 0.500% 29/04/2030 EMTN	EUR	200,000.00	-	-
LANARK MASTER ISSUER PLC 2015-1X 2A 22/12/2054 FRN	EUR	-	1,975,000.00	-	NEDERLANDSE WATERSCHAPSBANK NV 1.250% 27/05/2036 EMTN	EUR	800,000.00	-	-
LAND BADEN- WUERTTEMBERG 0.625% 09/02/2027	EUR	500,000.00	-	-	NETHERLANDS GOVERNMENT BOND 0.250% 15/07/2025	EUR	2,938,000.00	-	-
LANDSBANKINN HF 1.000% 30/05/2023 EMTN	EUR	480,000.00	-	-	NETHERLANDS GOVERNMENT BOND 0.500% 15/07/2026	EUR	750,000.00	-	-
LANSFORSKRINGAR HYPOTEK AB 0.375% 14/03/2024 EMTN	EUR	-	405,000.00	-	NETHERLANDS GOVERNMENT BOND 1.750% 15/07/2023	EUR	500,000.00	-	-
LANXESS AG 1.000% 07/10/2026 EMTN	EUR	-	500,000.00	-	NETHERLANDS GOVERNMENT BOND 2.250% 15/07/2022	EUR	250,000.00	-	-
LATVIA GOVERNMENT INTERNATIONAL BOND 0.375% 07/10/2026	EUR	300,000.00	-	-	NETHERLANDS GOVERNMENT BOND 2.500% 15/01/2033	EUR	300,000.00	-	-
LATVIA GOVERNMENT INTERNATIONAL BOND 1.375% 16/05/2036	EUR	200,000.00	-	-	NETHERLANDS GOVERNMENT BOND 2.750% 15/01/2047	EUR	750,000.00	-	-
LIBERTY FUNDING PTY LTD 2018-1 A1C 10/10/2049	EUR	800,000.00	-	-	NETHERLANDS GOVERNMENT BOND 3.750% 15/01/2023	EUR	920,000.00	1,518,000.00	-
LIBERTY MUTUAL FINANCE EUROPE DAC 1.750% 27/03/2024	EUR	-	100,000.00	-	NETHERLANDS GOVERNMENT BOND 4.000% 15/01/2037	EUR	-	520,000.00	-
LIBERTY 2017-4 A1C 25/04/2049 FRN	EUR	800,000.00	-	-	NIBC BANK NV 1.000% 11/09/2028 EMTN	EUR	400,000.00	-	-
LITHUANIA GOVERNMENT INTERNATIONAL BOND 2.125% 22/10/2035 EMTN	EUR	300,000.00	-	-	NIBC BANK NV 1.125% 19/04/2023 EMTN	EUR	150,000.00	-	-
LITHUANIA GOVERNMENT INTERNATIONAL BOND 6.125% 09/03/2021	USD	400,000.00	-	-	NIBC BANK NV 1.500% 31/01/2022 EMTN	EUR	-	300,000.00	-
LLOYDS BANKING GROUP PLC 07/09/2028 FRN EMTN	EUR	100,000.00	-	-	NORDIC INVESTMENT BANK 0.125% 10/06/2024	EUR	250,000.00	-	-
MAHLE GMBH 2.375% 20/05/2022 EMTN	EUR	900,000.00	900,000.00	-	EMTN OP CORPORATE BANK PLC	EUR	-	910,000.00	-
MAHLE GMBH 2.500% 14/05/2021 EMTN	EUR	1,000,000.00	-	-	0.375% 11/10/2022 EMTN	EUR	1,000,000.00	-	-
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 12/08/2024 EMTN	EUR	400,000.00	-	-	ORANGE SA 1.375% 16/01/2030 EMTN	EUR	-	750,000.00	-
					PARTNERRE IRELAND FINANCE DAC 1.250% 15/09/2026	EUR	-	-	-

NN (L) Euro Fixed Income

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
PHILIP MORRIS INTERNATIONAL INC 1.875% 06/11/2037	EUR	645,000.00	645,000.00	-	SC GERMANY AUTO 2017-1 UG	EUR	-	690,963.28	-
PORTUGAL OBRIGACOES DO TESOURO OT 2.200% 17/10/2022	EUR	4,708,000.00	-	-	HAFTUNGSBESCHRAENKT 2017-1 A 13/12/2026 FRN	EUR	500,000.00	500,000.00	-
PORTUGAL OBRIGACOES DO TESOURO OT 4.100% 15/04/2037	EUR	1,415,000.00	-	-	SCHNEIDER ELECTRIC SE 1.375% 21/06/2027 EMTN	EUR	-	300,000.00	-
PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14/04/2027	EUR	4,921,000.00	-	-	SCOR SE 08/06/2046 FRN	EUR	580,000.00	-	-
POSTNL NV 1.000% 21/11/2024	EUR	240,000.00	-	-	SIEMENS FINANCIERINGSMAATSCHA	EUR	100,000.00	-	-
RAIFFEISEN BANK INTERNATIONAL AG	EUR	200,000.00	-	-	PPIJ NV 1.000% 06/09/2027 EMTN	EUR	-	-	-
21/02/2025 FRN EMTN RAIFFEISEN BANK INTERNATIONAL AG	EUR	600,000.00	-	-	SIEMENS FINANCIERINGSMAATSCHA	EUR	-	-	-
6.000% 16/10/2023 EMTN RCI BANQUE SA 0.250% 12/07/2021 EMTN	EUR	800,000.00	-	-	PPIJ NV 1.375% 06/09/2030 EMTN	EUR	-	-	-
RED & BLACK AUTO GERMANY 5 UG	EUR	500,000.00	-	-	SILVER ARROW SA COMPARTMENT 8 - 8A	EUR	-	1,070,758.58	-
HAFTUNGSBESCHRANKT -5 A 15/01/2027 FRN	EUR	500,000.00	-	-	17/03/2025 FRN SILVERSTONE MASTER	EUR	-	2,545,000.00	-
REGION OF ILE DE FRANCE 0.500% 14/06/2025 EMTN	EUR	1,300,000.00	500,000.00	-	ISSUER PLC 2015-1X 2A1	EUR	50,000.00	-	-
RELX FINANCE BV 1.500% 13/05/2027	EUR	800,000.00	-	-	21/01/2070 FRN SLOVAKIA GOVERNMENT	EUR	-	-	-
REN FINANCE BV 2.500% 12/02/2025 EMTN	EUR	250,000.00	250,000.00	-	BOND 1.875% 09/03/2037 SMITHS GROUP PLC 1.250% 28/04/2023	EUR	-	500,000.00	-
ROMANIAN GOVERNMENT INTERNATIONAL BOND	EUR	800,000.00	-	-	SOCIETE GENERALE SA 0.750% 26/05/2023 EMTN	EUR	-	300,000.00	-
3.625% 24/04/2024 EMTN ROYAL BANK OF CANADA	EUR	207,000.00	-	-	SOCIETE GENERALE SA 1.125% 23/01/2025 EMTN	EUR	400,000.00	400,000.00	-
0.625% 10/09/2025 ROYAL BANK OF SCOTLAND	EUR	-	900,000.00	-	SOCIETE GENERALE SA 23/02/2028 FRN EMTN	EUR	200,000.00	200,000.00	-
GROUP PLC 04/03/2025 FRN EMTN	EUR	-	-	-	SOCIETE GENERALE SFH SA 0.250% 11/09/2023 EMTN	EUR	800,000.00	-	-
ROYAL BANK OF SCOTLAND PLC/THE 4.125% 15/01/2018 EMTN	EUR	300,000.00	-	-	SPAIN GOVERNMENT BOND 1.600% 30/04/2025	EUR	-	5,328,000.00	-
RTE RESEAU DE TRANSPORT D'ELECTRICITE	EUR	-	-	-	SPAIN GOVERNMENT BOND 1.950% 30/04/2026	EUR	7,826,000.00	2,858,000.00	-
SADIR 1.875% 23/10/2037 EMTN	EUR	-	235,000.00	-	SPAIN GOVERNMENT BOND 2.150% 31/10/2025	EUR	200,000.00	-	-
SAMPO OYJ 1.000% 18/09/2023 EMTN	EUR	500,000.00	-	-	SPAIN GOVERNMENT BOND 2.750% 30/04/2019	EUR	20,000,000.00	-	-
SANTANDER CONSUMER BANK AG 0.750% 17/10/2022 EMTN	EUR	100,000.00	100,000.00	-	SPAIN GOVERNMENT BOND 2.750% 31/10/2024	EUR	4,000,000.00	-	-
SANTANDER CONSUMER BANK AS 0.750% 01/03/2023 EMTN	EUR	-	200,000.00	-	SPAIN GOVERNMENT BOND 2.900% 31/10/2046	EUR	1,760,000.00	1,059,000.00	-
FINANCE SA 0.500% 04/10/2021 EMTN	EUR	400,000.00	-	-	SPAIN GOVERNMENT BOND 3.450% 30/07/2066	EUR	848,000.00	-	-
FINANCE SA 0.875% 30/05/2023 EMTN	EUR	1,100,000.00	700,000.00	-	SPAIN GOVERNMENT BOND 4.300% 31/10/2019	EUR	-	8,010,000.00	-
SANTANDER ISSUANCES SAU 2.500% 18/03/2025 EMTN	EUR	-	205,000.00	-	SPAIN GOVERNMENT BOND 4.650% 30/07/2025	EUR	400,000.00	-	-
SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	200,000.00	-	-	SPAIN GOVERNMENT BOND 4.800% 31/01/2024	EUR	500,000.00	-	-
SANTANDER UK PLC 1.125% 10/03/2025 EMTN	EUR	-	-	-	SPAIN GOVERNMENT BOND 5.150% 31/10/2044	EUR	400,000.00	-	-
					SPAIN GOVERNMENT BOND 5.750% 30/07/2032	EUR	2,872,000.00	-	-
					SPAREBANK 1 SR-BANK ASA 0.500% 30/01/2025	EUR	975,000.00	-	-
					STATE OF NORTH RHINE-WESTPHALIA GERMANY	EUR	250,000.00	-	-
					1.875% 15/03/2024 EMTN STATE OF NORTH RHINE-WESTPHALIA GERMANY	EUR	-	-	-
					4.375% 29/04/2022 STORM 2015-1 BV 2015-1 A	EUR	-	1,385,316.00	-
					22/06/2054 FRN STORM 2018 BV 2018-GRN	EUR	1,100,000.00	-	-
					A 22/05/2065 FRN STORM 2018-I BV 2018-1 A	EUR	3,200,000.00	-	-
					22/01/2065 FRN	EUR	-	-	-

NN (L) Euro Fixed Income

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
STORM 2018-II BV 2018-2 A	EUR	1,000,000.00	-	-	VOLKSWAGEN LEASING	EUR	-	933,000.00	-
22/09/2065 FRN					GMBH 1.125% 04/04/2024				
SVENSKA HANDELSBANKEN	EUR	244,000.00	244,000.00	-	EMTN				
AB 02/03/2028 FRN EMTN					VOLKSWAGEN LEASING	EUR	2,179,000.00	-	-
SVENSKA HANDELSBANKEN	EUR	-	500,000.00	-	GMBH 1.625% 15/08/2025				
AB 1.125% 14/12/2022					EMTN				
EMTN					VOLKSWAGEN LEASING	EUR	-	300,000.00	-
TELEFONICA EMISIONES	EUR	700,000.00	500,000.00	-	GMBH 2.375% 06/09/2022				
SAU 1.447% 22/01/2027					EMTN				
EMTN					VONOVIA FINANCE BV	EUR	800,000.00	-	-
TELEKOM	EUR	-	500,000.00	-	1.500% 14/01/2028				
FINANZMANAGEMENT					WELLS FARGO & CO 1.500% EUR		-	385,000.00	-
GMBH 1.500% 07/12/2026					12/09/2022 EMTN				
TENNET HOLDING BV	EUR	-	1,115,000.00	-	WELLS FARGO & CO 2.125% EUR		-	450,000.00	-
1.000% 13/06/2026 EMTN					04/06/2024 EMTN				
TEVA PHARMACEUTICAL	EUR	-	200,000.00	-	WESTPAC BANKING CORP	EUR	600,000.00	300,000.00	-
FINANCE NETHERLANDS II					0.375% 05/03/2023 EMTN				
BV 1.250% 31/03/2023					WESTPAC BANKING CORP	EUR	490,000.00	490,000.00	-
TORONTO-DOMINION	EUR	700,000.00	-	-	0.625% 22/11/2024 EMTN				
BANK/THE 0.250%					WESTPAC BANKING CORP	EUR	960,000.00	-	-
27/04/2022					0.750% 17/10/2023 EMTN				
TORONTO-DOMINION	EUR	370,000.00	-	-	WESTPAC BANKING CORP	EUR	-	575,000.00	-
BANK/THE 0.625%					1.125% 05/09/2027 EMTN				
20/07/2023 EMTN					WPP FINANCE SA 2.250%	EUR	-	500,000.00	-
TOTAL SA FRN PERP EMTN	EUR	1,000,000.00	-	-	22/09/2026 EMTN				
TURKIYE VAKIFLAR	EUR	-	235,000.00	-	XLIT LTD 29/06/2047 FRN	EUR	250,000.00	855,000.00	-
BANKASI TAO 2.375%									
04/05/2021					Other transferable securities and money market instruments				
UBS AG 12/02/2026 FRN	EUR	-	500,000.00	-	Bonds and other debt instruments				
EMTN					FCT GINKGO	EUR	700,000.00	-	-
UBS AG/LONDON 0.250%	EUR	260,000.00	-	-	COMPARTMENT SALES				
10/01/2022 EMTN					FINANCE 2017-1 2017-SF1				
UBS AG/LONDON 0.625%	EUR	489,000.00	-	-	A 25/11/2044 FRN				
23/01/2023 GMTN					Undertakings for collective investment				
UBS GROUP FUNDING	EUR	724,000.00	-	-	Open ended funds				
SWITZERLAND AG					NN (L) LIQUID EUR - Z CAP	EUR	118,710.00	137,298.00	-
17/04/2025 FRN					EUR				
UNIBAIL-RODAMCO SE	EUR	200,000.00	-	-					
1.875% 15/01/2031 EMTN									
UNICREDIT SPA 2.125%	EUR	-	100,000.00	-					
24/10/2026 EMTN									
VALEO SA 1.500%	EUR	800,000.00	600,000.00	-					
18/06/2025 EMTN									
VALEO SA 1.625%	EUR	-	1,000,000.00	-					
18/03/2026 EMTN									
VIVAT NV 2.375%	EUR	-	875,000.00	-					
17/05/2024									
VODAFONE GROUP PLC	EUR	1,280,000.00	-	-					
1.125% 20/11/2025 EMTN									
VOLKSBANK WIEN AG	EUR	100,000.00	-	-					
06/10/2027 FRN									
VOLKSWAGEN BANK GMBH	EUR	1,700,000.00	-	-					
1.250% 10/06/2024 EMTN									
VOLKSWAGEN FINANCIAL	EUR	350,000.00	-	-					
SERVICES AG 0.375%									
12/04/2021 EMTN									
VOLKSWAGEN	EUR	2,000,000.00	1,000,000.00	-					
INTERNATIONAL FINANCE									
NV FRN PERP									
VOLKSWAGEN	EUR	-	200,000.00	-					
INTERNATIONAL FINANCE									
NV 1.625% 16/01/2030									
EMTN									
VOLKSWAGEN	EUR	200,000.00	400,000.00	-					
INTERNATIONAL FINANCE									
NV 1.875% 30/03/2027									
VOLKSWAGEN LEASING	EUR	-	100,000.00	-					
GMBH 0.250% 05/10/2020									
EMTN									

NN (L) Euro Green Bond

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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	EUR	2,000,000.00	-	-	COOPERATIEVE RABOBANK	EUR	2,000,000.00	-	-
0.625% 31/05/2022 EMTN					UA 0.125% 11/10/2021				
ABN AMRO BANK NV	EUR	1,200,000.00	-	-	GMTN				
0.750% 09/06/2020 EMTN					DEUTSCHE KREDITBANK AG	EUR	3,000,000.00	-	-
ABN AMRO BANK NV	EUR	4,400,000.00	-	-	0.625% 08/06/2021				
0.875% 22/04/2025 EMTN					DEUTSCHE KREDITBANK AG	EUR	2,000,000.00	-	-
ACS SERVICIOS	EUR	4,800,000.00	2,000,000.00	-	0.750% 26/09/2024				
COMUNICACIONES Y					DNB BOLIGKREDITT AS	EUR	5,000,000.00	-	-
ENERGIA SL 1.875%					0.625% 19/06/2025 EMTN				
20/04/2026					ELECTRICITE DE FRANCE SA	EUR	3,500,000.00	2,000,000.00	-
ADIF - ALTA VELOCIDAD	EUR	3,900,000.00	500,000.00	-	1.000% 13/10/2026 EMTN				
0.800% 05/07/2023					ELECTRICITE DE FRANCE SA	EUR	8,000,000.00	-	-
ADIF - ALTA VELOCIDAD	EUR	5,900,000.00	-	-	2.250% 27/04/2021 EMTN				
1.250% 04/05/2026 EMTN					ENEL FINANCE	EUR	5,000,000.00	-	-
AGENCE FRANCAISE DE	EUR	2,000,000.00	-	-	INTERNATIONAL NV				
DEVELOPEMENT 1.375%					1.000% 16/09/2024 EMTN				
17/09/2024 EMTN					ENEL FINANCE	EUR	6,000,000.00	-	-
ALLIANDER NV 0.875%	EUR	5,500,000.00	-	-	INTERNATIONAL NV				
22/04/2026 EMTN					1.125% 16/09/2026 EMTN				
APPLE INC 2.850%	USD	-	846,000.00	-	ENGIE SA FRN PERP	EUR	5,500,000.00	-	-
23/02/2023					ENGIE SA 0.875%	EUR	3,000,000.00	-	-
APPLE INC 3.000%	USD	2,000,000.00	-	-	27/03/2024 EMTN				
20/06/2027					ENGIE SA 1.375%	EUR	5,000,000.00	-	-
ASIAN DEVELOPMENT	EUR	15,000,000.00	-	-	28/02/2029 EMTN				
BANK 0.350% 16/07/2025					EUROPEAN BANK FOR	USD	-	200,000.00	-
EMTN					RECONSTRUCTION &				
BANCO BILBAO VIZCAYA	EUR	5,800,000.00	-	-	DEVELOPMENT 0.875%				
ARGENTARIA SA 1.375%					22/07/2019				
14/05/2025					EUROPEAN INVESTMENT	EUR	1,000,000.00	-	-
BANCO NACIONAL DE	USD	-	400,000.00	-	BANK 0.500% 13/11/2037				
COSTA RICA 5.875%					EMTN				
25/04/2021					EUROPEAN INVESTMENT	EUR	5,500,000.00	-	-
BANK OF AMERICA CORP	USD	3,000,000.00	-	-	BANK 0.500% 15/11/2023				
2.151% 09/11/2020 EMTN					EMTN				
BARCLAYS PLC 14/11/2023	EUR	2,500,000.00	-	-	EUROPEAN INVESTMENT	EUR	11,500,000.00	10,000,000.00	-
FRN EMTN					BANK 1.250% 13/11/2026				
BEIJING CAPITAL 4.250%	USD	6,700,000.00	1,200,000.00	-	EMTN				
26/03/2021					EUROPEAN INVESTMENT	EUR	3,500,000.00	1,700,000.00	-
BELGIUM GOVERNMENT	EUR	19,200,000.00	-	-	BANK 1.375% 15/11/2019				
BOND 1.250% 22/04/2033					EUROPEAN INVESTMENT	EUR	6,000,000.00	-	-
BERLIN HYP AG 0.125%	EUR	500,000.00	-	-	BANK 1.500% 15/11/2047				
05/05/2022					EXPORT DEVELOPMENT	CAD	-	100,000.00	-
BERLIN HYP AG 0.125%	EUR	2,000,000.00	-	-	CANADA 1.800%				
23/10/2023					01/09/2022				
BERLIN HYP AG 0.500%	EUR	2,500,000.00	-	-	FERROVIE DELLO STATO	EUR	8,560,000.00	5,200,000.00	-
26/09/2023 EMTN					ITALIANE SPA 0.875%				
BERLIN HYP AG 1.125%	EUR	4,500,000.00	-	-	07/12/2023 EMTN				
25/10/2027 EMTN					FIBRIA OVERSEAS FINANCE	USD	2,000,000.00	-	-
BNP PARIBAS SA 0.500%	EUR	1,000,000.00	-	-	LTD 5.500% 17/01/2027				
01/06/2022 EMTN					FONCIERE DES REGIONS	EUR	2,000,000.00	-	-
BNP PARIBAS SA 1.000%	EUR	3,121,000.00	-	-	1.875% 20/05/2026				
17/04/2024 EMTN					FRANCE GOVERNMENT	EUR	37,000,000.00	1,500,000.00	-
BPCE SA 1.125%	EUR	1,500,000.00	-	-	BOND OAT 1.750%				
14/12/2022 EMTN					25/06/2039				
CAISSE DES DEPOTS ET	EUR	500,000.00	700,000.00	-	GAS NATURAL FENOSA	EUR	8,200,000.00	2,000,000.00	-
CONSIGNATIONS 0.200%					FINANCE BV 0.875%				
01/03/2022 EMTN					15/05/2025 EMTN				
CGNPC INTERNATIONAL	EUR	4,000,000.00	1,000,000.00	-	HERA SPA 2.375%	EUR	2,000,000.00	2,000,000.00	-
LTD 1.625% 11/12/2024					04/07/2024 EMTN				
EMTN					HSBC FRANCE SA 0.625%	EUR	2,600,000.00	900,000.00	-
CHINA DEVELOPMENT	EUR	5,000,000.00	-	-	03/12/2020 EMTN				
BANK 0.375% 16/11/2021					HYUNDAI CAPITAL	USD	2,500,000.00	-	-
EMTN					SERVICES INC 2.875%				
					16/03/2021				
					IBERDROLA FINANZAS SA	EUR	2,000,000.00	-	-
					1.000% 07/03/2025 EMTN				
					IBERDROLA FINANZAS SA	EUR	4,000,000.00	1,000,000.00	-
					1.250% 13/09/2027 EMTN				
					IBERDROLA FINANZAS SA	EUR	1,000,000.00	-	-
					1.250% 28/10/2026 EMTN				

NN (L) Euro Green Bond

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
IBERDROLA INTERNATIONAL BV FRN PERP	EUR	5,500,000.00	500,000.00	-	NATIONAL AUSTRALIA BANK LTD 0.625%	EUR	7,500,000.00	-	-
IBERDROLA INTERNATIONAL BV FRN PERP EMTN	EUR	4,500,000.00	1,000,000.00	-	30/08/2023 NEDERLANDSE WATERSCHAPSBANK NV	EUR	3,000,000.00	-	-
IBERDROLA INTERNATIONAL BV 0.375%	EUR	3,000,000.00	-	-	1.000% 03/09/2025 EMTN NORDEA BANK AB 0.300%	EUR	3,000,000.00	-	-
15/09/2025 EMTN IBERDROLA INTERNATIONAL BV 1.125%	EUR	6,000,000.00	1,000,000.00	-	30/06/2022 EMTN NORDIC INVESTMENT BANK 0.125% 10/06/2024	EUR	11,400,000.00	6,500,000.00	-
21/04/2026 EMTN INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/LUXEMBOURG	EUR	2,000,000.00	-	-	EMTN NRW BANK 0.375%	EUR	955,000.00	-	-
12/10/2020 FRN EMTN ING BANK NV 0.750%	EUR	2,500,000.00	-	-	17/11/2026 EMTN NRW BANK 0.500%	EUR	2,000,000.00	-	-
24/11/2020 EMTN INNOGY FINANCE BV	EUR	6,705,000.00	-	-	13/09/2027 ORSTED A/S 1.500%	EUR	5,600,000.00	700,000.00	-
1.250% 19/10/2027 EMTN INTESA SANPAOLO SPA	EUR	2,660,000.00	1,950,000.00	-	26/11/2029 ORSTED A/S 24/11/3017	EUR	3,000,000.00	-	-
0.875% 27/06/2022 EMTN INVERSIONES CMPC SA	USD	1,000,000.00	-	-	FRN PERUSAHAAN PENERBIT	USD	4,000,000.00	-	-
4.375% 04/04/2027 IREN SPA 1.500%	EUR	5,500,000.00	4,500,000.00	-	SBSN INDONESIA III 3.750%				
24/10/2027 EMTN KBC GROUP NV 0.875%	EUR	3,900,000.00	-	-	01/03/2023 POLAND GOVERNMENT	EUR	2,000,000.00	-	-
27/06/2023 EMTN KOMMUNALBANKEN AS	USD	2,000,000.00	3,000,000.00	-	INTERNATIONAL BOND 0.500% 20/12/2021 EMTN	EUR	2,800,000.00	-	-
1.375% 26/10/2020 KOMMUNEKREDIT 0.750%	EUR	4,000,000.00	-	-	POLAND GOVERNMENT INTERNATIONAL BOND				
18/05/2027 EMTN KOMMUNINVEST I SVERIGE	USD	2,000,000.00	-	-	1.125% 07/08/2026 EMTN PROLOGIS INTERNATIONAL	EUR	3,000,000.00	-	-
AB 1.875% 01/06/2021 KOREA WATER RESOURCES	USD	9,500,000.00	-	-	FUNDING II SA 1.750%				
CORP 3.875% 15/05/2023 EMTN					15/03/2028 PROVINCE OF ONTARIO	CAD	3,000,000.00	1,000,000.00	-
KREDITANSTALT FUER WIEDERAUFBAU 0.050%	EUR	5,000,000.00	1,500,000.00	-	CANADA 1.950%				
30/05/2024 EMTN KREDITANSTALT FUER	EUR	1,000,000.00	1,000,000.00	-	27/01/2023 QUEENSLAND TREASURY	AUD	-	700,000.00	-
WIEDERAUFBAU 0.125%	EUR	4,500,000.00	1,300,000.00	-	CORP 3.000% 22/03/2024 REGIE AUTONOME DES	EUR	2,000,000.00	-	-
27/10/2020 EMTN LANDESBANK BADEN- WUERTTEMBERG 0.200%	EUR	3,066,000.00	-	-	TRANSPORTS PARISIENS 0.875% 25/05/2027 EMTN	EUR	4,100,000.00	-	-
13/12/2021 EMTN LIETUVOS ENERGIJA UAB	EUR	2,000,000.00	-	-	REGION OF ILE DE FRANCE 0.500% 14/06/2025 EMTN	EUR	1,500,000.00	-	-
1.875% 10/07/2028 EMTN LIETUVOS ENERGIJA UAB	EUR	1,000,000.00	-	-	REGION OF ILE DE FRANCE 0.625% 23/04/2027 EMTN	EUR	1,000,000.00	-	-
2.000% 14/07/2027 EMTN LINK FINANCE CAYMAN	USD	1,000,000.00	-	-	REGION OF ILE DE FRANCE 2.375% 24/04/2026 EMTN	SEK	20,000,000.00	-	-
2009 LTD/THE 2.875% 21/07/2026 EMTN					REGION SKANE 0.328%				
MEXICO CITY AIRPORT	USD	-	900,000.00	-	18/10/2021 RURAL ELECTRIFICATION	USD	2,000,000.00	-	-
MEXICO CITY AIRPORT	USD	-	200,000.00	-	CORP LTD 3.875% 07/07/2027 EMTN				
TRUST 4.250% 31/10/2026 MITSUBISHI UFJ FINANCIAL	EUR	3,000,000.00	-	-	SNCF RESEAU EPIC 1.000%	EUR	7,400,000.00	1,500,000.00	-
GROUP INC 0.680% 26/01/2023 EMTN					09/11/2031 EMTN SNCF RESEAU EPIC 1.875%	EUR	8,800,000.00	2,000,000.00	-
MTR CORP CI LTD 2.500% 02/11/2026	USD	2,000,000.00	-	-	30/03/2034 EMTN SNCF RESEAU EPIC 2.250%	EUR	5,000,000.00	1,000,000.00	-
MUNICIPALITY FINANCE PLC 0.750% 07/09/2027	EUR	1,700,000.00	-	-	20/12/2047 EMTN SOCIETE GENERALE SA	EUR	2,000,000.00	3,300,000.00	-
EMTN NACIONAL FINANCIERA	USD	2,000,000.00	-	-	0.750% 25/11/2020 EMTN SOUTHERN POWER CO	EUR	3,000,000.00	-	-
SNC 3.375% 05/11/2020 NATIONAL AUSTRALIA	EUR	2,500,000.00	-	-	1.850% 20/06/2026 SPAREBANK 1 SR-BANK ASA	EUR	5,000,000.00	500,000.00	-
BANK LTD 0.350% 07/09/2022 GMTN					0.500% 30/01/2025 SSE PLC 0.875%	EUR	3,000,000.00	1,000,000.00	-
					06/09/2025 EMTN STATE BANK OF	USD	4,000,000.00	-	-
					INDIA/LONDON 4.500% 28/09/2023 EMTN				
					STOCKLAND TRUST 1.500%	EUR	1,000,000.00	-	-
					03/11/2021 EMTN STORM 2018 BV 2018-GRN	EUR	3,000,000.00	-	-
					A 22/05/2065 FRN				

NN (L) Euro Green Bond

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SUZANO AUSTRIA GMBH 5.750% 14/07/2026	USD	1,500,000.00	1,000,000.00	-
SVENSKA HANDELSBANKEN AB 0.375% 03/07/2023	EUR	1,455,000.00	-	-
EMTN SWEDBANK AB 0.250% 07/11/2022	EUR	5,725,000.00	1,000,000.00	-
TENNET HOLDING BV FRN PERP	EUR	5,500,000.00	500,000.00	-
TENNET HOLDING BV 0.875% 04/06/2021 EMTN	EUR	1,000,000.00	-	-
TENNET HOLDING BV 1.000% 13/06/2026 EMTN	EUR	6,000,000.00	-	-
TENNET HOLDING BV 1.750% 04/06/2027 EMTN	EUR	1,000,000.00	-	-
TENNET HOLDING BV 1.875% 13/06/2036 EMTN	EUR	1,000,000.00	200,000.00	-
TENNET HOLDING BV 2.000% 05/06/2034 EMTN	EUR	4,500,000.00	-	-
THREE GORGES FINANCE II CAYMAN ISLANDS LTD	EUR	3,000,000.00	-	-
1.300% 21/06/2024 TOYOTA MOTOR CREDIT CORP ZCP 21/07/2021	EUR	6,000,000.00	1,300,000.00	-
EMTN UNIBAIL-RODAMCO SE	EUR	2,000,000.00	-	-
1.000% 14/03/2025 EMTN UNIBAIL-RODAMCO SE	EUR	3,000,000.00	600,000.00	-
2.500% 26/02/2024 EMTN VERBUND AG 1.500% 20/11/2024	EUR	2,300,000.00	-	-
VOLVOFINANS 16/05/2022 FRN	SEK	15,000,000.00	-	-
WESTPAC BANKING CORP 0.625% 22/11/2024 EMTN	EUR	8,300,000.00	-	-

Undertakings for collective investment

Open ended funds

NN (L) LIQUID EUR - Z CAP EUR	EUR	36,167.00	36,167.00	-
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(Denominated in EUR)

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		
ABERTIS	EUR	-	816,807.00	-
INFRAESTRUCTURAS SA				
ABN AMRO GROUP NV - CVA	EUR	1,563,000.00	-	-
ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	696,886.00	881,312.00	-
AIB GROUP PLC	EUR	3,314,965.00	1,802,151.00	-
ALLIED IRISH BANKS PLC	EUR	-	2,453,177.00	-
ALSTOM SA	EUR	420,000.00	-	-
APERAM SA	EUR	572,150.00	353,480.00	-
ARCELOMITTAL	EUR	146,527.00	751,028.00	-
ASR NEDERLAND NV	EUR	555,315.00	291,482.00	-
AXA SA	EUR	907,756.00	1,835,569.00	-
BAYER AG -REG	EUR	-	291,761.00	-
BNP PARIBAS SA	EUR	1,272,147.00	1,246,808.00	-
CAPGEMINI SE	EUR	292,913.00	486,747.00	-
CIE DE SAINT-GOBAIN	EUR	894,502.00	710,000.00	-
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA -REG	EUR	260,000.00	20,000.00	-
CRH PLC	EUR	936,962.00	714,238.00	-
DAIMLER AG - REG	EUR	235,740.00	801,145.00	-
DANONE SA	EUR	645,000.00	80,000.00	-
DEUTSCHE BOERSE AG	EUR	231,907.00	368,855.00	-
DEUTSCHE POST AG -REG	EUR	1,081,610.00	731,040.00	-
DEUTSCHE TELEKOM AG - REG	EUR	2,777,628.00	1,961,415.00	-
ENEL SPA	EUR	6,286,400.00	4,518,785.00	-
ENGIE SA	EUR	3,139,694.00	4,427,106.00	-
E.ON SE	EUR	3,600,000.00	-	-
ERSTE GROUP BANK AG	EUR	1,099,453.00	885,623.00	-
EVONIK INDUSTRIES AG	EUR	801,027.00	967,734.00	-
GRUPO CATALANA OCCIDENTE SA	EUR	246,000.00	11,783.00	-
INFINEON TECHNOLOGIES AG	EUR	810,000.00	-	-
ING GROEP NV	EUR	4,526,855.00	7,110,077.00	-
INNOGY SE	EUR	12,749.00	378,966.00	-
KLEPIERRE SA	EUR	524,575.00	795,106.00	-
KONINKLIJKE AHOLD	EUR	848,469.00	1,929,344.00	-
DELHAIZE NV				
KONINKLIJKE DSM NV	EUR	-	202,463.00	-
LEG IMMOBILIEN AG	EUR	226,227.00	129,131.00	-
LINDE AG -TENDER	EUR	176,804.00	161,915.00	-
LVMH MOET HENNESSY	EUR	68,000.00	68,000.00	-
LOUIS VUITTON SE				
MERLIN PROPERTIES	EUR	1,910,910.00	1,486,423.00	-
SOCIMI SA				
MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	153,627.00	128,969.00	-
NOKIA OYJ	EUR	424,096.00	3,739,855.00	-
ONTEX GROUP NV	EUR	-	629,555.00	-
ORANGE SA	EUR	1,551,338.00	1,945,765.00	-
ORION OYJ	EUR	459,000.00	459,000.00	-
POSTE ITALIANE SPA	EUR	-	2,309,210.00	-
PUBLICIS GROUPE SA	EUR	-	204,203.00	-
ROYAL DUTCH SHELL PLC	EUR	1,993,689.00	2,746,332.00	-
SANOFI	EUR	600,000.00	130,000.00	-

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SAP SE	EUR	612,000.00	602,440.00	-
SIEMENS AG -REG	EUR	377,747.00	414,194.00	-
SMURFIT KAPPA GROUP	EUR	553,991.00	805,893.00	-
PLC				
SUEZ	EUR	200,762.00	782,537.00	-
TELEFONICA SA	EUR	205,247.00	2,683,588.00	-
TOTAL SA	EUR	295,820.00	351,000.00	-
UCB SA	EUR	305,000.00	255,000.00	-
UNICREDIT SPA	EUR	2,959,391.00	3,280,070.00	-
UNILEVER NV - CVA	EUR	1,174,052.00	514,052.00	-
VALEO SA	EUR	440,000.00	-	-
VINCI SA	EUR	405,454.00	459,208.00	-

NN (L) Euro Income

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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					FIAT CHRYSLER	EUR	20,114.00	20,114.00	-
Shares					AUTOMOBILES NV				
ABERTIS	EUR	-	95,216.00	-	FRESENIUS MEDICAL CARE	EUR	4,011.00	4,011.00	-
INFRAESTRUCTURAS SA					AG & CO KGAA				
ABN AMRO GROUP NV -	EUR	616.00	37,242.00	-	FRESENIUS SE & CO KGAA	EUR	18,067.00	24,352.00	-
CVA					GEA GROUP AG	EUR	10,512.00	10,512.00	-
ACS ACTIVIDADES DE	EUR	47,463.00	21,248.00	-	GERRESHEIMER AG	EUR	5,206.00	5,206.00	-
CONSTRUCCION Y					HANNOVER RUECK SE	EUR	-	7,622.00	-
SERVICIOS SA					HELLA GMBH & CO KGAA	EUR	6,143.00	6,143.00	-
AENA SME SA	EUR	11,157.00	979.00	-	IBERDROLA SA	EUR	-	272,583.00	-
AGEAS	EUR	31,473.00	2,402.00	-	INFINEON TECHNOLOGIES	EUR	20,106.00	20,106.00	-
AIB GROUP PLC	EUR	-	196,304.00	-	AG				
AIRBUS SE	EUR	6,332.00	35.00	-	ING GROEP NV	EUR	7,066.00	81,603.00	-
ALLIANZ SE - REG	EUR	113.00	1,545.00	-	INTERNATIONAL	EUR	233,046.00	80,288.00	-
ALSTOM SA	EUR	34,701.00	193.00	-	CONSOLIDATED AIRLINES				
AMADEUS IT GROUP SA	EUR	7,732.00	72.00	-	GROUP SA				
ANHEUSER-BUSCH INBEV	EUR	4,885.00	4,885.00	-	INTESA SANPAOLO SPA	EUR	127,577.00	394,571.00	-
SA/NV					IPSEN SA	EUR	5,139.00	29.00	-
APERAM SA	EUR	4,552.00	14,196.00	-	KERING SA	EUR	4,146.00	62.00	-
ARCELOMITTAL	EUR	33,045.00	622.00	-	KLEPIERRE SA	EUR	-	51,165.00	-
ASR NEDERLAND NV	EUR	24,465.00	10,998.00	-	KONINKLIJKE AHOLD	EUR	91,032.00	73,270.00	-
ATOS SE	EUR	-	4,922.00	-	DELHAIZE NV				
AXA SA	EUR	544.00	90,821.00	-	KONINKLIJKE DSM NV	EUR	12,345.00	7,574.00	-
BANCO BILBAO VIZCAYA	EUR	67,390.00	67,390.00	-	KONINKLIJKE KPN NV	EUR	437,323.00	437,323.00	-
ARGENTARIA SA					LAGARDERE SCA	EUR	-	24,886.00	-
BANCO DE SABADELL SA	EUR	222,957.00	222,957.00	-	LEG IMMOBILIEN AG	EUR	7,448.00	6,597.00	-
BANCO SANTANDER SA	EUR	65,305.00	65,305.00	-	LINDE AG	EUR	4,491.00	25.00	-
BAYER AG -REG	EUR	3,626.00	20.00	-	LINDE AG -TENDER	EUR	2,222.00	310.00	-
BAYERISCHE MOTOREN	EUR	112.00	17,137.00	-	L'OREAL SA	EUR	1,958.00	11.00	-
WERKE AG					LVMH MOET HENNESSY	EUR	125.00	6,106.00	-
BIOMERIEUX	EUR	-	9,432.00	-	LOUIS VUITTON SE				
BNP PARIBAS SA	EUR	219.00	2,980.00	-	MEDIOBANCA BANCA DI	EUR	39,662.00	13,005.00	-
BPOST SA	EUR	-	78,143.00	-	CREDITO FINANZIARIO SPA				
CASINO GUICHARD	EUR	33,590.00	33,590.00	-	MERLIN PROPERTIES	EUR	124,892.00	11,474.00	-
PERRACHON SA					SOCIMI SA				
CIE DE SAINT-GOBAIN	EUR	532.00	7,237.00	-	METRO AG	EUR	84,851.00	109,581.00	-
CIE GENERALE DES	EUR	7,297.00	16,357.00	-	NESTE OYJ	EUR	88.00	41,071.00	-
ETABLISSEMENTS					OMV AG	EUR	-	15,798.00	-
MICHELIN SCA -REG					ORANGE SA	EUR	25,368.00	141.00	-
CNP ASSURANCES	EUR	9,393.00	16,126.00	-	ORION OYJ	EUR	30,869.00	30,869.00	-
CONTINENTAL AG	EUR	9,036.00	1,865.00	-	PERNOD RICARD SA	EUR	2,710.00	15.00	-
COVESTRO AG	EUR	19,872.00	3,407.00	-	PEUGEOT SA	EUR	14,239.00	96,565.00	-
DANONE SA	EUR	20,051.00	112.00	-	PHILIPS LIGHTING NV	EUR	29,660.00	55,184.00	-
DEUTSCHE BOERSE AG	EUR	12,753.00	4,942.00	-	PROSIEBENSAT.1 MEDIA SE	EUR	13,516.00	13,516.00	-
DEUTSCHE LUFTHANSA AG	EUR	254.00	85,148.00	-	PUBLICIS GROUPE SA	EUR	3,969.00	28,287.00	-
- REG					PUMA AG	EUR	-	339.00	-
DEUTSCHE POST AG -REG	EUR	-	19,611.00	-	RECORDATI SPA	EUR	9,475.00	44,148.00	-
DEUTSCHE TELEKOM AG -	EUR	117,711.00	187,719.00	-	REPSOL SA	EUR	39,522.00	5,535.00	-
REG					RYANAIR HOLDINGS PLC	EUR	-	114,386.00	-
DIALOG SEMICONDUCTOR	EUR	-	11,140.00	-	SAMPO OYJ -A	EUR	8,614.00	1,654.00	-
PLC					SANOFI	EUR	-	5,242.00	-
DISTRIBUIDORA					SAP SE	EUR	18,922.00	28,420.00	-
INTERNACIONAL DE	EUR	87,432.00	408,666.00	-	SCHAEFFLER AG	EUR	29,730.00	166.00	-
ALIMENTACION SA					SCHNEIDER ELECTRIC SE	EUR	4,896.00	4,896.00	-
DNA OYJ	EUR	36,986.00	387.00	-	SIEMENS AG -REG	EUR	8,743.00	27,814.00	-
ELISA OYJ	EUR	68,557.00	57,238.00	-	SOCIETE GENERALE SA	EUR	-	54,669.00	-
ENAGAS SA	EUR	30,008.00	64,035.00	-	STMICROELECTRONICS NV	EUR	18,233.00	102.00	-
ENDESA SA	EUR	8,343.00	60,062.00	-	TOTAL SA	EUR	73,819.00	20,205.00	-
ENEL SPA	EUR	58,976.00	180,348.00	-	UCB SA	EUR	25,028.00	4,983.00	-
ENGIE SA	EUR	127,730.00	41,560.00	-	UNIBAIL-RODAMCO SE	EUR	2,211.00	2,211.00	-
ENI SPA	EUR	31,172.00	174.00	-	UNICREDIT SPA	EUR	21,018.00	642.00	-
ERSTE GROUP BANK AG	EUR	13,021.00	20,595.00	-	UNILEVER NV - CVA	EUR	448.00	36,534.00	-
EVONIK INDUSTRIES AG	EUR	350.00	48,961.00	-	UNIPER SE	EUR	30,512.00	30,512.00	-
					UNITED INTERNET AG -REG	EUR	37,494.00	12,042.00	-
					UPM-KYMMENE OYJ	EUR	-	19,865.00	-

NN (L) Euro Income

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
VOESTALPINE AG	EUR	29,474.00	13,517.00	-

NN (L) Euro Sustainable Credit (excluding Financials)

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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	-	1,335,000.00	-	AUTOROUTES DU SUD DE LA FRANCE SA 4.000% 24/09/2018 EMTN	EUR	700,000.00	3,900,000.00	-
ABERTIS	EUR	-	1,000,000.00	-	AUTOSTRADE PER L'ITALIA SPA 1.750% 01/02/2027	EUR	1,000,000.00	1,000,000.00	-
INFRAESTRUCTURAS SA 1.375% 20/05/2026	EUR	-	249,000.00	-	AUTOSTRADE PER L'ITALIA SPA 1.875% 04/11/2025	EUR	-	2,000,000.00	-
AEROPORTI DI ROMA SPA 3.250% 20/02/2021 EMTN	EUR	2,600,000.00	2,600,000.00	-	EMTN AUTOSTRADE PER L'ITALIA SPA 1.875% 26/09/2029	EUR	2,500,000.00	3,100,000.00	-
AEROPORTS DE PARIS 1.000% 13/12/2027	EUR	2,665,000.00	-	-	EMTN BASF SE 0.875% 15/11/2027	EUR	1,915,000.00	-	-
ALLIANDER NV FRN PERP	EUR	-	2,000,000.00	-	BMW FINANCE NV 1.000% 21/01/2025 EMTN	EUR	-	2,500,000.00	-
ALLIANDER NV 0.875% 22/04/2026 EMTN	EUR	2,000,000.00	-	-	BP CAPITAL MARKETS PLC 1.077% 26/06/2025 EMTN	EUR	3,000,000.00	-	-
AMERICA MOVIL SAB DE CV 4.125% 25/10/2019 EMTN	EUR	2,000,000.00	-	-	BP CAPITAL MARKETS PLC 1.177% 12/08/2023 EMTN	GBP	2,000,000.00	-	-
ANHEUSER-BUSCH INBEV SA/NV 0.625% 17/03/2020	EUR	-	-	-	BP CAPITAL MARKETS PLC 1.953% 03/03/2025 EMTN	EUR	2,000,000.00	-	-
EMTN ANHEUSER-BUSCH INBEV	EUR	4,405,000.00	-	-	BPOST SA 1.250% 11/07/2026	EUR	2,200,000.00	-	-
SA/NV 1.150% 22/01/2027	EUR	2,200,000.00	6,000,000.00	-	BRAMBLES FINANCE PLC 1.500% 04/10/2027	EUR	475,000.00	-	-
EMTN ANHEUSER-BUSCH INBEV	EUR	-	-	-	BRENTAG FINANCE BV 1.125% 27/09/2025	EUR	3,500,000.00	500,000.00	-
SA/NV 2.750% 17/03/2036	EUR	-	-	-	BRISA CONCESSAO RODOVIARIA SA 2.000% 22/03/2023 EMTN	EUR	1,000,000.00	-	-
EMTN APRR SA 1.125%	EUR	-	500,000.00	-	BRISA CONCESSAO RODOVIARIA SA 2.375% 10/05/2027 EMTN	EUR	1,000,000.00	-	-
15/01/2021 EMTN	EUR	3,700,000.00	-	-	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.000% 04/01/2037	EUR	18,400,000.00	22,900,000.00	-
APRR SA 1.500%	EUR	-	-	-	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.750% 04/07/2028	EUR	1,000,000.00	1,000,000.00	-
17/01/2033 EMTN	EUR	-	1,200,000.00	-	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.500% 04/01/2031	EUR	1,500,000.00	1,500,000.00	-
APRR SA 1.625%	EUR	-	4,000,000.00	-	BUNDESREPUBLIK DEUTSCHLAND 0.500% 15/08/2027	EUR	-	-	-
13/01/2032 EMTN	EUR	-	-	-	BUNGE FINANCE EUROPE BV 1.850% 16/06/2023	EUR	2,000,000.00	4,300,000.00	-
APRR SA 1.875%	EUR	-	-	-	CASINO GUICHARD PERRACHON SA 4.407% 06/08/2019 EMTN	EUR	-	1,000,000.00	-
15/01/2025 EMTN	EUR	1,000,000.00	-	-	CASINO GUICHARD PERRACHON SA 5.244% 09/03/2020 EMTN	EUR	-	1,600,000.00	-
APRR SA 2.250%	EUR	-	-	-	CASINO GUICHARD PERRACHON SA 5.731% 12/11/2018 EMTN	EUR	2,000,000.00	500,000.00	-
16/01/2020 EMTN	EUR	4,748,000.00	-	-	CELANESE US HOLDINGS LLC 1.125% 26/09/2023	EUR	1,270,000.00	1,100,000.00	-
APTIV PLC 1.500%	EUR	-	-	-	CELANESE US HOLDINGS LLC 1.250% 11/02/2025	EUR	1,100,000.00	-	-
10/03/2025	EUR	2,400,000.00	2,400,000.00	-	CIE DE SAINT-GOBAIN 1.375% 14/06/2027 EMTN	EUR	-	300,000.00	-
ARCELORMITTAL 0.950%	EUR	-	-	-	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 1.125% 13/10/2027 EMTN	EUR	2,400,000.00	2,400,000.00	-
17/01/2023 EMTN	EUR	300,000.00	-	-					
ARGENTUM NETHERLANDS BV FOR GIVAUDAN SA	EUR	2,800,000.00	-	-					
1.125% 17/09/2025	EUR	-	-	-					
ARGENTUM NETHERLANDS BV FOR GIVAUDAN SA	EUR	-	-	-					
2.000% 17/09/2030	EUR	-	-	-					
ARKEMA SA 1.500%	EUR	-	3,000,000.00	-					
20/04/2027 EMTN	EUR	-	-	-					
AROUNDTOWN SA 1.625%	EUR	-	-	-					
31/01/2028 EMTN	EUR	-	5,285,000.00	-					
AT&T INC 1.800%	EUR	-	3,500,000.00	-					
04/09/2026	EUR	7,000,000.00	400,000.00	-					
AT&T INC 3.150%	EUR	-	900,000.00	-					
04/09/2036	EUR	-	-	-					
AT&T INC 3.375%	EUR	-	1,000,000.00	-					
15/03/2034	EUR	-	-	-					
AT&T INC 3.500%	EUR	-	8,500,000.00	-					
17/12/2025	EUR	-	5,500,000.00	-					
AT&T INC 3.550%	EUR	-	-	-					
17/12/2032	USD	-	-	-					
AT&T INC 3.900%	USD	-	-	-					
14/08/2027	USD	-	-	-					
AT&T INC 4.900%	EUR	6,085,000.00	-	-					
14/08/2037									
AUTOLIV INC 0.750%									
26/06/2023									

NN (L) Euro Sustainable Credit (excluding Financials)

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 1.750%	EUR	4,900,000.00	-	-	ENEL FINANCE INTERNATIONAL NV 3.500% 06/04/2028	USD	2,000,000.00	2,000,000.00	-
03/09/2030 CNH INDUSTRIAL FINANCE EUROPE SA 1.750%	EUR	6,130,000.00	5,140,000.00	-	ENEL SPA 24/11/2078 FRN	EUR	1,265,000.00	1,265,000.00	-
12/09/2025 EMTN CNH INDUSTRIAL FINANCE EUROPE SA 1.875%	EUR	7,215,000.00	-	-	ENEXIS HOLDING NV	EUR	-	2,300,000.00	-
19/01/2026 EMTN COCA-COLA EUROPEAN PARTNERS US LLC 1.875%	EUR	500,000.00	-	-	0.875% 28/04/2026 EMTN EQUINIX INC 2.875%	EUR	1,275,000.00	1,275,000.00	-
18/03/2030 COCA-COLA EUROPEAN PARTNERS US LLC 2.625%	EUR	2,000,000.00	-	-	01/02/2026 ESSITY AB 1.125%	EUR	600,000.00	-	-
06/11/2023 EMTN CRH FUNDING BV 1.875%	EUR	770,000.00	-	-	05/03/2025 EMTN ESSITY AB 1.125%	EUR	500,000.00	-	-
09/01/2024 EMTN CROWN EUROPEAN HOLDINGS SA 2.875%	EUR	2,000,000.00	2,000,000.00	-	27/03/2024 EMTN EUROGRID GMBH 1.875%	EUR	300,000.00	-	-
01/02/2026 CVS HEALTH CORP 4.300%	USD	6,000,000.00	6,000,000.00	-	10/06/2025 EMTN EUTELSAT SA 1.125%	EUR	-	6,100,000.00	-
25/03/2028 CVS HEALTH CORP 5.050%	USD	870,000.00	870,000.00	-	23/06/2021 EUTELSAT SA 3.125%	EUR	-	2,500,000.00	-
25/03/2048 DAIMLER AG 0.625%	EUR	-	1,900,000.00	-	10/10/2022 EVONIK FINANCE BV	EUR	-	2,250,000.00	-
05/03/2020 EMTN DAIMLER AG 0.875%	EUR	-	2,580,000.00	-	0.375% 07/09/2024 EMTN FOMENTO ECONOMICO	EUR	1,000,000.00	-	-
12/01/2021 EMTN DANONE SA FRN PERP EMTN	EUR	3,300,000.00	2,800,000.00	-	MEXICANO SAB DE CV 1.750% 20/03/2023	EUR	11,100,000.00	5,400,000.00	-
DANONE SA 0.424%	EUR	2,000,000.00	-	-	GAS NATURAL FENOSA	EUR	-	3,600,000.00	-
03/11/2022 EMTN DEUTSCHE TELEKOM INTERNATIONAL FINANCE	EUR	-	2,000,000.00	-	FINANCE BV 0.875%	EUR	-	-	-
BV 1.125% 22/05/2026 EMTN	EUR	1,250,000.00	-	-	15/05/2025 EMTN GAS NATURAL FENOSA	EUR	-	-	-
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.500% 03/04/2028	EUR	-	-	-	FINANCE BV 1.375%	EUR	-	-	-
EMTN	EUR	-	-	-	19/01/2027 EMTN GE CAPITAL	USD	1,551,000.00	-	-
DH EUROPE FINANCE SA	EUR	1,750,000.00	-	-	INTERNATIONAL FUNDING CO UNLIMITED CO 2.342%	EUR	-	-	-
1.700% 04/01/2022 DIAGEO FINANCE PLC ZCP	EUR	1,324,000.00	-	-	15/11/2020 GE CAPITAL UK FUNDING	GBP	500,000.00	-	-
17/11/2020 EMTN DUFFRY ONE BV 2.500%	EUR	2,215,000.00	2,215,000.00	-	UNLIMITED CO 4.375%	EUR	1,000,000.00	-	-
15/10/2024 EATON CAPITAL UNLIMITED	EUR	-	1,230,000.00	-	31/07/2019 EMTN GENERAL ELECTRIC CO	EUR	-	2,200,000.00	-
CO 0.750% 20/09/2024 EDP FINANCE BV 1.125%	EUR	1,500,000.00	-	-	2.125% 17/05/2037 HEATHROW FUNDING LTD	EUR	1,250,000.00	-	-
12/02/2024 EMTN EDP FINANCE BV 2.625%	EUR	2,000,000.00	-	-	1.875% 12/07/2032 EMTN HEIDELBERGCEMENT AG	EUR	-	1,000,000.00	-
15/04/2019 EMTN EDP FINANCE BV 4.125%	EUR	400,000.00	-	-	2.250% 03/06/2024 EMTN HEIDELBERGCEMENT AG	EUR	-	-	-
29/06/2020 EMTN ELI LILLY & CO 1.625%	EUR	1,500,000.00	-	-	2.250% 30/03/2023 EMTN HEIDELBERGCEMENT	EUR	1,452,000.00	1,452,000.00	-
02/06/2026 ELIA SYSTEM OPERATOR SA/NV 3.000% 07/04/2029	EUR	-	800,000.00	-	FINANCE LUXEMBOURG SA 0.500% 09/08/2022	EUR	2,966,000.00	1,150,000.00	-
EMTN	EUR	4,800,000.00	-	-	HEIDELBERGCEMENT	EUR	-	-	-
ENEL FINANCE INTERNATIONAL NV	EUR	-	-	-	FINANCE LUXEMBOURG SA 1.750% 24/04/2028 EMTN	EUR	5,900,000.00	1,000,000.00	-
1.125% 16/09/2026 EMTN ENEL FINANCE	EUR	500,000.00	500,000.00	-	HOLDING	EUR	-	-	-
INTERNATIONAL NV	EUR	-	-	-	D'INFRASTRUCTURES DE TRANSPORT SAS 0.625%	EUR	2,100,000.00	2,100,000.00	-
1.375% 01/06/2026 ENEL FINANCE	EUR	-	500,000.00	-	27/03/2023 EMTN HOLDING	EUR	-	-	-
INTERNATIONAL NV	EUR	-	-	-	D'INFRASTRUCTURES DE TRANSPORT SAS 1.625%	EUR	-	-	-
1.966% 27/01/2025 EMTN	EUR	-	-	-	27/11/2027 EMTN IBERDROLA FINANZAS SA	EUR	2,500,000.00	-	-
					1.250% 28/10/2026 EMTN IBERDROLA	EUR	2,000,000.00	1,000,000.00	-
					INTERNATIONAL BV FRN PERP	EUR	2,000,000.00	-	-
					IBERDROLA	EUR	-	-	-
					INTERNATIONAL BV FRN PERP EMTN	EUR	-	1,500,000.00	-
					IMERYS SA 1.500%	EUR	-	-	-
					15/01/2027 EMTN INFRA PARK SAS 1.625%	EUR	4,000,000.00	-	-
					19/04/2028				

NN (L) Euro Sustainable Credit (excluding Financials)

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
INNOGY FINANCE BV	EUR	-	3,000,000.00	-	ORANGE SA 1.375%	EUR	3,000,000.00	-	-
1.000% 13/04/2025					20/03/2028 EMTN				
INNOGY FINANCE BV	EUR	3,805,000.00	3,805,000.00	-	ORANGE SA 1.875%	EUR	4,900,000.00	-	-
1.250% 19/10/2027 EMTN					12/09/2030 EMTN				
INNOGY FINANCE BV	EUR	2,425,000.00	-	-	ORANGE SA 3.000%	EUR	900,000.00	-	-
1.500% 31/07/2029 EMTN					15/06/2022 EMTN				
INNOGY FINANCE BV	EUR	900,000.00	-	-	ORIGIN ENERGY FINANCE	EUR	6,000,000.00	-	-
5.750% 14/02/2033 EMTN					LTD 16/06/2071 FRN EMTN				
INTERNATIONAL FLAVOR & FRAGRANCES 1.800%	EUR	2,430,000.00	-	-	ORIGIN ENERGY FINANCE	EUR	-	4,163,000.00	-
25/09/2026					LTD 2.500% 23/10/2020				
IREN SPA 1.500%	EUR	3,301,000.00	3,301,000.00	-	EMTN				
24/10/2027 EMTN					ORIGIN ENERGY FINANCE	EUR	-	2,000,000.00	-
ITALGAS SPA 1.625%	EUR	2,000,000.00	2,000,000.00	-	LTD 2.875% 11/10/2019				
18/01/2029 EMTN					EMTN				
JAB HOLDINGS BV 2.000%	EUR	2,000,000.00	2,000,000.00	-	ORIGIN ENERGY FINANCE	EUR	4,200,000.00	-	-
18/05/2028					LTD 3.500% 04/10/2021				
JAB HOLDINGS BV 2.500%	EUR	1,800,000.00	900,000.00	-	ORLEN CAPITAL AB 2.500%	EUR	-	1,000,000.00	-
25/06/2029					07/06/2023				
JOHN DEERE CASH	EUR	-	450,000.00	-	ORLEN CAPITAL AB 2.500%	EUR	2,100,000.00	-	-
MANAGEMENT SA 0.500%					30/06/2021				
15/09/2023 EMTN					O2 TELEFONICA	EUR	900,000.00	900,000.00	-
JOHNSON CONTROLS	EUR	1,582,000.00	-	-	DEUTSCHLAND				
INTERNATIONAL PLC ZCP					FINANZIERUNGS GMBH				
04/12/2020					1.750% 05/07/2025				
KINDER MORGAN INC/DE	USD	500,000.00	1,500,000.00	-	O2 TELEFONICA	EUR	-	2,000,000.00	-
5.625% 15/11/2023					DEUTSCHLAND				
KONINKLIJKE DSM NV	EUR	-	1,500,000.00	-	FINANZIERUNGS GMBH				
2.375% 03/04/2024 EMTN					2.375% 10/02/2021				
KONINKLIJKE PHILIPS NV	EUR	4,775,000.00	-	-	PARKER-HANNIFIN CORP	EUR	2,000,000.00	-	-
1.375% 02/05/2028					1.125% 01/03/2025				
LANXESS AG 1.000%	EUR	-	1,500,000.00	-	PEPSICO INC 2.625%	EUR	-	1,000,000.00	-
07/10/2026 EMTN					28/04/2026 EMTN				
LEGRAND SA 1.875%	EUR	-	900,000.00	-	POSTNL NV 1.000%	EUR	1,182,000.00	-	-
16/12/2027					21/11/2024				
MAGNA INTERNATIONAL	EUR	-	2,415,000.00	-	PROCTER & GAMBLE	EUR	1,715,000.00	-	-
INC 1.500% 25/09/2027					CO/THE 1.125%				
MCDONALD'S CORP 1.000%	EUR	2,000,000.00	5,000,000.00	-	02/11/2023				
15/11/2023					PROCTER & GAMBLE	EUR	3,360,000.00	-	-
MCDONALD'S CORP 2.375%	EUR	1,000,000.00	1,700,000.00	-	CO/THE 2.000%				
27/11/2024					16/08/2022				
MERCK KGAA 12/12/2074	EUR	800,000.00	1,500,000.00	-	PROGRAMA CEDULAS TDA	EUR	-	2,000,000.00	-
FRN					FONDO DE TITULIZACION				
MERCK KGAA 12/12/2074	EUR	1,500,000.00	1,500,000.00	-	DE ACTIVOS 4.250%				
FRN					10/04/2031				
MOL HUNGARIAN OIL & GAS PLC 2.625%	EUR	1,500,000.00	1,000,000.00	-	PSA BANQUE FRANCE SA	EUR	4,500,000.00	-	-
28/04/2023					0.625% 10/10/2022 EMTN	EUR	1,400,000.00	-	-
MOLNLYCKE HOLDING AB	EUR	1,900,000.00	-	-	RCI BANQUE SA 0.250%				
1.500% 28/02/2022					12/07/2021 EMTN	EUR	900,000.00	-	-
MONDI FINANCE PLC	EUR	-	150,000.00	-	RCI BANQUE SA 0.500%	EUR	800,000.00	-	-
1.500% 15/04/2024 EMTN					15/09/2023 EMTN	EUR	800,000.00	-	-
MONDI FINANCE PLC	EUR	2,416,000.00	-	-	RCI BANQUE SA 0.750%	EUR	3,400,000.00	-	-
1.625% 27/04/2026 EMTN					12/01/2022 EMTN	EUR	3,400,000.00	-	-
NATIONAL GRID PLC	EUR	1,700,000.00	-	-	RCI BANQUE SA 1.000%	EUR	4,900,000.00	2,000,000.00	-
4.375% 10/03/2020 EMTN					17/05/2023 EMTN	EUR	-		
NEWELL BRANDS INC	USD	1,000,000.00	4,000,000.00	-	RED ELECTRICA				
3.150% 01/04/2021					FINANCIACIONES SAU				
NOKIA OYJ 2.000%	EUR	2,000,000.00	2,000,000.00	-	1.250% 13/03/2027 EMTN	EUR	3,500,000.00	-	-
15/03/2024 EMTN					RELX FINANCE BV 1.500%	EUR	931,000.00	-	-
OMV AG 0.600%	EUR	-	2,000,000.00	-	13/05/2027				
19/11/2018 EMTN					REN FINANCE BV 2.500%	EUR	1,000,000.00	-	-
OMV AG 2.625%	EUR	1,500,000.00	-	-	12/02/2025 EMTN	EUR	-	1,500,000.00	-
27/09/2022 EMTN					REPSOL INTERNATIONAL				
OPTUS FINANCE PTY LTD	EUR	500,000.00	-	-	FINANCE BV 0.500%				
3.500% 15/09/2020 EMTN					23/05/2022 EMTN	EUR	-		
ORANGE SA FRN PERP	EUR	1,500,000.00	-	-	REPSOL INTERNATIONAL				
EMTN					FINANCE BV 2.250%				
ORANGE SA 1.375%	EUR	4,500,000.00	2,500,000.00	-	10/12/2026 EMTN	EUR	1,800,000.00	-	-
16/01/2030 EMTN					REPSOL INTERNATIONAL				
					FINANCE BV 2.625%				
					28/05/2020 EMTN				

NN (L) Euro Sustainable Credit (excluding Financials)

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
REPSOL INTERNATIONAL FINANCE BV 4.875% 19/02/2019 EMTN	EUR	500,000.00	-	-	TENNET HOLDING BV 1.375% 05/06/2028 EMTN	EUR	3,855,000.00	-	-
RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 1.875% 23/10/2037 EMTN	EUR	4,200,000.00	500,000.00	-	TERNA RETE ELETTRICA NAZIONALE SPA 1.375% 26/07/2027 EMTN	EUR	1,000,000.00	-	-
SANEF SA 0.950% 19/10/2028 EMTN	EUR	-	2,000,000.00	-	TESCO PLC 5.000% 24/03/2023 EMTN	GBP	3,500,000.00	-	-
SANEF SA 1.875% 16/03/2026	EUR	-	1,700,000.00	-	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II	EUR	1,000,000.00	1,000,000.00	-
SCHNEIDER ELECTRIC SE 1.375% 21/06/2027 EMTN	EUR	1,600,000.00	-	-	BV 1.125% 15/10/2024 TEVA PHARMACEUTICAL	EUR	-	1,800,000.00	-
SES SA FRN PERP	EUR	768,000.00	768,000.00	-	FINANCE NETHERLANDS II BV 1.250% 31/03/2023	EUR	3,000,000.00	-	-
SES SA FRN PERP	EUR	1,000,000.00	1,000,000.00	-	THERMO FISHER SCIENTIFIC INC 1.950% 24/07/2029	EUR	-	2,542,000.00	-
SIEMENS	EUR	330,000.00	-	-	THERMO FISHER SCIENTIFIC INC 2.875% 24/07/2037	EUR	-	-	-
FINANCIERINGSMAATSCHA PPIJ NV 1.000% 06/09/2027 EMTN	EUR	1,638,000.00	-	-	THYSSENKRUPP AG 2.750% 08/03/2021 EMTN	EUR	1,220,000.00	-	-
FINANCIERINGSMAATSCHA PPIJ NV 1.375% 06/09/2030 EMTN	EUR	2,000,000.00	-	-	TIME WARNER INC 1.950% 15/09/2023	EUR	2,000,000.00	-	-
SNAM SPA 0.875% 25/10/2026 EMTN	EUR	900,000.00	-	-	TITAN GLOBAL FINANCE PLC 2.375% 16/11/2024	EUR	1,010,000.00	1,010,000.00	-
SOLVAY SA 2.750% 02/12/2027	EUR	2,000,000.00	-	-	TOTAL SA FRN PERP EMTN	EUR	6,374,000.00	1,000,000.00	-
STATNETT SF 0.875% 08/03/2025 EMTN	EUR	2,000,000.00	-	-	TRANSURBAN FINANCE CO PTY LTD 1.750%	EUR	2,500,000.00	-	-
SYDNEY AIRPORT FINANCE CO PTY LTD 1.750% 26/04/2028 EMTN	EUR	1,957,000.00	-	-	29/03/2028 EMTN TRANSURBAN FINANCE CO	EUR	1,000,000.00	-	-
SYMRISE AG 1.750% 10/07/2019 EMTN	EUR	2,000,000.00	1,500,000.00	-	PTY LTD 1.875% 16/09/2024 EMTN	EUR	1,500,000.00	-	-
TDC A/S 1.750% 27/02/2027 EMTN	EUR	2,300,000.00	1,700,000.00	-	UBISOFT ENTERTAINMENT SA 1.289% 30/01/2023	EUR	-	5,000,000.00	-
TELECOM ITALIA SPA/MILANO 2.375% 12/10/2027 EMTN	EUR	4,260,000.00	4,260,000.00	-	UCB SA 1.875% 02/04/2022 EMTN	EUR	2,000,000.00	-	-
TELECOM ITALIA SPA/MILANO 3.000% 30/09/2025 EMTN	EUR	1,500,000.00	1,500,000.00	-	UNILEVER NV 1.000% 14/02/2027 EMTN	EUR	2,000,000.00	-	-
TELEFONICA EMISIONES SAU 1.447% 22/01/2027 EMTN	EUR	2,700,000.00	1,000,000.00	-	UNILEVER NV 1.375% 31/07/2029 EMTN	EUR	2,300,000.00	-	-
TELEFONICA EMISIONES SAU 1.460% 13/04/2026 EMTN	EUR	4,200,000.00	1,000,000.00	-	VALEO SA 1.500% 18/06/2025 EMTN	EUR	1,300,000.00	4,100,000.00	-
TELEFONICA EMISIONES SAU 1.528% 17/01/2025 EMTN	EUR	1,300,000.00	-	-	VALEO SA 1.625% 18/03/2026 EMTN	EUR	1,500,000.00	-	-
TELEFONICA EMISIONES SAU 1.930% 17/10/2031 EMTN	EUR	500,000.00	-	-	VERIZON COMMUNICATIONS INC	EUR	1,200,000.00	1,200,000.00	-
TELEFONICA EMISIONES SAU 2.318% 17/10/2028 EMTN	EUR	1,000,000.00	2,000,000.00	-	VIER GAS TRANSPORT GMBH 1.500% 25/09/2028	EUR	2,400,000.00	2,400,000.00	-
TELEFONICA EUROPE BV FRN PERP	EUR	2,400,000.00	2,400,000.00	-	VINCI SA 1.750% 26/09/2030	EUR	2,240,000.00	2,240,000.00	-
TELEFONICA EUROPE BV FRN PERP	EUR	3,000,000.00	-	-	VODAFONE GROUP PLC 1.125% 20/11/2025 EMTN	EUR	3,300,000.00	3,300,000.00	-
TELEKOM	EUR	-	3,000,000.00	-	VODAFONE GROUP PLC 2.875% 20/11/2037 EMTN	EUR	4,000,000.00	-	-
FINANZMANAGEMENT GMBH 1.500% 07/12/2026 TELEKOM	EUR	-	2,000,000.00	-	VOESTALPINE AG 1.375% 27/09/2024 EMTN	EUR	-	1,500,000.00	-
FINANZMANAGEMENT GMBH 3.125% 03/12/2021 EMTN	EUR	4,000,000.00	3,300,000.00	-	VOESTALPINE AG 4.000% 05/10/2018 EMTN	EUR	2,000,000.00	-	-
TENNET HOLDING BV FRN PERP	EUR	-	-	-	WESTPAC SECURITIES NZ LTD/LONDON 0.250% 06/04/2022 EMTN	EUR	2,625,000.00	2,625,000.00	-
					WIND TRE SPA 3.125% 20/01/2025	EUR	-	700,000.00	-
					WOLTERS KLUWER NV 2.500% 13/05/2024	EUR	2,300,000.00	-	-
					ZF NORTH AMERICA CAPITAL INC 2.750% 27/04/2023	EUR	-	-	-

NN (L) Euro Sustainable Credit (excluding Financials)

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ZF NORTH AMERICA CAPITAL INC 4.750% 29/04/2025	USD	3,350,000.00	-	-

Undertakings for collective investment

Open ended funds

NN (L) LIQUID EUR - Z CAP EUR	EUR	170,507.00	198,363.40	-
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(Denominated in EUR)

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					BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.500% 15/05/2024	EUR	3,455,000.00	5,950,000.00	-
					BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.750% 15/02/2024	EUR	1,650,000.00	-	-
Bonds and other debt instruments					BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.000% 04/01/2022	EUR	1,822,000.00	1,620,000.00	-
BUNDES OBLIGATION ZCP 07/10/2022	EUR	6,846,000.00	2,063,000.00	-	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.000% 15/08/2023	EUR	3,980,000.00	3,540,000.00	-
BUNDES OBLIGATION ZCP 08/10/2021	EUR	-	7,500,000.00	-	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.250% 04/09/2021	EUR	-	6,500,000.00	-
BUNDES OBLIGATION ZCP 09/04/2021	EUR	4,210,000.00	-	-	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.000% 04/07/2020	EUR	1,912,000.00	-	-
BUNDES OBLIGATION ZCP 13/10/2023	EUR	2,220,000.00	-	-	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.250% 04/07/2021	EUR	-	5,785,000.00	-
BUNDES OBLIGATION ZCP 14/04/2023	EUR	6,980,000.00	-	-	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.500% 04/07/2019	EUR	1,019,000.00	-	-
BUNDES OBLIGATION ZCP 17/04/2020	EUR	3,230,000.00	-	-	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.250% 04/01/2024	EUR	-	2,180,000.00	-
BUNDES OBLIGATION 0.250% 11/10/2019	EUR	-	2,203,165.00	-	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 6.500% 04/07/2027	EUR	11,390,000.00	4,528,000.00	-
BUNDES OBLIGATION 0.250% 13/04/2018	EUR	-	4,080,000.00	-	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.500% 15/08/2027	EUR	-	3,788,000.00	-
BUNDES OBLIGATION 0.250% 16/10/2020	EUR	4,892,000.00	3,340,000.00	-	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.250% 04/07/2018	EUR	10,050,000.00	-	-
BUNDES OBLIGATION 0.500% 12/04/2019	EUR	-	6,580,000.00	-	GEN ZCP 13/09/2019	EUR	8,650,000.00	-	-
BUNDES OBLIGATION 0.500% 23/02/2018	EUR	-	6,240,000.00	-	GEN ZCP 13/12/2019	EUR	10,000,000.00	10,000,000.00	-
BUNDES OBLIGATION 1.000% 12/10/2018	EUR	-	3,870,000.00	-	GEN ZCP 14/06/2019	EUR	-	11,000,000.00	-
BUNDES OBLIGATION 1.000% 22/02/2019	EUR	-	8,600,000.00	-	GEN ZCP 14/09/2018	EUR	-	9,800,000.00	-
BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 11,390,000.00	EUR	-	8,120,000.00	-	GEN ZCP 15/03/2019	EUR	11,285,582.85	-	-
BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE ZCP 15/08/2026	EUR	11,390,000.00	2,496,000.00	-	BUNDES REPUBLIK INFLATION LINKED BOND 0.500% 15/04/2030	EUR	3,095,000.00	1,149,000.00	-
BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.250% 15/02/2027	EUR	15,107,000.00	4,870,000.00	-	NETHERLANDS GOVERNMENT BOND ZCP 15/01/2022	EUR	8,308,000.00	2,489,000.00	-
BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.500% 15/02/2025	EUR	17,265,000.00	8,942,000.00	-	NETHERLANDS GOVERNMENT BOND ZCP 15/01/2024	EUR	-	4,740,000.00	-
BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.500% 15/02/2026	EUR	3,938,000.00	2,523,000.00	-	NETHERLANDS GOVERNMENT BOND ZCP 15/04/2018	EUR	-	-	-
BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.500% 15/02/2028	EUR	9,921,000.00	1,741,000.00	-					
BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.000% 15/08/2024	EUR	2,633,000.00	3,135,000.00	-					
BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.000% 15/08/2025	EUR	14,504,000.00	2,704,000.00	-					
BUNDES REPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.500% 15/05/2023	EUR	5,016,000.00	3,873,000.00	-					

NN (L) Euromix Bond

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
NETHERLANDS GOVERNMENT BOND 0.250% 15/01/2020	EUR	2,050,000.00	-	-
NETHERLANDS GOVERNMENT BOND 0.250% 15/07/2025	EUR	3,398,000.00	2,578,000.00	-
NETHERLANDS GOVERNMENT BOND 0.500% 15/07/2026	EUR	884,000.00	-	-
NETHERLANDS GOVERNMENT BOND 0.750% 15/07/2027	EUR	10,740,000.00	3,794,000.00	-
NETHERLANDS GOVERNMENT BOND 0.750% 15/07/2028	EUR	5,338,000.00	-	-
NETHERLANDS GOVERNMENT BOND 1.250% 15/01/2019	EUR	-	6,600,000.00	-
NETHERLANDS GOVERNMENT BOND 1.750% 15/07/2023	EUR	1,870,000.00	822,000.00	-
NETHERLANDS GOVERNMENT BOND 2.000% 15/07/2024	EUR	1,018,000.00	641,000.00	-
NETHERLANDS GOVERNMENT BOND 2.250% 15/07/2022	EUR	4,859,000.00	5,286,000.00	-
NETHERLANDS GOVERNMENT BOND 3.750% 15/01/2023	EUR	1,590,000.00	-	-
NETHERLANDS GOVERNMENT BOND 4.000% 15/07/2018	EUR	-	4,000,000.00	-
NETHERLANDS GOVERNMENT BOND 4.000% 15/07/2019	EUR	-	3,780,000.00	-
NETHERLANDS GOVERNMENT BOND 7.500% 15/01/2023	EUR	1,215,261.00	2,370,000.00	-

Undertakings for collective investment

Open ended funds

NN (L) LIQUID EUR - Z CAP	EUR	282,653.00	268,176.00	-
EUR				

NN (L) European Equity

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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	-	23,924.00	-	ENI SPA	EUR	58,646.00	-	-
ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	112,609.00	142,048.00	-	E.ON SE	EUR	191,078.00	191,078.00	-
AENA SME SA	EUR	26,686.00	847.00	-	EQUINOR ASA	NOK	65,013.00	1,638.00	-
AGEAS	EUR	50,891.00	3,759.00	-	ERSTE GROUP BANK AG	EUR	74,939.00	36,490.00	-
AIB GROUP PLC	EUR	-	459,807.00	-	EVONIK INDUSTRIES AG	EUR	78,834.00	46,049.00	-
ALFA LAVAL AB	SEK	168,936.00	142,790.00	-	FRESENIUS SE & CO KGAA	EUR	-	69,505.00	-
ALLIED IRISH BANKS PLC	EUR	-	4,898.00	-	GIVAUDAN SA - REG	CHF	597.00	597.00	-
ALSTOM SA	EUR	25,104.00	-	-	GLAXOSMITHKLINE PLC	GBP	315,518.00	-	-
AMADEUS IT GROUP SA	EUR	17,574.00	17,574.00	-	H LUNDBECK A/S	DKK	-	43,585.00	-
APERAM SA	EUR	-	18,840.00	-	HSBC HOLDINGS PLC	GBP	121,622.00	121,622.00	-
ASR NEDERLAND NV	EUR	89,386.00	75,043.00	-	IMPERIAL BRANDS PLC	GBP	29,637.00	60,162.00	-
ASTRAZENECA PLC	GBP	-	47,055.00	-	ING GROEP NV	EUR	-	383,295.00	-
ATLAS COPCO AB	SEK	120,735.00	-	-	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	EUR	169,977.00	36,709.00	-
ATOS SE	EUR	-	8,999.00	-	INTESA SANPAOLO SPA	EUR	988,929.00	988,929.00	-
AXA SA	EUR	-	119,822.00	-	KERING SA	EUR	4,171.00	-	-
AXEL SPRINGER SE	EUR	15,702.00	-	-	KONINKLIJKE AHOLD	EUR	245,564.00	21,313.00	-
BALOISE HOLDING AG	CHF	-	11,602.00	-	DELHAIZE NV	EUR	47,294.00	22,454.00	-
BARRATT DEVELOPMENTS PLC	GBP	-	404,530.00	-	KONINKLIJKE DSM NV	EUR	43,491.00	6,347.00	-
BARRY CALLEBAUT AG -REG	CHF	1,212.00	89.00	-	LEG IMMOBILIEN AG	EUR	1,450,328.00	67,000.00	-
BERKELEY GROUP HOLDINGS PLC	GBP	8,595.00	8,595.00	-	LEGAL & GENERAL GROUP PLC	GBP	-	-	-
BNP PARIBAS SA	EUR	56,978.00	2,556.00	-	LINDE AG -TENDER	EUR	4,776.00	-	-
BOLIDEN AB	SEK	47,573.00	25,471.00	-	LONZA GROUP AG -REG	CHF	3,444.00	12,022.00	-
BP PLC	GBP	1,118,165.00	75,862.00	-	L'OREAL SA	EUR	6,730.00	-	-
BPOST SA	EUR	-	198,756.00	-	LVMH MOET HENNESSY	EUR	2,123.00	689.00	-
BRITISH AMERICAN TOBACCO PLC	GBP	-	31,867.00	-	LOUIS VUITTON SE	NOK	119,888.00	251,373.00	-
BUNZL PLC	GBP	51,370.00	1,295.00	-	MARINE HARVEST ASA	EUR	144,730.00	2,447.00	-
CARNIVAL PLC	GBP	-	22,538.00	-	MERLIN PROPERTIES	EUR	-	-	-
CASINO GUICHARD	EUR	76,299.00	76,299.00	-	SOCIMI SA	EUR	155,807.00	155,807.00	-
PERRACHON SA	EUR	33,828.00	33,828.00	-	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	-	13,935.00	-
CIE DE SAINT-GOBAIN	CHF	-	54,417.00	-	NATIONAL GRID PLC	GBP	44,079.00	202,676.00	-
RICHEMONT SA -REG	EUR	-	22,453.00	-	NESTE OYJ	EUR	-	49,849.00	-
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA -REG	EUR	-	-	-	NESTLE SA - REG	CHF	-	2,598.00	-
CNP ASSURANCES	EUR	112,375.00	-	-	NORSK HYDRO ASA	NOK	-	253,680.00	-
CONTINENTAL AG	EUR	14,571.00	367.00	-	NOVARTIS AG - REG	CHF	-	14,671.00	-
DANSKE BANK A/S	DKK	-	85,947.00	-	OMV AG	EUR	-	56,383.00	-
DEUTSCHE BOERSE AG	EUR	25,139.00	580.00	-	ORANGE SA	EUR	323,169.00	-	-
DEUTSCHE LUFTHANSA AG - REG	EUR	85,470.00	40,749.00	-	ORION OYJ	EUR	-	29,530.00	-
DEUTSCHE POST AG -REG	EUR	-	46,824.00	-	PARTNERS GROUP HOLDING AG	CHF	-	3,053.00	-
DEUTSCHE TELEKOM AG - REG	EUR	134,211.00	357,894.00	-	PERSIMMON PLC	GBP	-	5,307.00	-
DIAGEO PLC	GBP	165,162.00	148,163.00	-	PHILIPS LIGHTING NV	EUR	32,651.00	189,099.00	-
DIALOG SEMICONDUCTOR PLC	EUR	-	78,933.00	-	PROSIEBENSAT.1 MEDIA SE	EUR	43,109.00	-	-
DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION SA	EUR	-	519,227.00	-	PUMA AG	EUR	3,410.00	3,410.00	-
DNA OYJ	EUR	84,690.00	23,726.00	-	RANDSTAD HOLDING NV	EUR	21,419.00	21,419.00	-
ELECTROLUX AB - B	SEK	-	144,590.00	-	RIO TINTO PLC	GBP	53,594.00	6,542.00	-
ENAGAS SA	EUR	-	79,667.00	-	ROCHE HOLDING AG	CHF	36,757.00	830.00	-
ENDESA SA	EUR	-	161,548.00	-	GENUSSSCHEIN ROYAL MAIL PLC	GBP	-	466,177.00	-
ENEL SPA	EUR	-	376,635.00	-	RYANAIR HOLDINGS PLC	EUR	-	237,006.00	-
					SANDVIK AB	SEK	140,316.00	2,940.00	-
					SAP SE	EUR	29,826.00	13,899.00	-
					SGS SA -REG	CHF	2,173.00	2,173.00	-
					SIEMENS AG -REG	EUR	-	25,151.00	-
					SOCIETE GENERALE SA	EUR	-	87,460.00	-
					STRAUMANN HOLDING AG -REG	CHF	-	9,045.00	-

NN (L) European Equity

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SUNRISE COMMUNICATIONS GROUP AG	CHF	33,419.00	689.00	-
SVENSKA HANDELSBANKEN AB -A	SEK	241,827.00	114,225.00	-
TATE & LYLE PLC	GBP	-	101,769.00	-
TAYLOR WIMPEY PLC	GBP	-	343,938.00	-
TELENOR ASA	NOK	22,953.00	86,155.00	-
TESCO PLC	GBP	332,437.00	-	-
TOTAL SA	EUR	99,068.00	6,965.00	-
UCB SA	EUR	65,749.00	23,413.00	-
UNITED INTERNET AG -REG	EUR	103,936.00	19,461.00	-
UPM-KYMMENE OYJ	EUR	-	138,384.00	-
VINCI SA	EUR	12,317.00	-	-
VODAFONE GROUP PLC	GBP	-	2,427,849.00	-
VOLVO AB - B	SEK	62,716.00	62,716.00	-
WM MORRISON	GBP	-	1,440,862.00	-
SUPERMARKETS PLC	CHF	7,233.00	4,142.00	-
ZURICH INSURANCE GROUP AG	CHF	-	-	-
3I GROUP PLC	GBP	-	199,675.00	-

NN (L) European High Dividend

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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					MERLIN PROPERTIES	EUR	844,345.00	574,883.00	-
Shares					SOCIMI SA MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN - REG	EUR	63,739.00	68,595.00	-
ABERTIS	EUR	-	125,000.00	-	NESTLE SA - REG	CHF	245,722.00	114,517.00	-
INFRAESTRUCTURAS SA	EUR	372,955.00	13,366.00	-	NOKIA OYJ	EUR	270,000.00	1,000,000.00	-
ABN AMRO GROUP NV - CVA	EUR	80,116.00	222,946.00	-	NORSK HYDRO ASA	NOK	1,827,022.00	689,835.00	-
ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	910,765.00	427,770.00	-	NOVARTIS AG - REG	CHF	44,234.00	234,234.00	-
AIB GROUP PLC	EUR	-	270,000.00	-	ONTEX GROUP NV	EUR	45,000.00	250,000.00	-
ALLIED IRISH BANKS PLC	EUR	168,251.00	9,204.00	-	ORANGE SA	EUR	317,588.00	393,551.00	-
ALSTOM SA	EUR	218,413.00	100,340.00	-	ORION OYJ	EUR	180,000.00	180,000.00	-
APERAM SA	EUR	-	150,000.00	-	POSTE ITALIANE SPA	EUR	380,000.00	680,000.00	-
ARCELORMITTAL	EUR	115,000.00	175,000.00	-	PRUDENTIAL PLC	GBP	262,144.00	155,153.00	-
ASR NEDERLAND NV	GBP	155,105.00	21,326.00	-	RECKITT BENCKISER GROUP PLC	GBP	130,000.00	130,000.00	-
ASTRAZENECA PLC	GBP	600,000.00	1,800,000.00	-	RIO TINTO PLC	GBP	-	75,000.00	-
AVIVA PLC	EUR	180,000.00	490,000.00	-	ROCHE HOLDING AG	CHF	39,134.00	21,265.00	-
AXA SA	GBP	-	2,800,000.00	-	GENUSSCHEIN ROYAL DUTCH SHELL PLC - A	GBP	554,714.00	430,671.00	-
BARCLAYS PLC	EUR	262,883.00	249,000.00	-	ROYAL MAIL PLC	GBP	250,000.00	1,350,000.00	-
BNP PARIBAS SA	GBP	2,900,000.00	2,900,000.00	-	SAGE GROUP PLC/THE	GBP	925,985.00	1,675,985.00	-
BT GROUP PLC	EUR	40,000.00	70,000.00	-	SANOFI	EUR	127,541.00	31,381.00	-
CAPGEMINI SE	GBP	215,387.00	41,271.00	-	SAP SE	EUR	66,170.00	66,170.00	-
CARNIVAL PLC	GBP	2,824,375.00	-	-	SHIRE PLC	GBP	180,000.00	270,000.00	-
CENTRICA PLC	EUR	272,759.00	238,604.00	-	SIEMENS AG -REG	EUR	143,675.00	188,581.00	-
CIE DE SAINT-GOBAIN	EUR	64,312.00	12,549.00	-	SMURFIT KAPPA GROUP PLC	GBP	215,245.00	212,218.00	-
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA -REG	EUR	165,000.00	350,000.00	-	SSE PLC	GBP	510,000.00	1,010,000.00	-
CRH PLC	EUR	20,000.00	170,000.00	-	ST JAMES'S PLACE PLC	GBP	413,118.00	32,885.00	-
DAIMLER AG - REG	EUR	219,227.00	13,920.00	-	STANDARD CHARTERED PLC	GBP	475,000.00	1,315,000.00	-
DANONE SA	EUR	56,000.00	140,000.00	-	SUEZ	EUR	25,000.00	275,000.00	-
DEUTSCHE BOERSE AG	EUR	296,368.00	200,220.00	-	SVENSKA HANDELSBANKEN AB -A	SEK	953,368.00	972,924.00	-
DEUTSCHE POST AG -REG	EUR	814,955.00	449,391.00	-	TATE & LYLE PLC	GBP	1,200,000.00	1,200,000.00	-
DEUTSCHE TELEKOM AG - REG	EUR	1,952,539.00	1,906,004.00	-	TELEFONICA SA	EUR	-	870,000.00	-
ENEL SPA	EUR	616,778.00	1,286,778.00	-	TOTAL SA	EUR	276,425.00	301,279.00	-
ENGIE SA	EUR	807,068.00	80,303.00	-	UBS GROUP AG -REG	CHF	1,022,262.00	500,112.00	-
E.ON SE	NOK	-	280,000.00	-	UCB SA	EUR	30,000.00	30,000.00	-
EQUINOR ASA	EUR	258,980.00	210,583.00	-	UNICREDIT SPA	EUR	524,503.00	501,611.00	-
ERSTE GROUP BANK AG	EUR	130,000.00	330,000.00	-	UNILEVER NV - CVA	EUR	380,187.00	190,187.00	-
EVONIK INDUSTRIES AG	GBP	591,610.00	759,030.00	-	VALEO SA	EUR	46,299.00	46,299.00	-
GLAXOSMITHKLINE PLC	EUR	100,000.00	10,991.00	-	VINCI SA	EUR	83,290.00	56,763.00	-
GRUPO CATALANA OCCIDENTE SA	EUR	150,000.00	-	-	WHITBREAD PLC	GBP	30,000.00	150,000.00	-
INFINEON TECHNOLOGIES AG	EUR	687,843.00	1,467,843.00	-	WPP PLC	GBP	-	330,000.00	-
ING GROEP NV	GBP	-	580,000.00	-	YARA INTERNATIONAL ASA	NOK	124,763.00	224,763.00	-
INMARSAT PLC	GBP	-	2,200,000.00	-					
J SAINSBURY PLC	GBP	170,000.00	440,000.00	-					
JOHN WOOD GROUP PLC	GBP	91,962.00	128,922.00	-					
JOHNSON MATTHEY PLC	CHF	-	100,000.00	-					
JULIUS BAER GROUP LTD	EUR	280,000.00	280,000.00	-					
KLEPIERRE SA	EUR	240,710.00	700,710.00	-					
KONINKLIJKE AHOLD	EUR	-	30,000.00	-					
DELHAIZE NV	GBP	400,153.00	-	-					
KONINKLIJKE DSM NV	EUR	31,289.00	29,918.00	-					
LAND SECURITIES GROUP PLC	GBP	3,283,569.00	3,283,569.00	-					
LEG IMMOBILIEN AG									
LEGAL & GENERAL GROUP PLC									

NN (L) European High Yield

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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					CONSTELLIUM NV 5.875%	USD	547,000.00	547,000.00	-
Bonds and other debt instruments					15/02/2026 COOPERATIVA MURATORI & CEMENTISTI-CMC DI RAVENNA SC 6.000%	EUR	500,000.00	-	-
ADIENT GLOBAL HOLDINGS LTD 3.500% 15/08/2024	EUR	-	6,000,000.00	-	15/02/2023 COTT CORP 5.500%	EUR	1,660,000.00	-	-
AGROKOR DD 9.125% 01/02/2020 - DEFAULTED	EUR	2,500,000.00	-	-	01/07/2024 COTY INC 4.000%	EUR	3,250,000.00	-	-
ALDESA FINANCIAL SERVICES SA 7.250% 01/04/2021	EUR	600,000.00	-	-	15/04/2023 COTY INC 4.750%	EUR	3,250,000.00	650,000.00	-
ALGECO GLOBAL FINANCE PLC 6.500% 15/02/2023	EUR	6,920,000.00	2,320,000.00	-	15/04/2026 CROWN EUROPEAN HOLDINGS SA 2.250%	EUR	1,500,000.00	-	-
ALTICE FINCO SA 9.000% 15/06/2023	EUR	9,174,000.00	9,174,000.00	-	01/02/2023 CROWN EUROPEAN HOLDINGS SA 2.625%	EUR	-	4,400,000.00	-
ALTICE LUXEMBOURG SA 7.250% 15/05/2022	EUR	-	11,750,000.00	-	30/09/2024 CVS HEALTH CORP 3.700%	USD	1,430,000.00	1,430,000.00	-
ALTICE LUXEMBOURG SA 7.750% 15/05/2022	USD	-	1,470,000.00	-	09/03/2023 CVS HEALTH CORP 4.100%	USD	615,000.00	615,000.00	-
ANGLO AMERICAN CAPITAL PLC 2.500% 29/04/2021	EUR	-	5,700,000.00	-	25/03/2025 CVS HEALTH CORP 4.300%	USD	665,000.00	665,000.00	-
EMTN ANGLO AMERICAN CAPITAL PLC 2.875% 20/11/2020	EUR	-	9,250,000.00	-	25/03/2028 CVS HEALTH CORP 5.050%	USD	400,000.00	400,000.00	-
EMTN ARCELORMITTAL 0.950% 17/01/2023 EMTN	EUR	3,043,000.00	3,043,000.00	-	25/03/2048 DARLING GLOBAL FINANCE BV 3.625% 15/05/2026	EUR	3,800,000.00	-	-
ARCELORMITTAL 3.125% 14/01/2022 EMTN	EUR	-	8,095,000.00	-	DARLING GLOBAL FINANCE BV 4.750% 30/05/2022	EUR	6,000,000.00	-	-
ARCELORMITTAL 5.750% 29/03/2018 EMTN	EUR	-	1,390,000.00	-	DEA FINANCE SA 7.500% 15/10/2022	EUR	5,000,000.00	-	-
ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC 4.625% 15/05/2023	USD	10,000,000.00	-	-	DKT FINANCE APS 7.000% 17/06/2023	EUR	3,765,000.00	-	-
ARENA LUXEMBOURG FINANCE SARL 2.875% 01/11/2024	EUR	1,415,000.00	1,415,000.00	-	DUFY ONE BV 2.500% 15/10/2024	EUR	3,690,000.00	3,690,000.00	-
ASTALDI SPA 7.125% 01/12/2020	EUR	400,000.00	-	-	EDREAMS ODIGEO SA 5.500% 01/09/2023	EUR	2,670,000.00	670,000.00	-
AXALTA COATING SYSTEMS DUTCH HOLDING B BV 3.750% 15/01/2025	EUR	910,000.00	3,110,000.00	-	ELIS SA 2.875% 15/02/2026	EUR	1,100,000.00	1,100,000.00	-
BACARDI LTD 2.750% 03/07/2023	EUR	5,000,000.00	2,000,000.00	-	EMTN ENQUEST PLC 7.000%	USD	5,441,750.00	-	-
BALL CORP 4.375% 15/12/2023	EUR	3,500,000.00	-	-	15/04/2022 EMTN EQUINIX INC 2.875%	EUR	3,200,000.00	3,200,000.00	-
BOARDRIDERS SA 9.500% 15/12/2020	EUR	1,837,000.00	1,730,000.00	-	01/02/2026 EQUINIX INC 2.875%	EUR	3,075,000.00	5,375,000.00	-
CASINO GUICHARD PERRACHON SA 1.865% 13/06/2022 EMTN	EUR	3,000,000.00	-	-	01/10/2025 EQUINIX INC 2.875%	EUR	3,600,000.00	1,100,000.00	-
CELLNEX TELECOM SA 2.375% 16/01/2024 EMTN	EUR	-	4,000,000.00	-	15/03/2024 EUROPCAR GROUPE SA 4.125% 15/11/2024	EUR	2,290,000.00	2,290,000.00	-
CEMEX SAB DE CV 4.375% 05/03/2023	EUR	-	2,000,000.00	-	FIAT CHRYSLER AUTOMOBILES NV 3.750% 29/03/2024	EUR	-	3,000,000.00	-
CHEMOURS CO/THE 4.000% 15/05/2026	EUR	3,935,000.00	-	-	FIAT CHRYSLER FINANCE EUROPE SA 6.750% 14/10/2019 GMTN	EUR	-	4,930,000.00	-
CHEMOURS CO/THE 6.125% 15/05/2023	EUR	-	1,751,000.00	-	FIAT INDUSTRIAL FINANCE EUROPE SA 6.250% 09/03/2018 EMTN	EUR	-	2,214,000.00	-
CNH INDUSTRIAL FINANCE EUROPE SA 1.375% 23/05/2022 EMTN	EUR	-	6,390,000.00	-	FINANCIAL & RISK US HOLDINGS INC 4.500% 15/05/2026	EUR	2,245,000.00	-	-
CNH INDUSTRIAL FINANCE EUROPE SA 1.750% 12/09/2025 EMTN	EUR	-	5,020,000.00	-	GALAPAGOS HOLDING SA 7.000% 15/06/2022	EUR	-	4,035,000.00	-
CONSTELLIUM NV 4.250% 15/02/2026	EUR	2,010,000.00	-	-	GARRETT LX I SARL / GARRETT BORROWING LLC 5.125% 15/10/2026	EUR	3,180,000.00	-	-
					HANESBRANDS FINANCE LUXEMBOURG SCA 3.500% 15/06/2024	EUR	-	7,145,000.00	-

NN (L) European High Yield

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
HEXION INC 6.625%	USD	-	6,275,000.00	-	PETROBRAS GLOBAL	EUR	4,000,000.00	4,000,000.00	-
15/04/2020 HUNTSMAN	EUR	-	2,338,000.00	-	FINANCE BV 4.750%				
INTERNATIONAL LLC					14/01/2025				
4.250% 01/04/2025					PETROBRAS GLOBAL	USD	-	7,980,000.00	-
IHO VERWALTUNGS GMBH	EUR	-	6,820,000.00	-	FINANCE BV 5.375%				
2.750% 15/09/2021					27/01/2021				
INTERXION HOLDING NV	EUR	137,000.00	137,000.00	-	PETROBRAS GLOBAL	EUR	-	7,250,000.00	-
4.750% 15/06/2025					FINANCE BV 5.875%				
INTESA SANPAOLO SPA FRN	EUR	945,000.00	945,000.00	-	07/03/2022 EMTN				
PERP EMTN					PIAGGIO & C SPA 3.625%	EUR	800,000.00	800,000.00	-
KCA DEUTAG UK FINANCE	USD	1,330,000.00	1,330,000.00	-	30/04/2025				
PLC 9.625% 01/04/2023					PRO-GEST SPA 3.250%	EUR	2,500,000.00	-	-
KRATON POLYMERS LLC /	EUR	960,000.00	-	-	15/12/2024				
KRATON POLYMERS					PROMONTORIA HOLDING	EUR	700,000.00	700,000.00	-
CAPITAL CORP 5.250%					264 BV 6.750% 15/08/2023				
15/05/2026					PVH CORP 3.125%	EUR	3,845,000.00	3,845,000.00	-
K+S AG 3.250% 18/07/2024	EUR	2,800,000.00	-	-	15/12/2027				
LINCOLN FINANCE LTD	EUR	10,000,000.00	-	-	PVH CORP 3.625%	EUR	-	5,455,000.00	-
6.875% 15/04/2021					15/07/2024				
LKQ EUROPEAN HOLDINGS	EUR	5,750,000.00	-	-	QUINTILES IMS INC 3.500%	EUR	-	8,000,000.00	-
BV 3.625% 01/04/2026					15/10/2024				
LKQ ITALIA BONDCO SPA	EUR	-	3,000,000.00	-	RADISSON HOTEL	EUR	2,800,000.00	-	-
3.875% 01/04/2024					HOLDINGS AB 6.875%				
MAXEDA DIY HOLDING BV	EUR	2,310,000.00	6,810,000.00	-	15/07/2023				
6.125% 15/07/2022					RAIN CII CARBON LLC / CII	USD	470,000.00	2,726,000.00	-
MERCURY BONDCO PLC	EUR	-	3,225,000.00	-	CARBON CORP 7.250%				
7.125% 30/05/2021					01/04/2025				
MERCURY BONDCO PLC	EUR	-	1,000,000.00	-	RAIN CII CARBON LLC / CII	EUR	1,700,000.00	-	-
8.250% 30/05/2021					CARBON CORP 8.500%				
MPT OPERATING	EUR	-	5,164,000.00	-	15/01/2021				
PARTNERSHIP LP / MPT					REXEL SA 3.500%	EUR	-	9,330,000.00	-
FINANCE CORP 4.000%					15/06/2023				
19/08/2022					SAMSONITE FINCO SARL	EUR	916,000.00	916,000.00	-
NETFLIX INC 3.625%	EUR	2,000,000.00	2,000,000.00	-	3.500% 15/05/2026				
15/05/2027					SAPPI PAPIER HOLDING	EUR	-	750,000.00	-
NEXANS SA 3.750%	EUR	1,600,000.00	-	-	GMBH 3.375% 01/04/2022				
08/08/2023					SFR GROUP SA 5.375%	EUR	-	7,000,000.00	-
NEXI CAPITAL SPA 4.125%	EUR	3,900,000.00	-	-	15/05/2022				
01/11/2023					SFR GROUP SA 7.375%	USD	-	4,370,000.00	-
NIDDA HEALTHCARE	EUR	-	2,080,000.00	-	01/05/2026				
HOLDING AG 3.500%					SIGMA HOLDCO BV 5.750%	EUR	9,892,000.00	3,142,000.00	-
30/09/2024					15/05/2026				
NOKIA OF AMERICA CORP	USD	3,400,000.00	-	-	SOFTBANK GROUP CORP	EUR	3,326,000.00	3,326,000.00	-
6.450% 15/03/2029					4.000% 20/04/2023				
NOKIA OYJ 1.000%	EUR	-	1,855,000.00	-	SOFTBANK GROUP CORP	EUR	-	10,000,000.00	-
15/03/2021 EMTN					4.750% 30/07/2025				
NOKIA OYJ 2.000%	EUR	4,000,000.00	2,000,000.00	-	STARFRUIT FINCO BV /	EUR	1,990,000.00	-	-
15/03/2024 EMTN					STARFRUIT US HOLDCO LLC				
NOKIA OYJ 3.375%	USD	-	4,865,000.00	-	6.500% 01/10/2026				
12/06/2022					SUNSHINE MID BV 6.500%	EUR	7,400,000.00	2,700,000.00	-
NOKIA OYJ 4.375%	USD	-	1,195,000.00	-	15/05/2026				
12/06/2027					TELECOM ITALIA	EUR	13,500,000.00	2,000,000.00	-
OCI NV 5.000% 15/04/2023	EUR	1,291,000.00	1,291,000.00	-	SPA/MILANO 2.375%				
ORANO SA 3.125%	EUR	-	7,200,000.00	-	12/10/2027 EMTN				
20/03/2023 EMTN					TELECOM ITALIA	EUR	-	4,802,000.00	-
OTE PLC 2.375%	EUR	660,000.00	-	-	SPA/MILANO 3.625%				
18/07/2022					25/05/2026 EMTN				
OTE PLC 3.500%	EUR	-	8,750,000.00	-	TELECOM ITALIA	EUR	500,000.00	700,000.00	-
09/07/2020					SPA/MILANO 5.250%				
PAPREC HOLDING SA	EUR	-	2,600,000.00	-	17/03/2055 EMTN				
5.250% 01/04/2022					TELECOM ITALIA	USD	4,075,000.00	-	-
PETROBRAS GLOBAL	EUR	-	2,400,000.00	-	SPA/MILANO 5.303%				
FINANCE BV 3.750%					30/05/2024				
14/01/2021					TELECOM ITALIA	GBP	-	2,150,000.00	-
PETROBRAS GLOBAL	EUR	-	1,500,000.00	-	SPA/MILANO 6.375%				
FINANCE BV 4.250%					24/06/2019 EMTN				
02/10/2023					TELEMAR NORTE LESTE SA	EUR	-	4,940,000.00	-
PETROBRAS GLOBAL	USD	1,500,000.00	-	-	5.125% 15/12/2017 -				
FINANCE BV 4.375%					DEFAULTED				
20/05/2023									

NN (L) European High Yield

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
TESCO PLC 6.150%	USD	4,100,000.00	-	-
15/11/2037				
THYSSENKRUPP AG 1.375%	EUR	-	3,375,000.00	-
03/03/2022				
THYSSENKRUPP AG 1.750%	EUR	-	3,411,000.00	-
25/11/2020 EMTN				
THYSSENKRUPP AG 2.750%	EUR	-	1,166,000.00	-
08/03/2021 EMTN				
THYSSENKRUPP AG 4.000%	EUR	-	750,000.00	-
27/08/2018 EMTN				
TITAN GLOBAL FINANCE	EUR	-	2,000,000.00	-
PLC 3.500% 17/06/2021				
UNITYMEDIA GMBH	EUR	1,500,000.00	8,000,000.00	-
3.750% 15/01/2027				
UNITYMEDIA HESSEN	EUR	-	3,000,000.00	-
GMBH & CO KG /				
UNITYMEDIA NRW GMBH				
3.500% 15/01/2027				
UNITYMEDIA HESSEN	EUR	-	5,205,900.00	-
GMBH & CO KG /				
UNITYMEDIA NRW GMBH				
5.625% 15/04/2023				
USG CORP 4.875%	USD	3,500,000.00	-	-
01/06/2027				
VALEANT	EUR	500,000.00	15,500,000.00	-
PHARMACEUTICALS				
INTERNATIONAL INC				
4.500% 15/05/2023				
VERALLIA PACKAGING SASU	EUR	2,525,000.00	-	-
5.125% 01/08/2022				
VIRGIN MEDIA	GBP	-	2,270,000.00	-
RECEIVABLES FINANCING				
NOTES I DAC 5.500%				
15/09/2024				
VIRGIN MEDIA SECURED	GBP	1,250,000.00	1,250,000.00	-
FINANCE PLC 5.750%				
15/04/2023				
WIND TRE SPA 2.625%	EUR	7,761,000.00	2,511,000.00	-
20/01/2023				
WIND TRE SPA 3.125%	EUR	7,817,000.00	5,817,000.00	-
20/01/2025				
ZF NORTH AMERICA	EUR	-	9,000,000.00	-
CAPITAL INC 2.750%				
27/04/2023				
ZIGGO BOND CO BV 7.125%	EUR	6,100,000.00	-	-
15/05/2024				
ZIGGO BV 5.500%	USD	4,000,000.00	4,000,000.00	-
15/01/2027				
ZIGGO SECURED FINANCE	EUR	3,600,000.00	16,100,000.00	-
BV 3.750% 15/01/2025				

Other transferable securities and money market instruments

Bonds and other debt instruments

GRUPO ISOLUX CORSAN SA	EUR	3,069,476.00	-	-
3.000% 30/12/2021 -				
DEFAULTED				

Undertakings for collective investment

Open ended funds

NN (L) LIQUID EUR - Z CAP	EUR	279,658.00	315,816.00	-
EUR				

NN (L) European Real Estate

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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				
AEDIFICA SA	EUR	5,000.00	72,000.00	-
ALSTRIA OFFICE REIT-AG	EUR	191,852.00	-	-
AROUNDTOWN SA	EUR	1,937,646.00	269,947.00	-
BRITISH LAND CO PLC/THE	GBP	1,195,000.00	1,280,357.00	-
BUWOG AG	EUR	38,000.00	308,000.00	-
CASTELLUM AB	SEK	900,403.00	69,837.00	-
COVIVIO	EUR	5,701.00	-	-
DERWENT LONDON PLC	GBP	132,325.00	-	-
DEUTSCHE WOHNEN SE	EUR	239,000.00	531,185.00	-
FABEGE AB	SEK	293,000.00	762,997.00	-
FASTIGHETS AB BALDER - B	SEK	144,000.00	459,000.00	-
GECINA SA	EUR	59,000.00	71,080.00	-
GRAINGER PLC	GBP	1,670,000.00	1,670,000.00	-
GRAND CITY PROPERTIES SA	EUR	124,914.00	-	-
GREAT PORTLAND ESTATES PLC	GBP	1,140,000.00	1,140,000.00	-
HAMMERSON PLC	GBP	501,813.00	11,366.00	-
HANSTEEN HOLDINGS PLC	GBP	702,136.00	15,903.00	-
HISPANIA ACTIVOS	EUR	380,000.00	8,607.00	-
INMOBILIARIOS SOCIMI SA	SEK	30,000.00	320,000.00	-
HUFVUDSTADEN AB - A	EUR	63,000.00	170,365.00	-
ICADE	EUR	870,000.00	2,036,305.00	-
IMMOFINANZ AG	EUR	1,160,000.00	1,009,665.00	-
INMOBILIARIA COLONIAL SOCIMI SA	EUR	405,000.00	184,182.00	-
KLEPIERRE SA	GBP	787,395.00	716,000.00	-
LAND SECURITIES GROUP PLC	EUR	103,000.00	96,009.00	-
LEG IMMOBILIEN AG	EUR	387,561.00	765,000.00	-
MERLIN PROPERTIES	EUR	33,000.00	79,288.00	-
SOCIMI SA	EUR	97,000.00	19,533.00	-
NEXITY SA	EUR	88,435.00	67,000.00	-
NSI NV	CHF	-	-	-
PSP SWISS PROPERTY AG - REG	GBP	512,000.00	1,106,523.00	-
SEGRO PLC	GBP	249,000.00	1,449,000.00	-
SHAFESBURY PLC	CHF	-	70,495.00	-
SWISS PRIME SITE AG	CHF	100,000.00	207,505.00	-
SWISS PRIME SITE AG - REG	EUR	206,000.00	130,000.00	-
TAG IMMOBILIEN AG	EUR	57,000.00	50,000.00	-
UNIBAIL-RODAMCO SE	EUR	20,000.00	16,444.00	-
UNIBAIL-RODAMCO-WESTFIELD	GBP	283,702.00	-	-
UNITE GROUP PLC	EUR	206,000.00	384,840.00	-
VONOVIA SE				

NN (L) European Sustainable Equity

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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				
ADYEN NV	EUR	143.00	143.00	-
AIB GROUP PLC	EUR	175,023.00	105,142.00	-
ALLIED IRISH BANKS PLC	EUR	262,586.00	54,189.00	-
AMUNDI SA	EUR	142,778.00	7,842.00	-
ASR NEDERLAND NV	EUR	111,545.00	59,595.00	-
ATLANTIC SAPPHIRE AS	NOK	158,051.00	-	-
AVIVA PLC	GBP	214,583.00	994,861.00	-
AXA SA	EUR	91,343.00	366,981.00	-
BAKKAFROST P/F	NOK	94,324.00	42,207.00	-
BOOKING HOLDINGS INC	USD	1,061.00	544.00	-
BUNZL PLC	GBP	442,469.00	72,762.00	-
CAPGEMINI SE	EUR	2,819.00	32,040.00	-
CELLNEX TELECOM SA	EUR	154,499.00	67,363.00	-
CLINIGEN GROUP PLC	GBP	314,626.00	164,901.00	-
CONTINENTAL AG	EUR	8,956.00	14,902.00	-
CRITEO SA ADR	USD	171,172.00	81,697.00	-
CVS GROUP PLC	GBP	899,620.00	12,531.00	-
DECHRA	GBP	266,598.00	60,114.00	-
PHARMACEUTICALS PLC				
DEUTSCHE BOERSE AG	EUR	13,493.00	93,659.00	-
DEUTSCHE TELEKOM AG - REG	EUR	276,468.00	160,552.00	-
DORMAKABA HOLDING AG -REG	CHF	6,836.00	1,041.00	-
ELISA OYJ	EUR	153,063.00	21,647.00	-
ENAGAS SA	EUR	376,067.00	221,976.00	-
EQUINOR ASA	NOK	110,255.00	390,983.00	-
ESSILOR INTERNATIONAL CIE GENERALE D'OPTIQUE SA	EUR	40,778.00	32,983.00	-
FERROVIAL SA	EUR	1,337.00	1,337.00	-
FRESENIUS SE & CO KGAA	EUR	46,103.00	59,718.00	-
FRUTAROM INDUSTRIES LTD	ILS	7,227.00	87,445.00	-
GERRESHEIMER AG	EUR	14,120.00	50,628.00	-
GRUPO CATALANA	EUR	163,031.00	6,371.00	-
OCCIDENTE SA				
HENKEL AG & CO KGAA - PREF	EUR	75,948.00	3,271.00	-
HOMESERVE PLC	GBP	554,872.00	8,146.00	-
INFORMA PLC	GBP	489,293.00	50,932.00	-
INTESA SANPAOLO SPA	EUR	1,242,139.00	4,136,920.00	-
INTRUM JUSTITIA AB	SEK	350,504.00	152,366.00	-
JOHNSON MATTHEY PLC	GBP	70,308.00	81,946.00	-
KONINKLIJKE DSM NV	EUR	29,501.00	2,310.00	-
LANDIS+GYR GROUP AG	CHF	48,270.00	36,790.00	-
LEG IMMOBILIEN AG	EUR	1,965.00	33,298.00	-
LINDE AG	EUR	5,608.00	-	-
LINDE AG -TENDER	EUR	25,747.00	5,897.00	-
MICRO FOCUS	GBP	247,592.00	247,592.00	-
INTERNATIONAL PLC				
NOKIA OYJ	EUR	78,631.00	755,828.00	-
NOVO NORDISK A/S - B	DKK	68,505.00	99,576.00	-
NOVOZYMES A/S -B	DKK	53,802.00	95,188.00	-
ORKLA ASA	NOK	212,904.00	1,071,442.00	-
PRICELINE GROUP INC/THE	USD	2,359.00	448.00	-
PRUDENTIAL PLC	GBP	165,768.00	34,228.00	-
PUBLICIS GROUPE SA	EUR	-	57,966.00	-
RECKITT BENCKISER GROUP PLC	GBP	65,780.00	60,185.00	-

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
REPLY SPA	EUR	123,413.00	6,532.00	-
REPSOL SA	EUR	164,419.00	426,258.00	-
SARTORIUS STEDIM	EUR	68,655.00	101,232.00	-
BIOTECH SHIRE PLC	GBP	19,008.00	187,916.00	-
SIEMENS AG -REG	EUR	30,491.00	29,585.00	-
SIEMENS GAMESA	EUR	590,364.00	19,761.00	-
RENEWABLE ENERGY SA				
SNAM SPA	EUR	2,547,020.00	86,097.00	-
SOLAREDEGE	USD	198,430.00	4,059.00	-
TECHNOLOGIES INC				
SSE PLC	GBP	434,173.00	67,249.00	-
STRATEC BIOMEDICAL AG	EUR	96,123.00	1,326.00	-
STRAUMANN HOLDING AG -REG	CHF	8,282.00	723.00	-
UBISOFT ENTERTAINMENT	EUR	49,226.00	3,415.00	-
UNILEVER NV - CVA	EUR	109,729.00	176,614.00	-
UNITED INTERNET AG -REG	EUR	75,687.00	28,425.00	-
WIRECARD AG	EUR	37,213.00	55,869.00	-
YARA INTERNATIONAL ASA	NOK	97,256.00	207,280.00	-
ZALANDO SE	EUR	79,130.00	49,713.00	-
3I GROUP PLC	GBP	1,021,560.00	47,401.00	-

Undertakings for collective investment

Open ended funds				
NN (L) LIQUID EUR - Z CAP	EUR	106,993.00	104,924.00	-
EUR				

NN (L) First Class Multi Asset

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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									
ABBOTT LABORATORIES	USD	13,480.00	-	-	BANK POLSKA KASA OPIEKI SA	PLN	13,087.00	-	-
ABBVIE INC	USD	12,607.00	-	-	BANKINTER SA	EUR	23,914.00	-	-
ABN AMRO GROUP NV - CVA	EUR	25,157.00	-	-	BAYER AG -REG	EUR	2,261.00	-	-
ACC LTD	INR	13,149.00	-	-	BAYERISCHE MOTOREN WERKE AG	EUR	1,276.00	13,754.00	-
ACCENTURE PLC - A	USD	334.00	-	-	BECTON DICKINSON AND CO	USD	2,065.00	-	-
ACTIVISION BLIZZARD INC	USD	378.00	-	-	BERKSHIRE HATHAWAY INC - B	USD	1,548.00	5,085.00	-
ADOBE SYSTEMS INC	USD	265.00	-	-	BHP BILLITON PLC	GBP	10,513.00	-	-
AETNA INC	USD	2,694.00	-	-	BIOMARIN	USD	1,711.00	1,794.00	-
AIRBUS SE	EUR	4,729.00	-	-	PHARMACEUTICAL INC	USD	2,710.00	-	-
ALEXANDRIA REAL ESTATE EQUITIES INC	USD	2,500.00	15,949.00	-	BOEING CO/THE	USD	80.00	1,055.00	-
ALFA LAVAL AB	SEK	40,836.00	1,638.00	-	BOOKING HOLDINGS INC	USD	10,500.00	10,848.00	-
ALIBABA GROUP HOLDING LTD ADR	USD	13,578.00	2,977.00	-	BOSTON PROPERTIES INC	USD	64,609.00	210,000.00	-
ALLEGION PLC	USD	-	38,796.00	-	BR MALLS PARTICIPACOES SA	BRL	-	165,898.00	-
ALLERGAN PLC	USD	2,671.00	16,544.00	-	BRASKEM SA -PREF A	BRL	51,600.00	-	-
ALPHABET INC - C	USD	324.00	110.00	-	BRIDGESTONE CORP	JPY	12,695.00	-	-
ALTICE NV -A	EUR	52,392.00	83,712.00	-	BRISTOL-MYERS SQUIBB CO	USD	146,948.00	23,951.00	-
AMADA HOLDINGS CO LTD	JPY	21,600.00	-	-	BRITISH LAND CO PLC/THE	GBP	14,926.00	-	-
AMAZON.COM INC	USD	1,906.00	-	-	BRIXMOR PROPERTY GROUP INC	USD	215.00	-	-
AMERICAN CAMPUS COMMUNITIES INC	USD	7,005.00	-	-	BROADCOM INC	USD	14,149.00	-	-
AMERICAN ELECTRIC	USD	-	5,256.00	-	BROOKFIELD PROPERTY PARTNERS LP	CAD	28,035.00	-	-
POWER CO INC	USD	11,650.00	-	-	BROOKFIELD PROPERTY REIT INC	USD	49,596.00	-	-
AMERICAN HOMES 4 RENT - A	USD	5,677.00	-	-	BUNZL PLC	GBP	3,900.00	-	-
AMGEN INC	USD	9,709.00	-	-	CAMDEN PROPERTY TRUST	USD	42,892.00	16,323.00	-
ANGLO AMERICAN PLC	GBP	555.00	-	-	CANADIAN APARTMENT PROPERTIES REIT	CAD	-	13,359.00	-
ANHEUSER-BUSCH INBEV SA/NV	EUR	2,070.00	-	-	CANADIAN NATURAL RESOURCES LTD	CAD	11,096.00	9,799.00	-
ANTHEM INC	USD	7,468.00	-	-	CANADIAN PACIFIC	CAD	11,139.00	20,498.00	-
APARTMENT INVESTMENT & MANAGEMENT CO	USD	2,764.00	1,024.00	-	RAILWAY LTD	CAD	-	-	-
APPLE INC	USD	578.00	-	-	CANADIAN REAL ESTATE INVESTMENT TRUST	CAD	-	6,600.00	-
APPLIED MATERIALS INC	USD	18,334.00	2,501.00	-	CANON INC	JPY	30,000.00	891,500.00	-
APTIV PLC	USD	842,000.00	-	-	CAPITALAND COMMERCIAL TRUST	SGD	144,300.00	-	-
ASIA PACIFIC TELECOM CO LTD	TWD	199.00	-	-	CAPITALAND LTD	SGD	14,045.00	-	-
ASML HOLDING NV	EUR	16,700.00	-	-	CASTELLUM AB	SEK	2,341.00	-	-
ASTELLAS PHARMA INC	JPY	2,904.00	-	-	CATERPILLAR INC	USD	28,216.00	19,862.00	-
ASTRAZENECA PLC	GBP	24,808.00	-	-	CBS CORP -B NON VOTING	USD	12,182.00	30,797.00	-
AT&T INC	USD	47,776.00	30,119.00	-	CELGENE CORP	USD	19,903.00	98,670.00	-
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	-	-	-	CELLNEX TELECOM SA	EUR	938.00	-	-
AUTOMATIC DATA PROCESSING INC	USD	241.00	-	-	CHARTER COMMUNICATIONS INC -A	USD	21,230.00	-	-
AVALONBAY	USD	5,826.00	-	-	CHARTWELL RETIREMENT RESIDENCES	CAD	2,450.00	-	-
COMMUNITIES INC	USD	1,301.00	-	-	CHEVRON CORP	USD	80,000.00	-	-
BAIDU INC ADR	USD	49,523.00	-	-	CHINA CONCH VENTURE HOLDINGS LTD	HKD	228,000.00	-	-
BANCO BRADESCO SA - PREF	BRL	128,805.00	-	-	CHINA LIFE INSURANCE CO LTD/TAIWAN CHOICE PROPERTIES REAL ESTATE INVESTMENT TRUST	CAD	-	59,755.00	-
BANCO DE SABADELL SA	EUR	68,727.00	-	-	CIE DE SAINT-GOBAIN	EUR	1,027.00	-	-
BANCO SANTANDER SA	EUR	21,732.00	-	-	CIE FINANCIERE	CHF	1,467.00	4,851.00	-
BANCOLOMBIA SA - PREF	COP	740,800.00	-	-	RICHEMONT SA -REG	USD	1,959.00	-	-
BANGKOK DUSIT MEDICAL SERVICES PCL	THB	-	472,600.00	-	CIGNA CORP	USD	34,700.00	73,500.00	-
BANK CENTRAL ASIA TBK PT	IDR	81,541.00	-	-	CIMB GROUP HOLDINGS BHD	MYR	2,686.00	-	-
BANK LEUMI LE-ISRAEL BM	ILS	34,810.00	45,047.00	-	CISCO SYSTEMS INC	USD	-	-	-
BANK OF AMERICA CORP	USD	-	-	-					

NN (L) First Class Multi Asset

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CITIGROUP INC	USD	7,576.00	54,913.00	-	ESSILOR INTERNATIONAL	EUR	12,989.00	6,825.00	-
CLP HOLDINGS LTD	HKD	125,000.00	-	-	CIE GENERALE D'OPTIQUE				
CNOOC LTD	HKD	2,403,000.00	1,653,000.00	-	SA				
COCA-COLA CO/THE	USD	5,151.00	-	-	ETFS PHYSICAL PALLADIUM	USD	45,914.00	45,914.00	-
COGNIZANT TECHNOLOGY	USD	325.00	-	-	EVERSOURCE ENERGY	USD	3,127.00	16,956.00	-
SOLUTIONS CORP - A					EXPRESS SCRIPTS HOLDING	USD	4,522.00	-	-
COLGATE-PALMOLIVE CO	USD	569.00	-	-	CO				
COMCAST CORP - A	USD	47,664.00	115,693.00	-	EXTENDED STAY AMERICA	USD	10,971.00	-	-
COMMSCOPE HOLDING CO	USD	8,498.00	-	-	INC				
CONOCOPHILLIPS	USD	16,943.00	-	-	EXTRA SPACE STORAGE INC	USD	41,868.00	23,404.00	-
CONSTELLATION BRANDS	USD	632.00	-	-	EXXON MOBIL CORP	USD	12,831.00	-	-
INC - A					FABEGE AB	SEK	13,455.00	-	-
CORESITE REALTY CORP	USD	6,000.00	6,000.00	-	FACEBOOK INC - A	USD	1,262.00	-	-
CORPORATE OFFICE	USD	7,840.00	-	-	FANUC CORP	JPY	1,100.00	-	-
PROPERTIES TRUST					FEDERAL REALTY	USD	3,388.00	-	-
COSTCO WHOLESALE CORP	USD	468.00	-	-	INVESTMENT TRUST				
COUSINS PROPERTIES INC	USD	23,021.00	-	-	FEDEX CORP	USD	995.00	-	-
CROWN CASTLE	USD	2,468.00	-	-	FIBRA UNO	MXN	141,229.00	-	-
INTERNATIONAL CORP					ADMINISTRACION SA DE CV				
CUBESMART	USD	7,949.00	-	-	FIRST CAPITAL REALTY INC	CAD	18,802.00	-	-
CVS HEALTH CORP	USD	1,061.00	3,188.00	-	FIRST INDUSTRIAL REALTY	USD	-	1,241.00	-
CYRUSONE INC	USD	4,964.00	-	-	TRUST INC				
DAI NIPPON PRINTING CO	JPY	13,900.00	-	-	FLUOR CORP	USD	71,367.00	60,210.00	-
LTD					FOREST CITY REALTY TRUST	USD	11,123.00	-	-
DAIWA HOUSE INDUSTRY	JPY	2,100.00	7,000.00	-	INC				
CO LTD					FORTUNE BRANDS HOME &	USD	4,410.00	-	-
DANAHER CORP	USD	4,993.00	-	-	SECURITY INC				
DANONE SA	EUR	1,067.00	-	-	FRESENIUS SE & CO KGAA	EUR	28,763.00	18,635.00	-
DCT INDUSTRIAL TRUST INC	USD	4,434.00	-	-	FRUTAROM INDUSTRIES	ILS	-	7,465.00	-
DEERE & CO	USD	1,618.00	-	-	LTD				
DELUXE CORP	USD	6,323.00	45,116.00	-	GAMING AND LEISURE	USD	8,920.00	-	-
DEUTSCHE BOERSE AG	EUR	789.00	16,682.00	-	PROPERTIES INC				
DEUTSCHE POST AG - REG	EUR	7,831.00	-	-	GECINA SA	EUR	5,900.00	10,810.00	-
DEUTSCHE WOHNEN SE	EUR	16,000.00	41,369.00	-	GENERAL ELECTRIC CO	USD	40,400.00	-	-
DEXUS	AUD	25,000.00	106,626.00	-	GENERAL MILLS INC	USD	388.00	-	-
DIAGEO PLC	GBP	1,727.00	-	-	GILEAD SCIENCES INC	USD	10,104.00	4,427.00	-
DIGITAL REALTY TRUST INC	USD	-	10,000.00	-	GLAXOSMITHKLINE PLC	GBP	12,392.00	-	-
DISCOVER FINANCIAL	USD	17,206.00	8,901.00	-	GLENCORE PLC	GBP	65,280.00	-	-
SERVICES					GOLD FIELDS LTD	ZAR	257,230.00	198,840.00	-
DNA OYJ	EUR	20,481.00	20,481.00	-	GOODMAN GROUP	AUD	40,000.00	5,147.00	-
DOLLAR TREE INC	USD	6,988.00	-	-	GOODYEAR TIRE & RUBBER	USD	26,256.00	-	-
DOUGLAS EMMETT INC	USD	1,000.00	26,029.00	-	CO/THE				
DOWDUPONT INC	USD	5,643.00	-	-	GRAMERCY PROPERTY	USD	8,118.00	-	-
DUKE REALTY CORP	USD	15,233.00	88,000.00	-	TRUST				
EATON CORP PLC	USD	21,608.00	13,125.00	-	GROWTHPOINT	ZAR	129,607.00	-	-
EBAY INC	USD	-	6,375.00	-	PROPERTIES LTD				
EDUCATION REALTY TRUST	USD	4,787.00	-	-	GRUPO CATALANA	EUR	29,830.00	29,830.00	-
INC					OCCIDENTE SA				
ELECTRONIC ARTS INC	USD	-	1,904.00	-	HALLIBURTON CO	USD	11,370.00	85,758.00	-
ELI LILLY & CO	USD	7,512.00	10,728.00	-	HAMMERSON PLC	GBP	31,398.00	-	-
EMBRAER SA	BRL	73,227.00	4,443.00	-	HANA FINANCIAL GROUP	KRW	64,800.00	55,546.00	-
EMLAK KONUT	TRY	501,183.00	-	-	INC				
GAYRIMENKUL YATIRIM					HANG LUNG PROPERTIES	HKD	-	635,000.00	-
ORTAKLIGI AS					LTD				
ENBRIDGE INC	CAD	9,029.00	-	-	HCP INC	USD	23,007.00	22,000.00	-
ENEL CHILE SA	CLP	310,864.00	287,409.00	-	HEALTHCARE REALTY	USD	18,000.00	36,291.00	-
ENEL SPA	EUR	23,372.00	-	-	TRUST INC				
EOG RESOURCES INC	USD	2,028.00	-	-	HEALTHCARE TRUST OF	USD	10,820.00	-	-
EPR PROPERTIES	USD	4,083.00	-	-	AMERICA INC - A				
EQUITY LIFESTYLE	USD	14,000.00	17,715.00	-	HELLA GMBH & CO KGAA	EUR	6,758.00	6,758.00	-
PROPERTIES INC					HESS CORP	USD	8,779.00	-	-
EQUITY RESIDENTIAL	USD	15,616.00	-	-	HIGHWOODS PROPERTIES	USD	5,312.00	-	-
ERSTE GROUP BANK AG	EUR	15,670.00	-	-	INC				
ESSEX PROPERTY TRUST	USD	-	10,052.00	-	HIMAX TECHNOLOGIES INC	USD	293,181.00	293,181.00	-
INC					- ADR				
					HOLLYSYS AUTOMATION	USD	-	175,862.00	-
					TECHNOLOGIES LTD				
					HOME DEPOT INC/THE	USD	3,272.00	-	-

NN (L) First Class Multi Asset

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
HONGKONG LAND HOLDINGS LTD	USD	53,400.00	-	-	LUKOIL PJSC	RUB	23,767.00	42,868.00	-
HOST HOTELS & RESORTS INC	USD	100,000.00	100,000.00	-	LUNDIN MINING CORP	CAD	10,924.00	215,536.00	-
HUDSON PACIFIC PROPERTIES INC	USD	-	34,107.00	-	LUPIN LTD	INR	23,082.00	-	-
HULIC CO LTD	JPY	23,200.00	-	-	LVMH MOET HENNESSY	EUR	642.00	5,678.00	-
HUMANA INC	USD	997.00	-	-	LOUIS VUITTON SE	USD	1,327.00	-	-
I-CABLE	HKD	-	39,384.00	-	L3 TECHNOLOGIES INC	USD	37,285.00	-	-
COMMUNICATIONS LTD	EUR	348,663.00	109,056.00	-	M DIAS BRANCO SA	BRL	5,680.00	-	-
ICICI BANK LTD	EUR	203,783.00	203,783.00	-	MACERICH CO/THE	USD	-	9,140.00	-
IMMOFINANZ AG	EUR	7,810.00	22,381.00	-	MAGNA INTERNATIONAL	CAD	-	-	-
INDUSTRIA DE DISENO	EUR	-	-	-	MAPFRE SA	EUR	109,718.00	-	-
TEXTIL SA	HKD	292,000.00	-	-	MARATHON PETROLEUM	USD	3,198.00	-	-
INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD -H	EUR	26,000.00	94,129.00	-	CORP	QAR	26,877.00	-	-
INMOBILIARIA COLONIAL	EUR	-	-	-	MASTERCARD INC - A	USD	510.00	-	-
SOCIMI SA	CAD	43,951.00	11,949.00	-	MCDONALD'S CORP	USD	20,372.00	5,655.00	-
INTACT FINANCIAL CORP	USD	2,535.00	-	-	MEDTRONIC PLC	USD	10,779.00	-	-
INTEL CORP	USD	484.00	-	-	MEGA FINANCIAL HOLDING	TWD	-	3,928,000.00	-
INTERNATIONAL BUSINESS MACHINES CORP	USD	-	21,881.00	-	CO LTD	USD	21,568.00	-	-
INTERPUBLIC GROUP OF COS INC/THE	USD	-	1,500.00	-	MERCK & CO INC	USD	35,858.00	45,000.00	-
INTUIT INC	USD	873.00	-	-	MGM GROWTH	USD	6,461.00	22,000.00	-
INTUITIVE SURGICAL INC	USD	11,783.00	-	-	PROPERTIES LLC -A	USD	559.00	-	-
INVITATION HOMES INC	USD	-	130.00	-	MICRON TECHNOLOGY INC	USD	3,934.00	-	-
JAPAN PRIME REALTY	JPY	110.00	152.00	-	MICROSOFT CORP	USD	6,461.00	-	-
INVESTMENT CORP	JPY	211.00	-	-	MID-AMERICA APARTMENT	USD	153,482.00	-	-
JAPAN REAL ESTATE	JPY	-	-	-	COMMUNITIES INC	AUD	6,800.00	-	-
INVESTMENT CORP	JPY	-	-	-	MIRVAC GROUP	JPY	8,700.00	-	-
JAPAN RETAIL FUND	JPY	-	-	-	MITSUBISHI ESTATE CO LTD	JPY	2,300.00	-	-
INVESTMENT CORP	USD	5,898.00	-	-	MITSUBISHI MATERIALS	JPY	1,052.00	-	-
JBG SMITH PROPERTIES	HKD	411,000.00	-	-	CORP	JPY	-	-	-
JIANGXI COPPER CO LTD	GBP	5,542.00	335,586.00	-	MONDELEZ	USD	1,837.00	-	-
JOHN WOOD GROUP PLC	GBP	11,189.00	-	-	INTERNATIONAL INC -A	USD	7,200.00	-	-
JOHNSON MATTHEY PLC	USD	8,198.00	-	-	MONSANTO CO	JPY	4,350.00	-	-
JPMORGAN CHASE & CO	CHF	1,328.00	-	-	NABTESCO CORP	ZAR	4,054.00	-	-
JULIUS BAER GROUP LTD	USD	9,228.00	-	-	NASPERS LTD -N	GBP	7,009.00	-	-
JUNIPER NETWORKS INC	JPY	300.00	-	-	NATIONAL GRID PLC	USD	-	-	-
KAO CORP	JPY	36,800.00	-	-	NATIONAL RETAIL	KRW	7,315.00	8,478.00	-
KDDI CORP	HKD	112,000.00	-	-	NESTLE SA - REG	CHF	2,128.00	-	-
KERRY PROPERTIES LTD	USD	120,894.00	17,365.00	-	NETFLIX INC	USD	2,071.00	-	-
KEYCORP	JPY	100.00	-	-	NIELSEN HOLDINGS PLC	USD	95,402.00	46,014.00	-
KEYENCE CORP	USD	3,922.00	-	-	NINTENDO CO LTD	JPY	100.00	-	-
KILROY REALTY CORP	USD	243.00	-	-	NIPPON BUILDING FUND	JPY	96.00	-	-
KIMBERLY-CLARK CORP	USD	20,691.00	-	-	INC	JPY	16,700.00	36,300.00	-
KINDER MORGAN INC/DE	USD	54,639.00	-	-	NIPPON SHOKUBAI CO LTD	JPY	13,800.00	60,300.00	-
KINROSS GOLD CORP	CAD	11,490.00	289,766.00	-	NIPPON TELEGRAPH &	JPY	90,100.00	-	-
KOMATSU LTD	JPY	24,700.00	17,000.00	-	TELEPHONE CORP	JPY	40,963.00	35,844.00	-
KONINKLIJKE AHOLD	EUR	7,939.00	-	-	NISSAN MOTOR CO LTD	EUR	340.00	-	-
DELHAIZE NV	EUR	5,742.00	5,742.00	-	NOKIA OYJ	JPY	-	-	-
KONINKLIJKE DSM NV	USD	409.00	-	-	NOMURA REAL ESTATE	DKK	5,151.00	-	-
KRAFT HEINZ CO/THE	EUR	2,594.00	-	-	MASTER FUND INC	DKK	1,770.00	8,728.00	-
LEG IMMOBILIEN AG	KRW	6,214.00	4,701.00	-	NOVO NORDISK A/S - B	CAD	20,638.00	-	-
LG INNOTEK CO LTD	USD	8,231.00	-	-	NOVOZYMES A/S -B	USD	-	5,690.00	-
LIBERTY PROPERTY TRUST	EUR	1,099.00	-	-	NUTRIEN LTD	USD	289.00	-	-
LINDE AG -TENDER	USD	55,000.00	154,000.00	-	NUVASIVE INC	USD	2,174.00	-	-
LINK REIT	USD	15,507.00	1,104.00	-	NVIDIA CORP	USD	12,931.00	-	-
LIVE NATION	CHF	1,736.00	1,736.00	-	NXP SEMICONDUCTORS NV	USD	-	-	-
ENTERTAINMENT INC	EUR	171.00	-	-	OCCIDENTAL PETROLEUM	USD	-	-	-
LONZA GROUP AG -REG	USD	2,927.00	-	-	CORP	USD	9,858.00	-	-
L'OREAL SA	CHF	-	-	-	OMEGA HEALTHCARE	USD	1,648.00	-	-
LOWE'S COS INC	EUR	-	-	-	INVESTORS INC	JPY	170.00	953.00	-
					ORACLE CORP	JPY	-	16,967.00	-
					ORIX JREIT INC	USD	-	-	-
					PARKER-HANNIFIN CORP	USD	-	-	-

NN (L) First Class Multi Asset

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
PARK24 CO LTD	JPY	9,100.00	-	-	SM INVESTMENTS CORP	PHP	-	29,330.00	-
PARTNERS GROUP	CHF	144.00	-	-	SM PRIME HOLDINGS INC	PHP	-	1,522,200.00	-
HOLDING AG					SOFTBANK GROUP CORP	JPY	7,700.00	-	-
PAYPAL HOLDINGS INC	USD	615.00	-	-	SONY CORP	JPY	5,300.00	-	-
PEPSICO INC	USD	968.00	-	-	SOUTH32 LTD	AUD	266,027.00	18,098.00	-
PFIZER INC	USD	46,765.00	-	-	SPAR GROUP LTD/THE	ZAR	16,680.00	-	-
PING AN INSURANCE	HKD	27,500.00	-	-	SPARK NEW ZEALAND LTD	NZD	103,726.00	-	-
GROUP CO OF CHINA LTD -					STARBUCKS CORP	USD	53,304.00	7,591.00	-
H					STRYKER CORP	USD	2,641.00	-	-
PIONEER NATURAL	USD	4,304.00	-	-	SUMITOMO HEAVY	JPY	6,500.00	-	-
RESOURCES CO					INDUSTRIES LTD				
POLSKI KONCERN	PLN	15,327.00	15,327.00	-	SUMITOMO MITSUI	JPY	5,200.00	24,100.00	-
NAFTOWY ORLEN SA					FINANCIAL GROUP INC				
PRAXAIR INC	USD	13,833.00	4,201.00	-	SUMITOMO REALTY &	JPY	74,000.00	32,000.00	-
PROCTER & GAMBLE	USD	1,750.00	-	-	DEVELOPMENT CO LTD				
CO/THE					SUN COMMUNITIES INC	USD	2,806.00	-	-
PROLOGIS INC	USD	31,519.00	-	-	SUNCOR ENERGY INC	CAD	13,366.00	-	-
PROMOTORA Y	MXN	7,009.00	-	-	SVB FINANCIAL GROUP	USD	5,064.00	3,352.00	-
OPERADORA DE					SVENSKA HANDELSBANKEN	SEK	7,618.00	46,081.00	-
INFRAESTRUCTURA SAB DE					AB -A				
CV					SWIRE PROPERTIES LTD	HKD	238,145.00	35,896.00	-
PRUDENTIAL FINANCIAL	USD	24,791.00	-	-	SWISS PRIME SITE AG	CHF	-	7,000.00	-
INC					SWISS PRIME SITE AG - REG	CHF	7,000.00	7,000.00	-
PRUDENTIAL PLC	GBP	34,852.00	25,901.00	-	SYNCHRONY FINANCIAL	USD	4,817.00	-	-
PUBLIC SERVICE	USD	9,875.00	9,648.00	-	TAIHEIYO CEMENT CORP	JPY	31,600.00	11,300.00	-
ENTERPRISE GROUP INC					TAIWAN BUSINESS BANK	TWD	809,000.00	-	-
PUBLIC STORAGE	USD	6,672.00	10,500.00	-	TAIWAN SEMICONDUCTOR	TWD	465,000.00	122,078.00	-
QUALCOMM INC	USD	792.00	-	-	MANUFACTURING CO LTD				
QUANTA SERVICES INC	USD	90,454.00	90,454.00	-	TAIYO NIPPON SANCO	JPY	37,400.00	-	-
REALTY INCOME CORP	USD	12,461.00	-	-	CORP				
RECKITT BENCKISER GROUP	GBP	453.00	-	-	TAKEDA PHARMACEUTICAL	JPY	36,600.00	54,800.00	-
PLC					CO LTD				
RECRUIT HOLDINGS CO LTD	JPY	9,600.00	-	-	TELEFONICA BRASIL SA -	BRL	53,711.00	-	-
REDEFINE PROPERTIES LTD	ZAR	336,093.00	-	-	PREF				
REGENCY CENTERS CORP	USD	6,000.00	28,175.00	-	TELEFONICA SA	EUR	33,013.00	-	-
REPUBLIC SERVICES INC -A	USD	16,140.00	52,434.00	-	TENCENT HOLDINGS LTD	HKD	22,700.00	23,900.00	-
RLJ LODGING TRUST	USD	8,993.00	-	-	TERRENO REALTY CORP	USD	19,493.00	44,771.00	-
ROYAL DUTCH SHELL PLC -	GBP	60,113.00	-	-	TESLA INC	USD	913.00	-	-
A					TEXAS INSTRUMENTS INC	USD	537.00	-	-
RYANAIR HOLDINGS PLC	EUR	2,582.00	-	-	THERMO FISHER SCIENTIFIC	USD	3,054.00	-	-
SABRA HEALTH CARE REIT	USD	9,892.00	-	-	INC				
INC					TJX COS INC/THE	USD	2,871.00	-	-
SALESFORCE.COM INC	USD	355.00	-	-	T-MOBILE US INC	USD	32,106.00	45,588.00	-
SAMPO OYJ -A	EUR	-	9,318.00	-	TOPPAN PRINTING CO LTD	JPY	30,000.00	-	-
SAMSUNG ELECTRO-	KRW	7,620.00	2,398.00	-	TOTAL SA	EUR	35,488.00	46,561.00	-
MECHANICS CO LTD					TOTO LTD	JPY	4,800.00	-	-
SAMSUNG ELECTRONICS	KRW	26,122.00	777.00	-	TOYOTA MOTOR CORP	JPY	7,300.00	62,700.00	-
CO LTD					TURKIYE HALK BANKASI AS	TRY	-	101,743.00	-
SAP SE	EUR	527.00	-	-	TURKIYE IS BANKASI AS -C	TRY	235,822.00	235,822.00	-
SBERBANK OF RUSSIA PJSC	RUB	250,979.00	12,657.00	-	UDR INC	USD	10,959.00	-	-
SCENTRE GROUP	AUD	49,275.00	249,115.00	-	UNIBAIL-RODAMCO SE	EUR	6,316.00	6,100.00	-
SCHLUMBERGER LTD	USD	10,446.00	-	-	UNIBAIL-RODAMCO-	EUR	6,159.00	-	-
SECOM CO LTD	JPY	3,700.00	-	-	WESTFIELD				
SEGRO PLC	GBP	17,000.00	-	-	UNILEVER NV - CVA	EUR	1,994.00	-	-
SEMEN INDONESIA	IDR	803,300.00	-	-	UNION PACIFIC CORP	USD	1,756.00	-	-
PERSERO TBK PT					UNITED OVERSEAS BANK	SGD	7,800.00	23,000.00	-
SENIOR HOUSING	USD	13,068.00	-	-	LTD				
PROPERTIES TRUST					UNITED TECHNOLOGIES	USD	1,744.00	8,040.00	-
SHAFTESBURY PLC	GBP	4,934.00	55,934.00	-	CORP				
SHANGHAI INDUSTRIAL	HKD	122,000.00	-	-	UNITEDHEALTH GROUP INC	USD	7,563.00	2,401.00	-
HOLDINGS LTD					UNIVERSAL ROBINA CORP	PHP	147,600.00	147,600.00	-
SHIONOGI & CO LTD	JPY	4,900.00	-	-	US BANCORP	USD	-	63,796.00	-
SIEMENS AG -REG	EUR	16,348.00	-	-	VALERO ENERGY CORP	USD	30,122.00	12,896.00	-
SIMON PROPERTY GROUP	USD	6,747.00	6,787.00	-	VENTAS INC	USD	4,000.00	17,271.00	-
INC					VEREIT INC	USD	58,642.00	-	-
SK INNOVATION CO LTD	KRW	2,829.00	-	-					
SL GREEN REALTY CORP	USD	7,205.00	-	-					

NN (L) First Class Multi Asset

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
VERIZON COMMUNICATIONS INC VERTEX	USD	15,326.00	-	-
PHARMACEUTICALS INC VF CORP	USD	4,403.00	21,140.00	-
VISA INC - A	USD	1,832.00	29,081.00	-
VODAFONE GROUP PLC	USD	996.00	-	-
VONOVIA SE	GBP	93,913.00	-	-
VORNADO REALTY TRUST	EUR	21,658.00	-	-
WALGREENS BOOTS	USD	7,823.00	-	-
ALLIANCE INC	USD	3,909.00	-	-
WALMART INC	USD	4,862.00	-	-
WEINGARTEN REALTY INVESTORS	USD	6,262.00	-	-
WELLTOWER INC	USD	17,778.00	5,159.00	-
WHARF REAL ESTATE	HKD	54,000.00	-	-
INVESTMENT CO LTD	HKD	-	23,000.00	-
WHEELLOCK & CO LTD	USD	19,027.00	124,727.00	-
WILLIAMS COS INC/THE	USD	3,283.00	-	-
WILLIS TOWERS WATSON PLC	USD	-	-	-
WOOLWORTHS HOLDINGS LTD/SOUTH AFRICA	ZAR	-	164,859.00	-
WP CAREY INC	USD	5,869.00	-	-
W-SCOPE CORP	JPY	23,700.00	23,700.00	-
YARA INTERNATIONAL ASA	NOK	1,023.00	-	-
YES BANK LTD	INR	167,486.00	-	-
ZHUZHOU CSR TIMES	HKD	117,700.00	224,500.00	-
ELECTRIC CO LTD - H	USD	-	29,297.00	-
ZIMMER BIOMET HOLDINGS INC	USD	-	-	-
3M CO	USD	2,447.00	-	-

Bonds and other debt instruments

BUNDESobligation 0.250% 13/04/2018	EUR	25,000,000.00	-	-
BUNDESobligation 0.500% 23/02/2018	EUR	50,000,000.00	10,000,000.00	-
BUNDESobligation 1.000% 12/10/2018	EUR	25,000,000.00	15,000,000.00	-
BUNDESSCHATZANWEISUN GEN ZCP 14/12/2018	EUR	35,000,000.00	10,000,000.00	-
BUNDESSCHATZANWEISUN GEN ZCP 15/06/2018	EUR	40,000,000.00	-	-
BUNDESSCHATZANWEISUN GEN ZCP 16/03/2018	EUR	25,000,000.00	-	-
DENMARK GOVERNMENT BOND 1.500% 15/11/2023	DKK	-	55,480,000.00	-
DENMARK GOVERNMENT BOND 1.750% 15/11/2025	DKK	-	90,000,000.00	-
DENMARK GOVERNMENT BOND 4.500% 15/11/2039	DKK	39,000,000.00	-	-
FINLAND GOVERNMENT BOND ZCP 15/09/2023	EUR	22,000,000.00	-	-
FINLAND GOVERNMENT BOND 2.625% 04/07/2042	EUR	-	1,300,000.00	-
IRELAND GOVERNMENT BOND 1.000% 15/05/2026	EUR	10,000,000.00	-	-
IRELAND GOVERNMENT BOND 5.400% 13/03/2025	EUR	-	10,000,000.00	-
NETHERLANDS GOVERNMENT BOND 0.500% 15/07/2026	EUR	12,000,000.00	15,000,000.00	-
NETHERLANDS GOVERNMENT BOND 2.000% 15/07/2024	EUR	11,000,000.00	11,000,000.00	-

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
NETHERLANDS GOVERNMENT BOND 5.500% 15/01/2028	EUR	16,000,000.00	-	-
NEW ZEALAND GOVERNMENT BOND 3.000% 20/04/2029	NZD	18,000,000.00	-	-
REPUBLIC OF AUSTRIA GOVERNMENT BOND ZCP 15/07/2023	EUR	13,000,000.00	-	-
SPAIN GOVERNMENT BOND 1.300% 31/10/2026	EUR	6,500,000.00	21,500,000.00	-
SPAIN GOVERNMENT BOND 1.400% 30/04/2028	EUR	30,000,000.00	-	-
SWEDEN GOVERNMENT BOND 0.750% 12/05/2028	SEK	200,000,000.00	75,000,000.00	-
UNITED STATES TREASURY INFLATION INDEXED BONDS 0.375% 15/07/2027	USD	31,326,033.34	-	-
UNITED STATES TREASURY INFLATION INDEXED BONDS 0.500% 15/01/2028	USD	30,075,913.68	-	-

Undertakings for collective investment

Open ended funds

ETFS ALUMINIUM	USD	1,346,419.00	-	-
ETFS COPPER	USD	318,514.00	148,745.00	-
ETFS NATURAL GAS	USD	15,683,338.00	59,123,854.00	-
ISHARES JP MORGAN EM LOCAL GOVERNMENT BOND UCITS ETF NN (L) EMERGING	USD	616,929.00	432,223.00	-
MARKETS DEBT (LOCAL BOND) - I CAP USD	USD	2,400.00	7,091.00	-
NN (L) EUROPEAN HIGH YIELD - I CAP EUR (HEDGED II)	EUR	-	1,800.00	-
NN (L) GLOBAL HIGH YIELD - I CAP EUR (HEDGED III)	EUR	-	7,811.00	-

NN (L) First Class Yield Opportunities

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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 27/03/2028 FRN	USD	1,400,000.00	400,000.00	-	AMERICAN BUILDERS & CONTRACTORS SUPPLY CO INC 5.875% 15/05/2026	USD	440,000.00	-	-
ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.500% 11/10/2022	USD	200,000.00	200,000.00	-	ANGLO AMERICAN CAPITAL PLC 3.250% 03/04/2023	EUR	-	500,000.00	-
ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 11/10/2027	USD	350,000.00	-	-	EMTN ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.250% 09/05/2028	USD	450,000.00	250,000.00	-
ABU DHABI GOVERNMENT INTERNATIONAL BOND 4.125% 11/10/2047	USD	350,000.00	-	-	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.375% 08/05/2048	USD	730,000.00	730,000.00	-
ACRISURE LLC / ACRISURE FINANCE INC 7.000% 15/11/2025	USD	400,000.00	400,000.00	-	ANTERO RESOURCES CORP 5.000% 01/03/2025	USD	750,000.00	-	-
ADANI PORTS & SPECIAL ECONOMIC ZONE LTD 3.950% 19/01/2022	USD	-	200,000.00	-	ANTERO RESOURCES CORP 5.625% 01/06/2023	USD	-	600,000.00	-
ADVANCED DISPOSAL SERVICES INC 5.625% 15/11/2024	USD	200,000.00	-	-	5.375% 01/11/2021	USD	-	500,000.00	-
AEGEA FINANCE SARL 5.750% 10/10/2024	USD	200,000.00	200,000.00	-	ANTERO RESOURCES CORP APX GROUP INC 7.875% 01/12/2022	USD	700,000.00	-	-
AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.650% 21/07/2027	USD	3,000,000.00	-	-	AQUARIUS & INVESTMENTS PLC FOR ZURICH INSURANCE CO LTD 02/10/2043 FRN EMTN	EUR	2,650,000.00	295,000.00	-
AEROPUERTOS ARGENTINA 2000 SA 6.875% 01/02/2027	USD	-	200,000.00	-	ARCELORMITTAL 0.950% 17/01/2023 EMTN	EUR	286,000.00	286,000.00	-
AEROPUERTOS DOMINICANOS SIGLO XXI SA 6.750% 30/03/2029	USD	200,000.00	-	-	ARCOS DORADOS HOLDINGS INC 5.875% 04/04/2027	USD	200,000.00	200,000.00	-
AES ARGENTINA GENERACION SA 7.750% 02/02/2024	USD	150,000.00	150,000.00	-	ARD FINANCE SA 6.625% 15/09/2023	EUR	-	430,000.00	-
AES GENER SA 18/12/2073 FRN	USD	200,000.00	-	-	ARENA LUXEMBOURG FINANCE SARL 2.875% 01/11/2024	EUR	115,000.00	115,000.00	-
AFRICA FINANCE CORP 3.875% 13/04/2024	USD	200,000.00	-	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 2.500% 31/12/2038 STEP- UP	USD	-	180,000.00	-
AGILE GROUP HOLDINGS LTD FRN PERP	USD	250,000.00	-	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 3.875% 15/01/2022	EUR	-	160,000.00	-
AGUA Y SANEAMIENTOS ARGENTINOS SA 6.625% 01/02/2023	USD	300,000.00	300,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 5.250% 15/01/2028	EUR	100,000.00	-	-
AIR LEASE CORP 3.625% 01/04/2027	USD	1,500,000.00	-	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 5.875% 11/01/2028	USD	280,000.00	-	-
AJECORP BV 6.500% 14/05/2022	USD	150,000.00	-	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.250% 09/11/2047	EUR	220,000.00	-	-
AKBANK TURK AS 16/03/2027 FRN EMTN	USD	-	200,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.875% 11/01/2048	USD	150,000.00	-	-
AKBANK TURK AS 27/04/2028 FRN	USD	240,000.00	240,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 7.125% 28/06/2117	USD	-	55,000.00	-
ALGECO GLOBAL FINANCE PLC 6.500% 15/02/2023	EUR	850,000.00	250,000.00	-	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 8.280% 31/12/2033	USD	182,264.94	-	-
ALGECO GLOBAL FINANCE PLC 8.000% 15/02/2023	USD	1,000,000.00	1,000,000.00	-					
ALLIANDER NV FRN PERP	EUR	960,000.00	-	-					
ALPEK SA DE CV 4.500% 20/11/2022	USD	400,000.00	-	-					
ALTICE FINCO SA 9.000% 15/06/2023	EUR	455,000.00	-	-					
ALTICE LUXEMBOURG SA 7.250% 15/05/2022	EUR	-	455,000.00	-					
AMBER CIRCLE FUNDING LTD 2.000% 04/12/2017	USD	-	250,000.00	-					

* Dirty valued bond/swap (including interest receivable).

NN (L) First Class Yield Opportunities

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ARGENTUM NETHERLANDS BV FOR SWISS RE LTD 15/08/2050 FRN	USD	2,420,000.00	-	-	BAYER US FINANCE II LLC 4.375% 15/12/2028 BELDEN INC 5.500%	USD	1,165,000.00	-	-
ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD 01/10/2046 FRN	EUR	710,000.00	800,000.00	-	15/04/2023 BELFIUS BANK SA/NV 3.125% 11/05/2026	EUR	700,000.00	4,300,000.00	-
EMTN ARION BANKI HF 0.750%	EUR	-	1,295,000.00	-	BLUELINE RENTAL FINANCE CORP / BLUELINE RENTAL LLC 9.250% 15/03/2024	USD	725,000.00	-	-
29/06/2020 EMTN ARION BANKI HF 1.625%	EUR	-	1,400,000.00	-	BNP PARIBAS CARDIF SA FRN PERP	EUR	900,000.00	600,000.00	-
01/12/2021 EMTN ATENTO LUXCO 1 SA	USD	-	180,000.00	-	BNP PARIBAS SA FRN PERP BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS	USD	202,000.00	202,000.00	-
6.125% 10/08/2022 ATRADIUS FINANCE BV	EUR	3,900,000.00	-	-	4.500% 01/03/2026 BOYD GAMING CORP	CLP	665,000,000.00	-	-
23/09/2044 FRN AT&T INC 4.900%	USD	1,700,000.00	1,700,000.00	-	6.000% 15/08/2026 BOYNE USA INC 7.250%	USD	250,000.00	-	-
14/08/2037 AUTOPISTAS DEL SOL SA/COSTA RICA 7.375%	USD	193,022.00	-	-	01/05/2025 BRASKEM NETHERLANDS FINANCE BV 3.500%	USD	90,000.00	90,000.00	-
30/12/2030 AVIVA PLC 04/12/2045 FRN	EUR	-	300,000.00	-	10/01/2023 BRAZIL NOTAS DO TESOURO NACIONAL SERIE	BRL	200,000.00	200,000.00	-
EMTN AVIVA PLC 05/07/2043 FRN	EUR	600,000.00	1,200,000.00	-	B 6.000% 15/08/2022* BRAZIL NOTAS DO TESOURO NACIONAL SERIE	BRL	-	2,000,000.00	-
AXA SA FRN PERP EMTN AXA SA 28/05/2029 FRN	EUR	600,000.00	600,000.00	-	F 10.000% 01/01/2021* BRAZIL NOTAS DO TESOURO NACIONAL SERIE	BRL	2,200,000.00	8,500,000.00	-
EMTN AXALTA COATING SYSTEMS DUTCH HOLDING B BV	EUR	300,000.00	-	-	F 10.000% 01/01/2023* BRAZIL NOTAS DO TESOURO NACIONAL SERIE	BRL	6,000,000.00	-	-
3.750% 15/01/2025 AZUL INVESTMENTS LLP	USD	270,000.00	270,000.00	-	F 10.000% 01/01/2027* BRAZILIAN GOVERNMENT INTERNATIONAL BOND	BRL	-	4,000,000.00	-
5.875% 26/10/2024 BAHAMAS GOVERNMENT INTERNATIONAL BOND	USD	200,000.00	-	-	4.625% 13/01/2028 BRAZILIAN GOVERNMENT INTERNATIONAL BOND	USD	250,000.00	-	-
6.000% 21/11/2028 BAHRAIN GOVERNMENT INTERNATIONAL BOND	USD	200,000.00	-	-	5.625% 07/01/2041 CABLE ONE INC 5.750%	USD	-	250,000.00	-
7.500% 20/09/2047 BAIDU INC 3.875%	USD	250,000.00	250,000.00	-	15/06/2022 CAIXA ECONOMICA	USD	350,000.00	-	-
29/09/2023 BANCO BTG PACTUAL SA/LUXEMBOURG 5.500%	USD	200,000.00	200,000.00	-	31/01/2023 BANCO DE BOGOTA SA	USD	200,000.00	-	-
4.375% 03/08/2027 BANCO DO BRASIL SA/CAYMAN 4.625%	USD	200,000.00	200,000.00	-	15/01/2025 BANCO DO BRASIL SA/CAYMAN 4.875%	USD	200,000.00	-	-
15/01/2025 BANCO DO BRASIL SA/CAYMAN 4.875%	USD	270,000.00	270,000.00	-	19/04/2023 BANCO GENERAL SA	USD	-	200,000.00	-
4.125% 07/08/2027 BANCO MACRO SA	USD	-	200,000.00	-	4.125% 07/08/2027 BANCO MACRO SA	USD	350,000.00	350,000.00	-
04/11/2026 FRN BANCO MERCANTIL DEL NORTE SA/GRAND	USD	-	200,000.00	-	15/01/2026 CBB INTERNATIONAL SUKUK CO SPC 5.250%	USD	800,000.00	-	-
CAYMAN FRN PERP BANCO SAFRA SA/CAYMAN ISLANDS 4.125%	USD	300,000.00	300,000.00	-	20/03/2025 CCM MERGER INC 6.000%	USD	-	200,000.00	-
08/02/2023 BANCOLOMBIA SA	USD	200,000.00	200,000.00	-	15/03/2022 CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP	USD	300,000.00	-	-
18/10/2027 FRN BANK OF AMERICA CORP	EUR	-	2,400,000.00	-	5.750% 15/02/2026 CCTI 2017 LTD 3.625%	USD	410,000.00	-	-
04/05/2027 FRN EMTN BANQUE OUEST AFRICAINE DE DEVELOPPEMENT	USD	-	290,000.00	-	08/08/2022 CDW LLC / CDW FINANCE CORP 5.000% 01/09/2023	USD	275,000.00	-	-
5.500% 06/05/2021 BAYER CAPITAL CORP BV	EUR	1,500,000.00	1,500,000.00	-	3.125% 27/07/2022 EMTN	EUR	-	200,000.00	-
1.500% 26/06/2026							-	600,000.00	-

* Dirty valued bond/swap (including interest receivable).

NN (L) First Class Yield Opportunities

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CEMEX SAB DE CV 7.750%	USD	-	400,000.00	-	CNH INDUSTRIAL FINANCE	EUR	1,950,000.00	-	-
16/04/2026					EUROPE SA 1.875%				
CENTENE CORP 5.375%	USD	370,000.00	-	-	19/01/2026 EMTN				
01/06/2026					CNPC GENERAL CAPITAL	USD	-	200,000.00	-
CENTENE CORP 6.125%	USD	375,000.00	-	-	LTD 1.950% 25/11/2017				
15/02/2024					EMTN				
CHARTER	USD	400,000.00	-	-	CNRC CAPITALE LTD FRN	USD	200,000.00	-	-
COMMUNICATIONS					PERP				
OPERATING LLC / CHARTER					COCA-COLA ICECEK AS	USD	-	200,000.00	-
COMMUNICATIONS					4.215% 19/09/2024				
OPERATING CAPITAL					COLBUN SA 3.950%	USD	200,000.00	-	-
4.200% 15/03/2028					11/10/2027				
CHARTER	USD	1,200,000.00	-	-	COLOMBIA	USD	200,000.00	-	-
COMMUNICATIONS					TELECOMUNICACIONES SA				
OPERATING LLC / CHARTER					ESP 5.375% 27/09/2022				
COMMUNICATIONS					COLOMBIAN TES 10.000%	COP	8,500,000,000.00	5,375,000,000.00	-
OPERATING CAPITAL					24/07/2024				
4.200% 15/03/2028					COLOMBIAN TES 5.000%	COP	-	3,469,700,000.00	-
CHEMOURS CO/THE	EUR	925,000.00	325,000.00	-	21/11/2018				
4.000% 15/05/2026					COMUNICACIONES	USD	200,000.00	-	-
CHEMOURS CO/THE	EUR	-	500,000.00	-	CELULARES SA VIA COMCEL				
6.125% 15/05/2023					TRUST 6.875% 06/02/2024				
CHENIERE CORPUS CHRISTI	USD	400,000.00	-	-	CONTINENTAL RESOURCES	USD	-	515,000.00	-
HOLDINGS LLC 5.125%					INC/OK 3.800% 01/06/2024	USD	-	950,000.00	-
30/06/2027					CONTINENTAL RESOURCES	USD	-	-	-
CHILE GOVERNMENT	USD	-	200,000.00	-	INC/OK 4.375% 15/01/2028	USD	950,000.00	-	-
INTERNATIONAL BOND					CONTINENTAL RESOURCES	USD	-	-	-
3.860% 21/06/2047					INC/OK 4.375% 15/01/2028	USD	-	119,000.00	-
CHINA GOVERNMENT	USD	200,000.00	200,000.00	-	CONTINENTAL RESOURCES	USD	-	-	-
INTERNATIONAL BOND					INC/OK 4.500% 15/04/2023	EUR	2,400,000.00	-	-
2.125% 02/11/2022					COOPERATIEVE RABOBANK	EUR	-	-	-
CHINA GOVERNMENT	USD	200,000.00	200,000.00	-	UA FRN PERP				
INTERNATIONAL BOND					COSAN LTD 5.950%	USD	-	200,000.00	-
2.625% 02/11/2027					20/09/2024				
CHINA JINJIANG	USD	-	200,000.00	-	COTT CORP 5.500%	EUR	-	425,000.00	-
ENVIRONMENT HOLDING					01/07/2024				
CO LTD 6.000% 27/07/2020					COTY INC 4.000%	EUR	300,000.00	-	-
CHINA MINMETALS CORP	USD	400,000.00	-	-	15/04/2023				
FRN PERP					COTY INC 4.750%	EUR	500,000.00	-	-
CHINA OIL & GAS GROUP	USD	-	200,000.00	-	15/04/2026				
LTD 4.625% 20/04/2022					CREDIT AGRICOLE	EUR	1,500,000.00	1,500,000.00	-
CHINA OIL & GAS GROUP	USD	-	200,000.00	-	ASSURANCES SA FRN PERP	EUR	1,100,000.00	1,100,000.00	-
LTD 5.000% 07/05/2020					CREDIT AGRICOLE	EUR	-	-	-
CHINA OVERSEAS FINANCE	USD	200,000.00	200,000.00	-	ASSURANCES SA				
CAYMAN VII LTD 4.250%					29/01/2028 FRN				
26/04/2023					CREDIT BANK OF MOSCOW	USD	365,000.00	365,000.00	-
CHINA SCE GROUP	USD	200,000.00	200,000.00	-	VIA CBOM FINANCE PLC				
HOLDINGS LTD 7.450%					5.550% 14/02/2023				
17/04/2021					CREDIT BANK OF MOSCOW	USD	-	200,000.00	-
CINEMARK USA INC 4.875%	USD	-	1,145,000.00	-	VIA CBOM FINANCE PLC				
01/06/2023					5.875% 07/11/2021				
CIT GROUP INC 5.250%	USD	70,000.00	70,000.00	-	CREDIVALORES-	USD	200,000.00	-	-
07/03/2025					CREDISERVICIOS SAS				
CLEARWAY ENERGY	USD	715,000.00	-	-	9.750% 27/07/2022				
OPERATING LLC 5.750%					CROATIA GOVERNMENT	EUR	150,000.00	-	-
15/10/2025					INTERNATIONAL BOND				
CLOVERIE PLC FOR ZURICH	EUR	-	1,400,000.00	-	2.750% 27/01/2030				
INSURANCE CO LTD					CROWN AMERICAS LLC /	USD	575,000.00	-	-
24/07/2039 FRN EMTN					CROWN AMERICAS				
CNAC HK FINBRIDGE CO	USD	-	450,000.00	-	CAPITAL CORP VI 4.750%				
LTD 3.500% 19/07/2022					01/02/2026				
CNAC HK FINBRIDGE CO	USD	220,000.00	220,000.00	-	CROWN CASTLE	USD	-	1,500,000.00	-
LTD 4.875% 14/03/2025					INTERNATIONAL CORP				
CNAC HK FINBRIDGE CO	USD	200,000.00	200,000.00	-	4.450% 15/02/2026				
LTD 5.125% 14/03/2028					CROWN EUROPEAN	EUR	200,000.00	200,000.00	-
CNH INDUSTRIAL FINANCE	EUR	1,000,000.00	619,000.00	-	HOLDINGS SA 2.250%				
EUROPE SA 1.375%					01/02/2023				
23/05/2022 EMTN					CROWN EUROPEAN	EUR	-	500,000.00	-
					HOLDINGS SA 2.625%				
					30/09/2024				

* Dirty valued bond/swap (including interest receivable).

NN (L) First Class Yield Opportunities

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CVS HEALTH CORP 4.300% 25/03/2028	USD	900,000.00	-	-	EGYPT GOVERNMENT INTERNATIONAL BOND 7.903% 21/02/2048	USD	460,000.00	200,000.00	-
CVS HEALTH CORP 5.050% 25/03/2048	USD	940,000.00	940,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 8.500% 31/01/2047	USD	-	200,000.00	-
DAE FUNDING LLC 4.000% 01/08/2020	USD	325,000.00	200,000.00	-	ELIS SA 2.875% 15/02/2026	EUR	200,000.00	200,000.00	-
DANONE SA FRN PERP EMTN	EUR	1,100,000.00	1,100,000.00	-	EMTN				
DBS GROUP HOLDINGS LTD FRN PERP	USD	-	200,000.00	-	ELM BV FOR SWISS REINSURANCE CO LTD FRN PERP	EUR	-	2,220,000.00	-
DE VOLKSBANK NV 05/11/2025 FRN EMTN	EUR	-	1,600,000.00	-	EMBRAER NETHERLANDS FINANCE BV 5.400% 01/02/2027	USD	-	225,000.00	-
DELL INTERNATIONAL LLC / EMC CORP 4.420% 15/06/2021	USD	-	400,000.00	-	ENERGY TRANSFER PARTNERS LP 4.750% 15/01/2026	USD	1,500,000.00	1,500,000.00	-
DELL INTERNATIONAL LLC / EMC CORP 6.020% 15/06/2026	USD	3,700,000.00	-	-	ENERGY TRANSFER PARTNERS LP 4.900% 01/02/2024	USD	-	1,800,000.00	-
DELL INTERNATIONAL LLC / EMC CORP 7.125% 15/06/2024	USD	935,000.00	560,000.00	-	ENLINK MIDSTREAM PARTNERS LP 4.850% 15/07/2026	USD	-	1,000,000.00	-
DENBURY RESOURCES INC 4.625% 15/07/2023	USD	-	500,000.00	-	ENTEGRIS INC 4.625% 10/02/2026	USD	65,000.00	65,000.00	-
DEVELOPMENT BANK OF KAZAKHSTAN JSC 4.125% 10/12/2022	USD	-	250,000.00	-	ENTERPRISE DEVELOPMENT AUTHORITY/THE 12.000% 15/07/2024	USD	350,000.00	-	-
DIAMONDBACK ENERGY INC 4.750% 01/11/2024	USD	250,000.00	-	-	EQUATE PETROCHEMICAL BV 4.250% 03/11/2026	USD	-	200,000.00	-
DIAMONDBACK ENERGY INC 4.750% 01/11/2024	USD	750,000.00	-	-	EQUINIX INC 2.875% 01/02/2026	EUR	540,000.00	540,000.00	-
DIAMONDBACK ENERGY INC 5.375% 31/05/2025	USD	-	75,000.00	-	EQUINIX INC 2.875% 01/10/2025	EUR	400,000.00	630,000.00	-
DIAMONDBACK ENERGY INC 5.375% 31/05/2025	USD	75,000.00	-	-	ERSTE GROUP BANK AG 26/05/2025 FRN EMTN	USD	-	800,000.00	-
DIB SUKUK LTD 3.625% 06/02/2023	USD	200,000.00	-	-	ERSTE GROUP BANK AG 7.125% 10/10/2022 EMTN	EUR	-	900,000.00	-
DIGICEL LTD 6.000% 15/04/2021	USD	200,000.00	200,000.00	-	EUROPCAR GROUPE SA 4.125% 15/11/2024	EUR	110,000.00	110,000.00	-
DIGICEL LTD 6.750% 01/03/2023	USD	250,000.00	250,000.00	-	EUROTORG LLC VIA BONITRON DAC 8.750% 30/10/2022	USD	400,000.00	200,000.00	-
DOMINICAN REPUBLIC INTERNATIONAL BOND 6.500% 15/02/2048	USD	150,000.00	-	-	EXPORT CREDIT BANK OF TURKEY 6.125% 03/05/2024	USD	200,000.00	200,000.00	-
DP WORLD LTD 2.375% 25/09/2026	EUR	200,000.00	200,000.00	-	EXPORT-IMPORT BANK OF CHINA/THE 2.500% 31/07/2019	USD	-	200,000.00	-
DUFY ONE BV 2.500% 15/10/2024	EUR	100,000.00	100,000.00	-	EXTRACTION OIL & GAS INC 5.625% 01/02/2026	USD	230,000.00	230,000.00	-
ECOPETROL SA 5.375% 26/06/2026	USD	-	200,000.00	-	FAIRFAX FINANCIAL HOLDINGS LTD 2.750% 29/03/2028	EUR	4,365,000.00	100,000.00	-
ECOPETROL SA 5.875% 18/09/2023	USD	200,000.00	-	-	FIAT CHRYSLER FINANCE EUROPE SA 6.750% 14/10/2019 GMTN	EUR	-	440,000.00	-
ECOPETROL SA 5.875% 28/05/2045	USD	100,000.00	100,000.00	-	FIDELITY & GUARANTY LIFE HOLDINGS INC 5.500% 01/05/2025	USD	790,000.00	-	-
ECUADOR GOVERNMENT INTERNATIONAL BOND 7.875% 23/01/2028	USD	200,000.00	-	-	FIRSTRAND BANK LTD 23/04/2018 FRN	USD	200,000.00	200,000.00	-
ECUADOR GOVERNMENT INTERNATIONAL BOND 8.875% 23/10/2027	USD	200,000.00	200,000.00	-	FLEX ACQUISITION CO INC 7.875% 15/07/2026	USD	250,000.00	250,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 4.750% 16/04/2026	EUR	475,000.00	-	-	FREEPORT-MCMORAN INC 4.000% 14/11/2021	USD	600,000.00	850,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 5.625% 16/04/2030	USD	345,000.00	-	-	FRONTERA ENERGY CORP 9.700% 25/06/2023	USD	200,000.00	-	-
EGYPT GOVERNMENT INTERNATIONAL BOND 6.588% 21/02/2028	USD	400,000.00	400,000.00	-					
EGYPT GOVERNMENT INTERNATIONAL BOND 7.500% 31/01/2027	USD	-	200,000.00	-					

* Dirty valued bond/swap (including interest receivable).

NN (L) First Class Yield Opportunities

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
FRONTIER COMMUNICATIONS CORP 8.500% 01/04/2026	USD	625,000.00	-	-	HECLA MINING CO 6.875% 01/05/2021	USD	750,000.00	-	-
FUFENG GROUP LTD 5.875% 28/08/2021	USD	200,000.00	200,000.00	-	HEWLETT PACKARD ENTERPRISE CO 4.900% 15/10/2025	USD	1,400,000.00	3,100,000.00	-
FUTURE LAND DEVELOPMENT HOLDINGS LTD 5.000% 16/02/2020	USD	200,000.00	200,000.00	-	HEXION INC 6.625% 15/04/2020	USD	-	600,000.00	-
GARRETT LX I SARL / GARRETT BORROWING LLC 5.125% 15/10/2026	EUR	475,000.00	-	-	HIDROVIAS INTERNATIONAL FINANCE SARL 5.950% 24/01/2025	USD	260,000.00	260,000.00	-
GCB T-MOBILE USA INC 4.750% 02/01/2028	USD	115,000.00	-	-	HOLOGIC INC 4.375% 15/10/2025	USD	770,000.00	-	-
GENNEIA SA 8.750% 20/01/2022	USD	150,000.00	150,000.00	-	HUANENG HONG KONG CAPITAL LTD FRN PERP	USD	400,000.00	-	-
GHANA GOVERNMENT INTERNATIONAL BOND 10.750% 14/10/2030	USD	-	200,000.00	-	HUB INTERNATIONAL LTD 7.000% 01/05/2026	USD	350,000.00	-	-
GHANA GOVERNMENT INTERNATIONAL BOND 7.625% 16/05/2029	USD	450,000.00	200,000.00	-	HUNGARY GOVERNMENT BOND 3.000% 27/10/2027	HUF	490,000,000.00	145,000,000.00	-
GHANA GOVERNMENT INTERNATIONAL BOND 8.62% 16/06/2049	USD	900,000.00	900,000.00	-	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.375% 25/03/2024	EUR	210,000.00	-	-
GOL FINANCE INC 7.000% 31/01/2025	USD	200,000.00	200,000.00	-	HUNGARY GOVERNMENT INTERNATIONAL BOND 6.375% 29/03/2021	USD	-	400,000.00	-
GREENLAND GLOBAL INVESTMENT LTD 5.900% 12/02/2023	USD	250,000.00	-	-	HUNGARY GOVERNMENT INTERNATIONAL BOND 6.375% 29/03/2021	EUR	400,000.00	-	-
GRUPO AVAL LTD 4.750% 26/09/2022	USD	200,000.00	-	-	HUNTSMAN INTERNATIONAL LLC 4.250% 01/04/2025	EUR	-	-	-
GRUPO KUO SAB DE CV 5.750% 07/07/2027	USD	200,000.00	-	-	IHO VERWALTUNGS GMBH 2.750% 15/09/2021	EUR	300,000.00	-	-
GRUPOSURA FINANCE SA 5.500% 29/04/2026	USD	-	200,000.00	-	IHO VERWALTUNGS GMBH 3.750% 15/09/2026	EUR	-	170,000.00	-
GTH FINANCE BV 7.250% 26/04/2023	USD	-	200,000.00	-	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.625% 14/06/2023	EUR	-	380,000.00	-
GUATEMALA GOVERNMENT BOND 5.750% 06/06/2022	USD	-	200,000.00	-	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.375% 30/07/2025	EUR	-	200,000.00	-
GUIAR CENTER INC 6.500% 15/04/2019	USD	-	500,000.00	-	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.350% 08/01/2027	USD	-	200,000.00	-
GULFPORT ENERGY CORP 6.375% 15/01/2026	USD	325,000.00	-	-	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.350% 11/01/2048	USD	200,000.00	-	-
HALFMOON PARENT INC 4.375% 15/10/2028	USD	3,885,000.00	-	-	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.750% 18/07/2047	USD	-	200,000.00	-
HALFMOON PARENT INC 4.900% 15/12/2048	USD	460,000.00	-	-	INDONESIA TREASURY BOND 7.000% 15/05/2027	IDR	27,500,000,000.00	16,700,000,000.00	-
HANESBRANDS FINANCE LUXEMBOURG SCA 3.500% 15/06/2024	EUR	-	900,000.00	-	INDONESIA TREASURY BOND 7.875% 15/04/2019	IDR	18,200,000,000.00	44,410,000,000.00	-
HANNOVER FINANCE LUXEMBOURG SA 14/09/2040	EUR	-	1,300,000.00	-	INDUSTRIAL SENIOR TRUST 5.500% 01/11/2022	USD	200,000.00	-	-
HANNOVER FINANCE LUXEMBOURG SA 30/06/2043	EUR	1,400,000.00	-	-	INFRAESTRUCTURA ENERGETICA NOVA SAB DE CV 3.750% 14/01/2028	USD	220,000.00	220,000.00	-
HANNOVER RUECK SE FRN PERP	EUR	-	800,000.00	-	INFRAESTRUCTURA ENERGETICA NOVA SAB DE CV 4.875% 14/01/2048	USD	220,000.00	220,000.00	-
HCA INC 5.000% 15/03/2024	USD	-	900,000.00	-	INKIA ENERGY LTD 5.875% 09/11/2027	USD	200,000.00	-	-
HCA INC 5.500% 15/06/2047	USD	1,143,000.00	-	-	INNER MONGOLIA HIGH-GRADE HIGH WAY CONSTRUCTION AND DEVELOPMENT CO LTD 4.375% 04/12/2020	USD	200,000.00	200,000.00	-
HCA INC 5.625% 01/09/2028	USD	765,000.00	-	-	INRETAIL PHARMA SA 5.375% 02/05/2023	USD	300,000.00	100,000.00	-
HD SUPPLY INC 5.750% 15/04/2024	USD	-	337,000.00	-					
H&E EQUIPMENT SERVICES INC 5.625% 01/09/2025	USD	-	490,000.00	-					

* Dirty valued bond/swap (including interest receivable).

NN (L) First Class Yield Opportunities

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
INTELSAT JACKSON HOLDINGS SA 8.000% 15/02/2024	USD	150,000.00	-	-	KRATON POLYMERS LLC / KRATON POLYMERS CAPITAL CORP 5.250% 15/05/2026	EUR	570,000.00	-	-
INTELSAT JACKSON HOLDINGS SA 9.750% 15/07/2025	USD	-	600,000.00	-	KUWAIT INTERNATIONAL GOVERNMENT BOND 2.750% 20/03/2022	USD	-	200,000.00	-
INTERCORP FINANCIAL SERVICES INC 4.125% 19/10/2027	USD	230,000.00	-	-	KUWAIT INTERNATIONAL GOVERNMENT BOND 3.500% 20/03/2027	USD	-	200,000.00	-
INTERNATIONAL GAME TECHNOLOGY PLC 4.125% 15/02/2020	EUR	-	335,000.00	-	KYOBO LIFE INSURANCE CO LTD 24/07/2047 FRN	USD	250,000.00	-	-
ITALY BUONI POLIENALI DEL TESORO 2.200% 01/06/2027	EUR	-	1,400,000.00	-	LEADER GOAL INTERNATIONAL LTD FRN PERP EMTN	USD	600,000.00	-	-
ITAU UNIBANCO HOLDING SA/CAYMAN ISLAND FRN PERP	USD	-	200,000.00	-	LENNAR CORP 4.125% 15/01/2022	USD	-	55,000.00	-
ITAU UNIBANCO HOLDING SA/CAYMAN ISLAND FRN PERP	USD	600,000.00	400,000.00	-	LENNAR CORP 4.750% 15/11/2022	USD	-	550,000.00	-
IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.250% 22/03/2030	EUR	180,000.00	180,000.00	-	LENNAR CORP 4.750% 30/05/2025	USD	700,000.00	-	-
IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.625% 22/03/2048	EUR	150,000.00	-	-	LEVEL 3 COMMUNICATIONS INC 5.750% 01/12/2022	USD	-	300,000.00	-
JAGGED PEAK ENERGY LLC 5.875% 01/05/2026	USD	750,000.00	-	-	LEVEL 3 FINANCING INC 5.375% 15/01/2024	USD	-	275,000.00	-
JAGUAR HOLDING CO II / PHARMACEUTICAL PRODUCT DEVELOPMENT LLC 6.375% 01/08/2023	USD	400,000.00	790,000.00	-	LINCOLN FINANCE LTD 6.875% 15/04/2021	EUR	100,000.00	-	-
JORDAN GOVERNMENT INTERNATIONAL BOND 6.125% 29/01/2026	USD	-	200,000.00	-	LKQ EUROPEAN HOLDINGS BV 3.625% 01/04/2026	EUR	300,000.00	300,000.00	-
JORDAN GOVERNMENT INTERNATIONAL BOND 7.375% 10/10/2047	USD	350,000.00	-	-	LOTTE SHOPPING BUSINESS MANAGEMENT HONG KONG LTD 2.375% 05/09/2020	USD	-	200,000.00	-
KAZAKHSTAN TEMIR ZHOLY NATIONAL CO JSC 4.850% 17/11/2027	USD	200,000.00	-	-	LUKOIL INTERNATIONAL FINANCE BV 4.563% 24/04/2023	USD	-	250,000.00	-
KAZMUNAYGAS NATIONAL CO JSC 4.750% 24/04/2025	USD	325,000.00	-	-	MACEDONIA GOVERNMENT INTERNATIONAL BOND 3.975% 24/07/2021	EUR	-	150,000.00	-
KAZMUNAYGAS NATIONAL CO JSC 5.375% 24/04/2030	USD	640,000.00	640,000.00	-	MAF GLOBAL SECURITIES LTD 4.750% 07/05/2024	USD	-	290,000.00	-
KAZMUNAYGAS NATIONAL CO JSC 6.375% 24/10/2048	USD	490,000.00	490,000.00	-	MAHLE GMBH 2.500% 14/05/2021	EUR	500,000.00	-	-
KAZMUNAYGAS NATIONAL CO JSC 7.000% 05/05/2020	USD	-	200,000.00	-	MAXEDA DIY HOLDING BV 6.125% 15/07/2022	EUR	-	300,000.00	-
KENYA GOVERNMENT INTERNATIONAL BOND 5.875% 24/06/2019	USD	-	200,000.00	-	MDC-GMTN BV 3.750% 19/04/2029	USD	-	200,000.00	-
KENYA GOVERNMENT INTERNATIONAL BOND 7.250% 28/02/2028	USD	200,000.00	-	-	EMTN MEG ENERGY CORP 6.500% 15/01/2025	USD	-	550,000.00	-
KENYA GOVERNMENT INTERNATIONAL BOND 8.250% 28/02/2048	USD	-	200,000.00	-	MEREDITH CORP 6.875% 01/02/2026	USD	1,295,000.00	-	-
KINDER MORGAN INC/DE 4.300% 01/06/2025	USD	1,200,000.00	2,900,000.00	-	MEXICAN BONOS 10.000% 05/12/2024	MXN	40,000,000.00	-	-
KOC HOLDING AS 3.500% 24/04/2020	USD	200,000.00	-	-	MEXICAN BONOS 5.750% 05/03/2026	MXN	-	54,000,000.00	-
KOREA EAST-WEST POWER CO LTD 2.625% 19/06/2022	USD	-	300,000.00	-	MEXICAN BONOS 8.000% 11/06/2020	MXN	-	16,521,200.00	-
					MEXICHEM SAB DE CV 5.500% 15/01/2048	USD	250,000.00	-	-
					MEXICO GOVERNMENT INTERNATIONAL BOND 3.750% 11/01/2028	USD	200,000.00	200,000.00	-
					MHP LUX SA 6.950% 03/04/2026	USD	400,000.00	-	-
					MHP SE 7.750% 10/05/2024	USD	400,000.00	400,000.00	-
					MINEJESA CAPITAL BV 4.625% 10/08/2030	USD	200,000.00	-	-

* Dirty valued bond/swap (including interest receivable).

NN (L) First Class Yield Opportunities

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
MINERVA LUXEMBOURG SA 5.875% 19/01/2028	USD	220,000.00	-	-	OI EUROPEAN GROUP BV 4.000% 15/03/2023	USD	900,000.00	-	-
MINERVA LUXEMBOURG SA 6.500% 20/09/2026	USD	-	200,000.00	-	OMAN GOVERNMENT INTERNATIONAL BOND 4.125% 17/01/2023	USD	545,000.00	-	-
MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 4.000% 19/08/2022	EUR	-	500,000.00	-	OMAN GOVERNMENT INTERNATIONAL BOND 5.375% 08/03/2027	USD	-	235,000.00	-
MSCI INC 4.750% 01/08/2026	USD	650,000.00	150,000.00	-	OMAN GOVERNMENT INTERNATIONAL BOND 5.625% 17/01/2028	USD	715,000.00	715,000.00	-
MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN 26/05/2041	EUR	400,000.00	-	-	OMAN GOVERNMENT INTERNATIONAL BOND 6.750% 17/01/2048	USD	955,000.00	600,000.00	-
FRN EMTN MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN 26/05/2042	GBP	900,000.00	-	-	ORANGE SA FRN PERP 20/03/2023 EMTN OVERSEAS CHINESE TOWN ASIA HOLDINGS LTD FRN PERP	EUR	1,500,000.00	-	-
FRN EMTN MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN 26/05/2042	EUR	1,500,000.00	1,300,000.00	-	ORANO SA 3.125% 20/03/2023 EMTN OVERSEAS CHINESE TOWN ASIA HOLDINGS LTD FRN PERP	EUR	600,000.00	-	-
FRN EMTN MULTIBANK INC 4.375% 09/11/2022	USD	200,000.00	200,000.00	-	PAKISTAN GOVERNMENT INTERNATIONAL BOND 6.875% 05/12/2027	USD	200,000.00	-	-
NATIONSTAR MORTGAGE HOLDINGS INC 8.125% 15/07/2023	USD	689,000.00	-	-	PANAMA GOVERNMENT INTERNATIONAL BOND 4.500% 16/04/2050	USD	200,000.00	-	-
NAVISTAR INTERNATIONAL CORP 6.625% 01/11/2025	USD	725,000.00	-	-	PAPREC HOLDING SA 5.250% 01/04/2022	EUR	-	500,000.00	-
NETFLIX INC 5.875% 15/02/2025	USD	750,000.00	750,000.00	-	PAPUA NEW GUINEA GOVERNMENT INTERNATIONAL BOND 8.375% 04/10/2028	USD	200,000.00	-	-
NEW METRO GLOBAL LTD 7.500% 20/03/2022	USD	200,000.00	-	-	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.600% 13/03/2048	USD	200,000.00	-	-
NEWFIELD EXPLORATION CO 5.625% 01/07/2024	USD	600,000.00	-	-	PARSLEY ENERGY LLC / PARSLEY FINANCE CORP 5.625% 15/10/2027	USD	160,000.00	-	-
NEXANS SA 3.750% 08/08/2023	EUR	300,000.00	-	-	PENNSYLVANIA NATIONAL GAMING INC 5.625% 15/01/2027	USD	-	650,000.00	-
NEXI CAPITAL SPA 4.125% 01/11/2023	EUR	600,000.00	-	-	PERUSAHAAN LISTRIK NEGARA PT 6.150% 21/05/2048	USD	200,000.00	-	-
NIDDA HEALTHCARE HOLDING AG 3.500% 30/09/2024	EUR	-	100,000.00	-	PERUSAHAAN PENERBIT SBSN INDONESIA III 3.400% 29/03/2022	USD	-	200,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 6.500% 28/11/2027	USD	200,000.00	200,000.00	-	PERUSAHAAN PENERBIT SBSN INDONESIA III 4.150% 29/03/2027	USD	-	200,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 28/11/2047	USD	200,000.00	200,000.00	-	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.850% 12/02/2042	PEN	-	4,000,000.00	-
NOKIA OF AMERICA CORP 6.450% 15/03/2029	USD	735,000.00	-	-	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.950% 12/08/2031	PEN	-	4,000,000.00	-
NOKIA OYJ 1.000% 15/03/2021 EMTN NORTHWEST	EUR	-	550,000.00	-	PETRA DIAMONDS US TREASURY PLC 7.250% 01/05/2022	USD	1,100,000.00	1,530,000.00	-
ACQUISITIONS ULC / DOMINION FINCO INC 7.125% 01/11/2022	USD	65,000.00	65,000.00	-	PETROAMAZONAS EP 4.625% 06/11/2020	USD	200,000.00	-	-
NOSTRUM OIL & GAS FINANCE BV 8.000% 25/07/2022	USD	-	300,000.00	-	PETROBRAS GLOBAL FINANCE BV 5.750% 01/02/2029	USD	200,000.00	-	-
NOVOLIPETSK STEEL VIA STEEL FUNDING DAC 4.000% 21/09/2024	USD	-	300,000.00	-	PETROBRAS GLOBAL FINANCE BV 6.250% 17/03/2024	USD	300,000.00	300,000.00	-
NOVOLIPETSK STEEL VIA STEEL FUNDING DAC 4.500% 15/06/2023	USD	-	200,000.00	-					
NRG ENERGY INC 6.250% 15/07/2022	USD	400,000.00	-	-				100,000.00	-

* Dirty valued bond/swap (including interest receivable).

NN (L) First Class Yield Opportunities

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
PETROBRAS GLOBAL FINANCE BV 7.375% 17/01/2027	USD	180,000.00	250,000.00	-	QATAR GOVERNMENT INTERNATIONAL BOND 4.500% 23/04/2028	USD	200,000.00	200,000.00	-
PETROBRAS GLOBAL FINANCE BV 8.375% 23/05/2021	USD	-	250,000.00	-	QATAR GOVERNMENT INTERNATIONAL BOND 5.103% 23/04/2048	USD	450,000.00	250,000.00	-
PETROLEOS MEXICANOS 4.625% 21/09/2023	USD	-	210,000.00	-	QNB FINANCE LTD 2.125% 14/02/2018 EMTN	USD	-	200,000.00	-
PETROLEOS MEXICANOS 4.875% 21/02/2028 EMTN	EUR	-	200,000.00	-	QUALITYTECH LP/QTS FINANCE CORP 4.750%	USD	750,000.00	750,000.00	-
PETROLEOS MEXICANOS 5.350% 12/02/2028	USD	170,000.00	170,000.00	-	15/11/2025 QUINTILES IMS INC 3.500%	EUR	200,000.00	-	-
PETROLEOS MEXICANOS 5.500% 27/06/2044	USD	-	128,000.00	-	15/10/2024 RADIAN GROUP INC 4.500%	USD	500,000.00	575,000.00	-
PETROLEOS MEXICANOS 6.350% 12/02/2048	USD	50,000.00	-	-	01/10/2024 RADIAN GROUP INC 5.250%	USD	-	600,000.00	-
PETROLEOS MEXICANOS 6.625% 15/06/2035	USD	-	140,000.00	-	15/06/2020 RADISSON HOTEL	EUR	665,000.00	-	-
PETROLEOS MEXICANOS 6.750% 21/09/2047	USD	-	130,000.00	-	HOLDINGS AB 6.875% 15/07/2023	EUR	-	-	-
PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.950% 20/01/2040	USD	-	200,000.00	-	RAIN CII CARBON LLC / CII CARBON CORP 7.250%	USD	520,000.00	-	-
PHOSAGRO OAO VIA PHOSAGRO BOND FUNDING DAC 3.949%	USD	400,000.00	400,000.00	-	01/04/2025 REDE D'OR FINANCE SARL	USD	230,000.00	230,000.00	-
24/04/2023 PLASTIPAK HOLDINGS INC	USD	145,000.00	145,000.00	-	4.950% 17/01/2028 REPUBLIC OF BELARUS	USD	325,000.00	-	-
6.250% 15/10/2025 POLAND GOVERNMENT	PLN	2,750,000.00	-	-	INTERNATIONAL BOND 6.200% 28/02/2030	USD	200,000.00	375,000.00	-
BOND 2.000% 25/04/2021 POLAND GOVERNMENT	PLN	-	16,300,000.00	-	REPUBLIC OF CAMEROON INTERNATIONAL BOND	USD	-	-	-
BOND 2.250% 25/04/2022 POLAND GOVERNMENT	PLN	-	10,150,000.00	-	9.500% 19/11/2025 REPUBLIC OF SOUTH	ZAR	28,600,000.00	9,450,000.00	-
BOND 2.500% 25/07/2027 POLY REAL ESTATE	USD	200,000.00	200,000.00	-	AFRICA GOVERNMENT BOND 10.500% 21/12/2026	USD	200,000.00	200,000.00	-
FINANCE LTD 3.950% 05/02/2023	USD	-	400,000.00	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT	USD	-	-	-
POSTAL SAVINGS BANK OF CHINA CO LTD FRN PERP	USD	-	-	-	INTERNATIONAL BOND 5.875% 22/06/2030	USD	-	225,000.00	-
POWER FINANCE C 5.250% 10/08/2028	USD	200,000.00	-	-	REPUBLIC OF TAJIKISTAN INTERNATIONAL BOND	USD	-	-	-
PQ CORP 6.750% 15/11/2022	USD	1,000,000.00	-	-	7.125% 14/09/2027 RESOLUTE ENERGY CORP	USD	400,000.00	-	-
PRIME SECURITY SERVICES BORROWER LLC / PRIME	USD	1,425,000.00	628,000.00	-	8.500% 01/05/2020 REXEL SA 3.500%	EUR	-	500,000.00	-
FINANCE INC 9.250% 15/05/2023	USD	-	200,000.00	-	15/06/2023 REYNOLDS GROUP ISSUER	USD	-	150,000.00	-
PROVEN GLORY CAPITAL LTD 3.250% 21/02/2022	USD	-	-	-	INC / REYNOLDS GROUP ISSUER LLC / REYNOLDS	USD	-	-	-
EMTN PROVEN HONOUR CAPITAL	USD	200,000.00	600,000.00	-	GROUP ISSUER LU 5.125% 15/07/2023	USD	-	275,000.00	-
LTD 4.125% 06/05/2026 PROVINCE OF SALTA	USD	-	210,000.00	-	REYNOLDS GROUP ISSUER INC / REYNOLDS GROUP	USD	-	-	-
ARGENTINA 9.125% 07/07/2024	EUR	-	200,000.00	-	ISSUER LLC / REYNOLDS GROUP ISSUER LU 5.750%	USD	-	-	-
PROVINCIA DE BUENOS AIRES/ARGENTINA 5.375%	USD	-	200,000.00	-	15/10/2020 RH INTERNATIONAL	USD	200,000.00	200,000.00	-
20/01/2023 PROVINCIA DE BUENOS	USD	-	200,000.00	-	SINGAPORE CORP PTE LTD 4.500% 27/03/2028 EMTN	USD	230,000.00	230,000.00	-
AIRES/ARGENTINA 5.750% 15/06/2019	USD	-	250,000.00	-	RIO ENERGY SA / UGEN SA / UENSA SA 6.875%	USD	-	-	-
ARGENTINA 7.500% 27/04/2025	EUR	630,000.00	630,000.00	-	01/02/2025 RITE AID CORP 6.125%	USD	440,000.00	365,000.00	-
PVH CORP 3.125% 15/12/2027	USD	200,000.00	200,000.00	-	01/04/2023 ROMANIA GOVERNMENT	RON	4,700,000.00	9,290,000.00	-
QATAR GOVERNMENT INTERNATIONAL BOND 3.875% 23/04/2023	USD	-	-	-	BOND 5.800% 26/07/2027 ROMANIAN GOVERNMENT	USD	300,000.00	300,000.00	-
					INTERNATIONAL BOND 5.125% 15/06/2048	USD	200,000.00	-	-
					RUMO LUXEMBOURG SARL 7.375% 09/02/2024	USD	-	-	-

* Dirty valued bond/swap (including interest receivable).

NN (L) First Class Yield Opportunities

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
RUSAL CAPITAL DAC	USD	300,000.00	300,000.00	-	SINOCHEM OFFSHORE	USD	-	200,000.00	-
4.850% 01/02/2023					CAPITAL CO LTD 3.124%				
RUSSIAN FEDERAL BOND -	RUB	-	145,450,000.00	-	24/05/2022 EMTN				
OFZ 6.800% 11/12/2019					SIRIUS XM RADIO INC	USD	-	500,000.00	-
RUSSIAN FEDERAL BOND -	RUB	60,500,000.00	60,500,000.00	-	4.625% 15/05/2023				
OFZ 7.500% 18/08/2021					SIRIUS XM RADIO INC	USD	500,000.00	-	-
RUSSIAN FOREIGN BOND -	USD	-	800,000.00	-	5.375% 15/07/2026				
EUROBOND 5.250%					SOLVAY FINANCE AMERICA	USD	-	1,400,000.00	-
23/06/2047					LLC 4.450% 03/12/2025				
RWANDA INTERNATIONAL	USD	-	200,000.00	-	SOUTH AFRICA	ZAR	-	36,000,000.00	-
GOVERNMENT BOND					GOVERNMENT BOND				
6.625% 02/05/2023					8.000% 21/12/2018				
SAMSONITE FINCO SARL	EUR	157,000.00	157,000.00	-	SOUTHERN GAS CORRIDOR	USD	-	200,000.00	-
3.500% 15/05/2026					CJSC 6.875% 24/03/2026				
SASOL FINANCING USA LLC	USD	200,000.00	-	-	SOUTHERN STAR CENTRAL	USD	445,000.00	-	-
5.875% 27/03/2024					CORP 5.125% 15/07/2022				
SAUDI GOVERNMENT	USD	-	450,000.00	-	SOUTHWESTERN ENERGY	USD	500,000.00	1,190,000.00	-
INTERNATIONAL BOND					CO 7.500% 01/04/2026				
3.625% 04/03/2028 EMTN					SPAIN GOVERNMENT	EUR	-	1,650,000.00	-
SAUDI GOVERNMENT	USD	200,000.00	200,000.00	-	BOND 1.300% 31/10/2026				
INTERNATIONAL BOND					SPAIN GOVERNMENT	EUR	3,480,000.00	-	-
4.000% 17/04/2025					BOND 1.400% 30/07/2028				
SAUDI GOVERNMENT	USD	200,000.00	200,000.00	-	SPAIN GOVERNMENT	EUR	-	700,000.00	-
INTERNATIONAL BOND					BOND 2.750% 30/04/2019				
4.500% 17/04/2030					SPRINT CAPITAL CORP	USD	-	700,000.00	-
SAUDI GOVERNMENT	USD	-	295,000.00	-	6.875% 15/11/2028				
INTERNATIONAL BOND					SPRINT CAPITAL CORP	USD	-	75,000.00	-
4.625% 04/10/2047 EMTN					6.900% 01/05/2019				
SAUDI GOVERNMENT	USD	400,000.00	200,000.00	-	SPRINT COMMUNICATIONS	USD	75,000.00	45,000.00	-
INTERNATIONAL BOND					INC 7.000% 15/08/2020				
5.000% 17/04/2049					SPRINT CORP 7.875%	USD	-	625,000.00	-
SCIENTIFIC GAMES	USD	1,325,000.00	-	-	15/09/2023				
INTERNATIONAL INC					SRI LANKA GOVERNMENT	USD	200,000.00	-	-
10.000% 01/12/2022					INTERNATIONAL BOND				
SCOR SE FRN PERP	USD	1,600,000.00	1,600,000.00	-	5.750% 18/04/2023				
SCOR SE 27/05/2048 FRN	EUR	-	2,500,000.00	-	SRI LANKA GOVERNMENT	USD	200,000.00	200,000.00	-
SECURITY BANK CO 4.500%	USD	200,000.00	-	-	INTERNATIONAL BOND				
25/09/2023					6.200% 11/05/2027				
SENEGAL GOVERNMENT	EUR	330,000.00	-	-	SRI LANKA GOVERNMENT	USD	-	200,000.00	-
INTERNATIONAL BOND					INTERNATIONAL BOND				
4.750% 13/03/2028					6.250% 04/10/2020				
SENEGAL GOVERNMENT	USD	200,000.00	-	-	SRI LANKA GOVERNMENT	USD	200,000.00	-	-
INTERNATIONAL BOND					INTERNATIONAL BOND				
6.750% 13/03/2048					6.750% 18/04/2028				
SEPLAT PETROLEUM	USD	250,000.00	-	-	STAPLES INC 8.500%	USD	-	615,000.00	-
DEVELOPMENT CO PLC					15/09/2025				
9.250% 01/04/2023					STARFRUIT FINCO BV /	EUR	220,000.00	-	-
SFR GROUP SA 5.375%	EUR	-	200,000.00	-	STARFRUIT US HOLDCO LLC				
15/05/2022					6.500% 01/10/2026				
SFR GROUP SA 6.000%	USD	-	500,000.00	-	STATE GRID OVERSEAS	USD	-	200,000.00	-
15/05/2022					INVESTMENT 2016 LTD				
SHELF DRILLING HOLDINGS	USD	1,368,000.00	-	-	3.500% 04/05/2027				
LTD 8.250% 15/02/2025					SUMMIT MATERIALS LLC /	USD	-	25,000.00	-
SHENZHEN	USD	400,000.00	-	-	SUMMIT MATERIALS				
INTERNATIONAL HOLDINGS					FINANCE CORP 5.125%				
LTD FRN PERP					01/06/2025				
SHIMAO PROPERTY	USD	-	300,000.00	-	SUMMIT MATERIALS LLC /	USD	-	150,000.00	-
HOLDINGS LTD 4.750%					SUMMIT MATERIALS				
03/07/2022					FINANCE CORP 6.125%				
SHIMAO PROPERTY	USD	300,000.00	-	-	15/07/2023				
HOLDINGS LTD 4.750%					SUNCOKE ENERGY	USD	1,397,000.00	-	-
03/07/2022					PARTNERS LP / SUNCOKE				
SHINHAN BANK CO LTD	USD	-	300,000.00	-	ENERGY PARTNERS				
07/12/2026 FRN					FINANCE CORP 7.500%				
SIBUR SECURITIES DAC	USD	-	450,000.00	-	15/06/2025				
4.125% 05/10/2023					SUNSHINE MID BV 6.500%	EUR	350,000.00	-	-
SIGMA HOLDCO BV 5.750%	EUR	742,000.00	-	-	15/05/2026				
15/05/2026					SURA ASSET	USD	-	150,000.00	-
SILGAN HOLDINGS INC	USD	400,000.00	-	-	MANAGEMENT SA 4.375%				
4.750% 15/03/2025					11/04/2027				

* Dirty valued bond/swap (including interest receivable).

NN (L) First Class Yield Opportunities

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SUZANO AUSTRIA GMBH 5.750% 14/07/2026	USD	-	300,000.00	-	TURKIYE GARANTI BANKASI AS 24/05/2027 FRN	USD	-	200,000.00	-
SUZANO AUSTRIA GMBH 6.000% 15/01/2029	USD	400,000.00	200,000.00	-	TURKIYE GARANTI BANKASI AS 5.250% 13/09/2022	USD	200,000.00	-	-
TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP	USD	340,000.00	-	-	TURKIYE IS BANKASI AS 6.125% 25/04/2024	USD	200,000.00	200,000.00	-
4.750% 01/10/2023					TURKIYE IS BANKASI 5.375% 06/10/2021 EMTN	USD	-	300,000.00	-
TELECOM ITALIA SPA/MILANO 2.375%	EUR	800,000.00	-	-	TURKIYE SINAI KALKINMA BANKASI AS 29/03/2027	USD	-	200,000.00	-
12/10/2027 EMTN					FRN				
TENET HEALTHCARE CORP	USD	-	200,000.00	-	TURKIYE VAKIFLAR BANKASI TAO 5.750%	USD	200,000.00	-	-
5.125% 01/05/2025					30/01/2023				
TENET HEALTHCARE CORP	USD	-	350,000.00	-	TV AZTECA SAB DE CV	USD	200,000.00	200,000.00	-
6.750% 15/06/2023					8.250% 09/08/2024				
TEVA PHARMACEUTICAL FINANCE NETHERLANDS III	USD	-	200,000.00	-	UBS AG 12/02/2026 FRN	EUR	400,000.00	-	-
BV 3.150% 01/10/2026					EMTN				
THERMO FISHER SCIENTIFIC	EUR	2,500,000.00	2,500,000.00	-	UBS AG 22/05/2023 FRN	USD	-	700,000.00	-
INC 2.875% 24/07/2037					EMTN				
THETA CAPITAL PTE LTD	USD	-	200,000.00	-	UNIFIN FINANCIERA SAB DE	USD	-	200,000.00	-
7.000% 11/04/2022					CV SOFOM ENR 7.000%				
THIRD PAKISTAN	USD	200,000.00	-	-	15/01/2025				
INTERNATIONAL SUKUK CO LTD/THE 5.625%					UNION BANK OF THE	USD	200,000.00	-	-
05/12/2022					PHILIPPINES 3.369%				
THYSSENKRUPP AG 1.375%	EUR	700,000.00	-	-	29/11/2022 EMTN				
03/03/2022					UNION LIFE INSURANCE CO	USD	-	200,000.00	-
TIMES CHINA HOLDINGS	USD	200,000.00	-	-	LTD 3.000% 19/09/2021				
LTD 7.850% 04/06/2021					UNITED RENTALS NORTH	USD	400,000.00	-	-
TINKOFF CREDIT SYSTEMS	USD	200,000.00	-	-	AMERICA INC 4.625%				
VIA TCS FINANCE LTD FRN					15/07/2023				
PERP					UNITED STATES STEEL	USD	455,000.00	-	-
T-MOBILE USA INC 4.000%	USD	-	600,000.00	-	CORP 8.375% 01/07/2021				
15/04/2022					UNITED STATES TREASURY	USD	8,098,472.50	-	-
T-MOBILE USA INC 4.500%	USD	115,000.00	-	-	INFLATION INDEXED				
01/02/2026					BONDS 0.500% 15/01/2028				
T-MOBILE USA INC 4.750%	USD	115,000.00	-	-	UNITED STATES TREASURY	USD	7,614,443.50	-	-
01/02/2028					INFLATION INDEXED				
T-MOBILE USA INC 6.500%	USD	800,000.00	-	-	BONDS 0.625% 15/04/2023				
15/01/2026					URUGUAY GOVERNMENT	UYU	46,800,000.00	19,350,000.00	-
TOTAL SA FRN PERP EMTN	EUR	1,400,000.00	-	-	INTERNATIONAL BOND				
TRANSCOCEAN PONTUS LTD	USD	100,000.00	100,000.00	-	9.875% 20/06/2022				
6.125% 01/08/2025					VALE OVERSEAS LTD	USD	-	200,000.00	-
TRANSPORTADORA DE GAS	USD	150,000.00	-	-	4.375% 11/01/2022				
DEL SUR SA 6.750%					VALEANT	USD	200,000.00	200,000.00	-
02/05/2025					PHARMACEUTICALS				
TRUST F/1401 5.250%	USD	-	200,000.00	-	INTERNATIONAL 8.500%				
30/01/2026					31/01/2027				
TSINGHUA UNIC LTD	USD	300,000.00	-	-	VANKE REAL ESTATE HONG	USD	-	300,000.00	-
5.375% 31/01/2023					KONG CO LTD 3.950%				
TULLOW OIL PLC 6.250%	USD	200,000.00	200,000.00	-	23/12/2019 EMTN				
15/04/2022					VANKE REAL ESTATE HONG	USD	450,000.00	-	-
TULLOW OIL PLC 7.000%	USD	400,000.00	-	-	KONG CO LTD 3.975%				
01/03/2025					09/11/2027 EMTN				
TURK TELEKOMUNIKASYON	USD	-	400,000.00	-	VIMPELCOM HOLDINGS BV	USD	-	200,000.00	-
AS 4.875% 19/06/2024					3.950% 16/06/2021				
TURKCELL ILETISIM	USD	200,000.00	200,000.00	-	VIVAT NV 2.375%	EUR	-	2,860,000.00	-
HIZMETLERI AS 5.800%					17/05/2024				
11/04/2028					VLL INTERNATIONAL INC	USD	200,000.00	-	-
TURKEY GOVERNMENT	TRY	4,700,000.00	-	-	5.750% 28/11/2024 EMTN				
BOND 11.000% 24/02/2027					VLL INTERNATIONAL INC	USD	-	250,000.00	-
TURKEY GOVERNMENT	TRY	-	7,850,000.00	-	7.375% 18/06/2022 EMTN				
BOND 8.700% 11/07/2018					VNESHECONOMBANK VIA	USD	-	500,000.00	-
TURKEY GOVERNMENT	USD	-	200,000.00	-	VEB FINANCE PLC 5.942%				
INTERNATIONAL BOND					21/11/2023				
4.875% 16/04/2043					VOLKSWAGEN	EUR	1,700,000.00	-	-
TURKEY GOVERNMENT	USD	200,000.00	-	-	INTERNATIONAL FINANCE				
INTERNATIONAL BOND					NV FRN PERP				
6.625% 17/02/2045									

* Dirty valued bond/swap (including interest receivable).

NN (L) First Class Yield Opportunities

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
VOLKSWAGEN LEASING GMBH 1.375% 20/01/2025 EMTN	EUR	-	1,700,000.00	-
VOLKSWAGEN LEASING GMBH 1.625% 15/08/2025 EMTN	EUR	324,000.00	-	-
WASTE PRO USA INC 5.500% 15/02/2026	USD	120,000.00	120,000.00	-
WEATHERFORD INTERNATIONAL LLC 9.875% 01/03/2025	USD	510,000.00	510,000.00	-
WELL HOPE DEVELOPMENT LTD FRN PERP	USD	200,000.00	-	-
WHITING PETROLEUM CORP 6.250% 01/04/2023	USD	750,000.00	-	-
WILLIAMS SCOTSMAN INTERNATIONAL INC 7.875% 15/12/2022	USD	179,000.00	179,000.00	-
WIND TRE SPA 3.125% 20/01/2025	EUR	627,000.00	-	-
WPX ENERGY INC 5.750% 01/06/2026	USD	175,000.00	-	-
WPX ENERGY INC 7.500% 01/08/2020	USD	775,000.00	-	-
WPX ENERGY INC 8.250% 01/08/2023	USD	775,000.00	-	-
XLIT LTD 29/06/2047 FRN	EUR	145,000.00	2,480,000.00	-
YAPI VE KREDI BANKASI AS 5.850% 21/06/2024	USD	200,000.00	200,000.00	-
YAPI VE KREDI BANKASI AS 6.100% 16/03/2023	USD	200,000.00	200,000.00	-
YES BANK IFSC BANKING UNIT BRANCH 3.750% 06/02/2023 EMTN	USD	200,000.00	-	-
YPF SA 7.000% 15/12/2047	USD	80,000.00	80,000.00	-
YPF SA 8.500% 23/03/2021	USD	100,000.00	-	-
YPF SA 8.500% 28/07/2025	USD	250,000.00	190,000.00	-
YUZHOU PROPERTIES CO LTD 7.900% 11/05/2021	USD	250,000.00	-	-
ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.970% 30/07/2027	USD	200,000.00	-	-
ZF NORTH AMERICA CAPITAL INC 2.750% 27/04/2023	EUR	-	500,000.00	-
ZF NORTH AMERICA CAPITAL INC 4.000% 29/04/2020	USD	-	1,300,000.00	-

Other transferable securities and money market instruments

Bonds and other debt instruments

ALBERTSONS COS INC 15/01/2024 FRN	USD	91,000.00	91,000.00	-
MALAYSIA GOVERNMENT BOND 3.759% 15/03/2019	MYR	9,400,000.00	3,000,000.00	-

* Dirty valued bond/swap (including interest receivable).

(Denominated in USD)

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				

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
WALGREENS BOOTS	USD	35,647.00	7,120.00	-
ALLIANCE INC				
WESFARMERS LTD	AUD	206,812.00	-	-
WH GROUP LTD	HKD	6,480,000.00	1,908,000.00	-
WM MORRISON	GBP	-	2,215,455.00	-
SUPERMARKETS PLC				
WOOLWORTHS GROUP LTD	AUD	286,461.00	4,337.00	

NN (L) Frontier Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

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									
Money market instruments									
EGYPT TREASURY BILLS ZCP 04/09/2018	EGP	19,500,000.00	19,500,000.00	-	BAHAMAS GOVERNMENT INTERNATIONAL BOND 6.000% 21/11/2028	USD	1,075,000.00	1,075,000.00	-
EGYPT TREASURY BILLS ZCP 18/09/2018	EGP	20,000,000.00	20,000,000.00	-	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.750% 20/09/2029	USD	650,000.00	-	-
Bonds and other debt instruments					BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.000% 12/10/2028	USD	2,000,000.00	-	-
ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.250% 09/05/2028	USD	6,400,000.00	1,830,000.00	-	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.500% 20/09/2047	USD	450,000.00	-	-
ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.375% 08/05/2048	USD	6,180,000.00	1,730,000.00	-	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.750% 30/01/2025	USD	300,000.00	-	-
ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.500% 12/11/2025	USD	-	3,055,000.00	-	BARBADOS GOVERNMENT INTERNATIONAL BOND 7.000% 04/08/2022 - DEFAULTED	USD	1,475,000.00	900,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 15/12/2035 FRN	EUR	-	425,000.00	-	BOLIVIAN GOVERNMENT INTERNATIONAL BOND 4.500% 20/03/2028	USD	-	2,200,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 2.260% 31/12/2038 STEP-UP	EUR	1,985,000.00	1,680,000.00	-	CBB INTERNATIONAL SUKUK CO SPC 5.250% 20/03/2025	USD	-	665,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 2.500% 31/12/2038 STEP-UP	USD	250,000.00	690,000.00	-	CBB INTERNATIONAL SUKUK CO SPC 6.875% 05/10/2025	USD	1,405,000.00	1,405,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 5.250% 15/01/2028	EUR	1,485,000.00	385,000.00	-	COSTA RICA GOVERNMENT BOND 5.520% 10/11/2021	USD	1,000,000.00	-	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 5.875% 11/01/2028	USD	1,235,000.00	390,000.00	-	COSTA RICA GOVERNMENT BOND 5.520% 17/08/2022	USD	500,000.00	-	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.250% 09/11/2047	EUR	2,290,000.00	2,090,000.00	-	COSTA RICA GOVERNMENT INTERNATIONAL BOND 4.370% 22/05/2019	USD	1,500,000.00	1,500,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.875% 11/01/2048	USD	1,070,000.00	1,070,000.00	-	COSTA RICA GOVERNMENT INTERNATIONAL BOND 5.625% 30/04/2043	USD	-	1,990,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.875% 11/01/2048	USD	1,015,000.00	670,000.00	-	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.000% 04/04/2044	USD	1,300,000.00	1,415,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.875% 26/01/2027	USD	430,000.00	890,000.00	-	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.158% 12/03/2045	USD	1,250,000.00	550,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 7.125% 28/06/2117	USD	834,212.61	154,224.18	-	COSTA RICA GOVERNMENT INTERNATIONAL BOND 6.000% 19/07/2028	USD	840,000.00	840,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 8.280% 31/12/2033	USD	247,500.00	-	-	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.500% 15/02/2048	USD	600,000.00	600,000.00	-
AUTOPISTAS DEL SOL SA/COSTA RICA 7.375% 30/12/2030	USD	-	-	-	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.500% 15/02/2048	DOP	40,000,000.00	40,000,000.00	-
					DOMINICAN REPUBLIC INTERNATIONAL BOND 8.900% 15/02/2023	USD	550,000.00	550,000.00	-
					ECUADOR GOVERNMENT INTERNATIONAL BOND 10.750% 28/03/2022	USD	13,170,000.00	1,200,000.00	-
					ECUADOR GOVERNMENT INTERNATIONAL BOND 7.875% 23/01/2028	USD	-	9,860,000.00	-
					ECUADOR GOVERNMENT INTERNATIONAL BOND 7.950% 20/06/2024	USD	1,120,000.00	820,000.00	-
					ECUADOR GOVERNMENT INTERNATIONAL BOND 8.750% 02/06/2023	USD	7,530,000.00	-	-
					ECUADOR GOVERNMENT INTERNATIONAL BOND 8.875% 23/10/2027	USD	-	-	-

* Dirty valued bond/swap (including interest receivable).

NN (L) Frontier Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ECUADOR GOVERNMENT INTERNATIONAL BOND 9.625% 02/06/2027	USD	8,900,000.00	10,090,000.00	-	GHANA GOVERNMENT INTERNATIONAL BOND 10.750% 14/10/2030	USD	-	2,950,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 4.750% 16/04/2026	EUR	2,870,000.00	-	-	GHANA GOVERNMENT INTERNATIONAL BOND 7.625% 16/05/2029	USD	3,600,000.00	1,200,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 5.577% 21/02/2023	USD	905,000.00	905,000.00	-	GHANA GOVERNMENT INTERNATIONAL BOND 8.627% 16/06/2049	USD	5,350,000.00	2,850,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 5.625% 16/04/2030	EUR	3,015,000.00	-	-	GHANA GOVERNMENT INTERNATIONAL BOND 9.250% 15/09/2022	USD	475,000.00	475,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 5.875% 11/06/2025	USD	-	1,445,000.00	-	GUATEMALA GOVERNMENT BOND 4.375% 05/06/2027	USD	-	2,015,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 6.588% 21/02/2028	USD	3,730,000.00	3,730,000.00	-	GUATEMALA GOVERNMENT BOND 4.875% 13/02/2028	USD	630,000.00	-	-
EGYPT GOVERNMENT INTERNATIONAL BOND 6.875% 30/04/2040	USD	-	3,500,000.00	-	GUATEMALA GOVERNMENT BOND 8.125% 06/10/2034	USD	-	300,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 7.500% 31/01/2027	USD	-	800,000.00	-	HIDROVIAS INTERNATIONAL FINANCE SARL 5.950% 24/01/2025	USD	380,000.00	380,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 7.903% 21/02/2048	USD	4,695,000.00	-	-	HONDURAS GOVERNMENT INTERNATIONAL BOND 6.250% 19/01/2027	USD	1,640,000.00	1,360,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 8.500% 31/01/2047	USD	3,830,000.00	2,700,000.00	-	HONDURAS GOVERNMENT INTERNATIONAL BOND 7.500% 15/03/2024	USD	-	210,000.00	-
EL SALVADOR GOVERNMENT INTERNATIONAL BOND 6.375% 18/01/2027	USD	340,000.00	4,710,000.00	-	INDUSTRIAL SENIOR TRUST 5.500% 01/11/2022	USD	1,200,000.00	700,000.00	-
EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.375% 01/12/2019	USD	1,800,000.00	-	-	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.375% 15/05/2043	USD	2,250,000.00	1,200,000.00	-
EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 01/02/2041	USD	2,855,000.00	-	-	IRAQ INTERNATIONAL BOND 5.800% 15/01/2028	USD	1,500,000.00	-	-
EL SALVADOR GOVERNMENT INTERNATIONAL BOND 8.625% 28/02/2029	USD	1,000,000.00	-	-	IRAQ INTERNATIONAL BOND 6.752% 09/03/2023	USD	200,000.00	-	-
ENERGUATE TRUST 5.875% 03/05/2027	USD	550,000.00	-	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2025	EUR	1,250,000.00	-	-
ESKOM HOLDINGS SOC LTD 8.450% 10/08/2028	USD	261,000.00	261,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.250% 22/03/2030	EUR	1,520,000.00	-	-
ETHIOPIA INTERNATIONAL BOND 6.625% 11/12/2024	USD	1,750,000.00	3,452,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.125% 15/06/2033	USD	1,925,000.00	2,050,000.00	-
EUROTORG LLC VIA BONITRON DAC 8.750% 30/10/2022	USD	315,000.00	315,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.375% 03/03/2028	USD	-	2,120,000.00	-
EXPORT CREDIT BANK OF TURKEY 6.125% 03/05/2024	USD	1,790,000.00	1,790,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.625% 22/03/2048	EUR	1,490,000.00	-	-
GABON GOVERNMENT INTERNATIONAL BOND 6.950% 16/06/2025	USD	2,100,000.00	300,000.00	-	JAMAICA GOVERNMENT INTERNATIONAL BOND 7.875% 28/07/2045	USD	940,000.00	400,000.00	-
GENNEIA SA 8.750% 20/01/2022	USD	700,000.00	-	-	JAMAICA GOVERNMENT INTERNATIONAL BOND 8.000% 15/03/2039	USD	100,000.00	1,190,000.00	-
GEORGIA GOVERNMENT INTERNATIONAL BOND 6.875% 12/04/2021	USD	860,000.00	860,000.00	-	JORDAN GOVERNMENT INTERNATIONAL BOND 7.375% 10/10/2047	USD	3,060,000.00	-	-
GEORGIAN RAILWAY JSC 7.750% 11/07/2022	USD	-	575,000.00	-					
GHANA GOVERNMENT BOND 16.500% 06/02/2023	GHS	4,780,000.00	-	-					

* Dirty valued bond/swap (including interest receivable).

NN (L) Frontier Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
KENYA GOVERNMENT INTERNATIONAL BOND 6.875% 24/06/2024	USD	-	3,800,000.00	-	PARAGUAY GOVERNMENT INTERNATIONAL BOND 6.100% 11/08/2044	USD	200,000.00	820,000.00	-
KENYA GOVERNMENT INTERNATIONAL BOND 7.250% 28/02/2028	USD	2,290,000.00	2,290,000.00	-	PETROAMAZONAS EP 4.625% 06/11/2020	USD	600,000.00	-	-
KENYA GOVERNMENT INTERNATIONAL BOND 8.250% 28/02/2048	USD	5,115,000.00	-	-	PETROAMAZONAS EP 4.625% 16/02/2020	USD	600,000.00	-	-
KERNEL HOLDING SA 8.750% 31/01/2022	EUR	810,000.00	810,000.00	-	PETROBRAS GLOBAL FINANCE BV 6.850% 05/06/2115	USD	150,000.00	150,000.00	-
MACEDONIA GOVERNMENT INTERNATIONAL BOND 2.750% 18/01/2025	EUR	-	-	-	PETROLEOS DE VENEZUELA SA 8.500% 27/10/2020	USD	-	577,500.01	-
MESTENIO LTD FOR DOMINICAN REPUBLIC 8.500% 02/01/2020	USD	-	1,166,666.66	-	PROVINCIA DE BUENOS AIRES/ARGENTINA 10.875% 26/01/2021	USD	500,000.00	-	-
MONGOLIA GOVERNMENT INTERNATIONAL BOND 5.125% 05/12/2022	USD	-	4,950,000.00	-	PROVINCIA DE BUENOS AIRES/ARGENTINA 5.375% 20/01/2023	EUR	-	2,000,000.00	-
MONGOLIA GOVERNMENT INTERNATIONAL BOND 5.625% 01/05/2023	USD	450,000.00	450,000.00	-	PROVINCIA DE BUENOS AIRES/ARGENTINA 7.875% 15/06/2027 STEP-UP	USD	-	300,000.00	-
MONGOLIA GOVERNMENT INTERNATIONAL BOND 8.750% 09/03/2024	USD	-	342,000.00	-	PROVINCIA DE BUENOS AIRES/ARGENTINA 9.125% 16/03/2024	USD	600,000.00	-	-
MONTENEGRO GOVERNMENT INTERNATIONAL BOND 3.375% 21/04/2025	EUR	645,000.00	645,000.00	-	PROVINCIA DE NEUQUEN ARGENTINA 7.500% 27/04/2025	USD	-	715,000.00	-
NATIONAL SAVINGS BANK 8.875% 18/09/2018	USD	-	3,787,000.00	-	REPUBLIC OF ARMENIA INTERNATIONAL BOND 7.150% 26/03/2025	USD	1,000,000.00	400,000.00	-
NIGERIA GOVERNMENT BOND 12.750% 27/04/2023	NGN	519,277,000.00	-	-	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 3.500% 01/09/2032	USD	585,000.00	-	-
NIGERIA GOVERNMENT BOND 16.288% 17/03/2027	NGN	270,000,000.00	-	-	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 5.125% 01/09/2029	USD	2,650,000.00	630,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 6.500% 28/11/2027	USD	6,830,000.00	3,030,000.00	-	REPUBLIC OF BELARUS INTERNATIONAL BOND 6.200% 28/02/2030	USD	2,425,000.00	2,425,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 7.143% 23/02/2030	USD	1,915,000.00	-	-	REPUBLIC OF BELARUS INTERNATIONAL BOND 7.625% 29/06/2027	USD	4,070,000.00	-	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 28/11/2047	USD	3,285,000.00	-	-	REPUBLIC OF CAMEROON INTERNATIONAL BOND 9.500% 19/11/2025	USD	1,580,000.00	2,810,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 7.696% 23/02/2038	USD	1,900,000.00	-	-	REPUBLIC OF SURINAME 9.250% 26/10/2026	USD	1,050,000.00	-	-
OMAN GOVERNMENT INTERNATIONAL BOND 4.125% 17/01/2023	USD	1,735,000.00	1,735,000.00	-	REPUBLIC OF TAJIKISTAN INTERNATIONAL BOND 7.125% 14/09/2027	USD	-	900,000.00	-
OMAN GOVERNMENT INTERNATIONAL BOND 5.625% 17/01/2028	USD	2,370,000.00	2,370,000.00	-	RIO ENERGY SA / UGEN SA / UENSA SA 6.875% 01/02/2025	USD	1,700,000.00	225,000.00	-
OMAN GOVERNMENT INTERNATIONAL BOND 6.750% 17/01/2048	USD	2,530,000.00	2,530,000.00	-	RWANDA INTERNATIONAL GOVERNMENT BOND 6.625% 02/05/2023	USD	1,250,000.00	1,650,000.00	-
PAKISTAN GOVERNMENT INTERNATIONAL BOND 6.875% 05/12/2027	USD	5,200,000.00	800,000.00	-	SADEREA LTD 12.500% 30/11/2026	EUR	927,203.42	-	-
PAPUA NEW GUINEA GOVERNMENT INTERNATIONAL BOND 8.375% 04/10/2028	USD	3,950,000.00	-	-	SENEGAL GOVERNMENT INTERNATIONAL BOND 4.750% 13/03/2028	USD	3,250,000.00	-	-
PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.600% 13/03/2048	USD	1,700,000.00	700,000.00	-	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.250% 23/05/2033	USD	-	865,000.00	-
					SENEGAL GOVERNMENT INTERNATIONAL BOND 6.250% 30/07/2024	USD	-	1,700,000.00	-
					SENEGAL GOVERNMENT INTERNATIONAL BOND 6.750% 13/03/2048	USD	1,760,000.00	-	-

* Dirty valued bond/swap (including interest receivable).

NN (L) Frontier Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SEPLAT PETROLEUM DEVELOPMENT CO PLC 9.250% 01/04/2023	USD	1,000,000.00	-	-
SEYCHELLES INTERNATIONAL BOND 8.000% 01/01/2026 STEP-UP	USD	1,312,500.00	-	-
SOUTHERN GAS CORRIDOR CJSC 6.875% 24/03/2026	USD	1,000,000.00	-	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 5.750% 18/04/2023	USD	950,000.00	950,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.000% 14/01/2019	USD	2,100,000.00	-	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.125% 03/06/2025	USD	1,735,000.00	-	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.200% 11/05/2027	USD	1,500,000.00	-	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.750% 18/04/2028	USD	2,370,000.00	-	-
STATE OIL CO OF THE AZERBAIJAN REPUBLIC 6.950% 18/03/2030	USD	2,600,000.00	2,300,000.00	-
THIRD PAKISTAN INTERNATIONAL SUKUK CO LTD/THE 5.625% 05/12/2022	USD	1,350,000.00	-	-
TRADE & DEVELOPMENT BANK OF MONGOLIA LLC 9.375% 19/05/2020 EMTN	USD	-	860,000.00	-
TRANSPORTADORA DE GAS DEL SUR SA 6.750% 02/05/2025	USD	450,000.00	450,000.00	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.375% 25/09/2032	USD	900,000.00	1,960,000.00	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2021	USD	-	650,000.00	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2022	USD	440,000.00	440,000.00	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2023	USD	-	500,000.00	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2025	USD	360,000.00	360,000.00	-
UKRAINE GOVERNMENT INTERNATIONAL BOND 7.750% 01/09/2027	USD	-	900,000.00	-
YPF SA 7.000% 15/12/2047	USD	650,000.00	650,000.00	-
ZAMBIA GOVERNMENT INTERNATIONAL BOND 5.375% 20/09/2022	USD	1,245,000.00	-	-
ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.500% 14/04/2024	USD	400,000.00	-	-
ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.970% 30/07/2027	USD	3,945,000.00	-	-

Other transferable securities and money market instruments

Money market instruments				
EGYPT TREASURY BILLS ZCP 09/07/2019	EGP	54,400,000.00	-	-
EGYPT TREASURY ZCP 18/06/2019	EGP	35,200,000.00	-	-

* Dirty valued bond/swap (including interest receivable).

NN (L) Global Bond Opportunities

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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					BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD 3.875%	USD	500,000.00	250,000.00	-
Bonds and other debt instruments					15/01/2027 BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.750%	EUR	-	730,000.00	-
ABBVIE INC 2.900%	USD	-	700,000.00	-	04/07/2028 BUNDESSCHATZANWEISUN	EUR	-	5,000,000.00	-
06/11/2022 AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.650%	USD	250,000.00	950,000.00	-	GEN ZCP 14/09/2018 CAMPBELL SOUP CO	USD	250,000.00	250,000.00	-
21/07/2027 AIR LEASE CORP 3.625%	USD	410,000.00	200,000.00	-	4.800% 15/03/2048 CARNIVAL CORP 3.950%	USD	-	403,000.00	-
01/04/2027 AIR LEASE CORP 4.250%	USD	-	280,000.00	-	15/10/2020 CHARTER	USD	275,000.00	-	-
15/09/2024 AIRCASLE LTD 4.400%	USD	625,000.00	300,000.00	-	COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL				
25/09/2023 ALTRIA GROUP INC 2.625%	USD	-	735,000.00	-	5.750% 01/04/2048 CHARTER	USD	-	330,000.00	-
14/01/2020 AMERICAN EXPRESS CO	USD	500,000.00	-	-	COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL				
2.650% 02/12/2022 AMERICAN EXPRESS CO	USD	500,000.00	500,000.00	-	6.484% 23/10/2045 CHUBB INA HOLDINGS INC	USD	500,000.00	250,000.00	-
3.625% 05/12/2024 AMGEN INC 2.600%	USD	-	482,000.00	-	3.150% 15/03/2025 CITIGROUP INC 24/07/2028	USD	600,000.00	-	-
19/08/2026 ASSOCIATED BANC-CORP	USD	-	694,000.00	-	FRN COMCAST CORP 4.600%	USD	-	509,000.00	-
2.750% 15/11/2019 AT&T INC 3.900%	USD	400,000.00	-	-	15/08/2045 CORP NACIONAL DEL	USD	300,000.00	300,000.00	-
14/08/2027 AT&T INC 4.250%	USD	-	345,000.00	-	COBRE DE CHILE 3.628%				
01/03/2027 AT&T INC 4.900%	USD	150,000.00	650,000.00	-	01/08/2027 CVS HEALTH CORP 4.300%	USD	320,000.00	-	-
14/08/2037 AT&T INC 5.450%	USD	-	200,000.00	-	25/03/2028 CVS HEALTH CORP 5.050%	USD	485,000.00	485,000.00	-
01/03/2047 AVIATION CAPITAL GROUP LLC 3.500% 01/11/2027	USD	400,000.00	400,000.00	-	25/03/2048 DELL INTERNATIONAL LLC /	USD	-	339,000.00	-
BANCO SANTANDER MEXICO SA INSTITUCION DE BANCA MULTIPLE GRUPO FINANCIERO					EMC CORP 4.420%				
SANTAND 01/10/2028 FRN BANK OF AMERICA CORP	USD	150,000.00	-	-	15/06/2021 DEVON ENERGY CORP	USD	200,000.00	150,000.00	-
01/10/2025 FRN EMTN BANK OF MONTREAL	USD	500,000.00	500,000.00	-	5.600% 15/07/2041 DISCOVERY	USD	-	85,000.00	-
15/12/2032 FRN BANK OF MONTREAL	USD	-	500,000.00	-	COMMUNICATIONS LLC 3.950% 20/03/2028	USD	300,000.00	-	-
1.900% 27/08/2021 MTN BANK OF NOVA	USD	355,000.00	-	-	DISCOVERY COMMUNICATIONS LLC				
SCOTIA/THE FRN PERP BANQUE FEDERATIVE DU	USD	-	200,000.00	-	5.200% 20/09/2047 DOMINION ENERGY INC	USD	-	695,000.00	-
CREDIT MUTUEL SA 2.200%					3.625% 01/12/2024 ENERGY TRANSFER	USD	100,000.00	983,000.00	-
20/07/2020 BANQUE FEDERATIVE DU	USD	-	500,000.00	-	PARTNERS LP 6.125%				
CREDIT MUTUEL SA 2.700%					15/12/2045 FEDEX CORP 4.750%	USD	-	600,000.00	-
20/07/2022 BAT CAPITAL CORP 4.390%	USD	200,000.00	680,000.00	-	15/11/2045 FORD MOTOR CO 4.750%	USD	700,000.00	-	-
15/08/2037 BAYER US FINANCE II LLC	USD	360,000.00	-	-	15/01/2043 FORD MOTOR CREDIT CO	USD	-	589,000.00	-
4.375% 15/12/2028 BAYER US FINANCE II LLC	USD	360,000.00	360,000.00	-	LLC 2.551% 05/10/2018 FOREST LABORATORIES LLC	USD	-	691,000.00	-
4.875% 25/06/2048 BELGIUM GOVERNMENT	EUR	-	170,000.00	-	4.875% 15/02/2021 FRANCE GOVERNMENT	EUR	-	200,000.00	-
BOND 5.000% 28/03/2035 BMW US CAPITAL LLC	USD	-	353,000.00	-	BOND OAT 1.750%				
1.450% 13/09/2019 BOARDWALK PIPELINES LP	USD	250,000.00	-	-	25/05/2066 FRANCE GOVERNMENT	EUR	-	7,560,000.00	-
4.450% 15/07/2027					BOND OAT 2.000%				
					25/05/2048				

NN (L) Global Bond Opportunities

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
GENERAL MILLS INC 4.200% 17/04/2028	USD	480,000.00	-	-	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.375% 15/07/2027	USD	18,755,846.30	-	-
GENERAL MILLS INC 4.700% 17/04/2048	USD	160,000.00	160,000.00	-	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.500% 15/01/2028	USD	17,766,291.20	-	-
GENERAL MOTORS FINANCIAL CO INC 4.350% 17/01/2027	USD	500,000.00	-	-	UNITED STATES TREASURY NOTE/BOND 1.375% 31/03/2020	USD	10,000,000.00	10,000,000.00	-
HALFMOON PARENT INC 4.375% 15/10/2028	USD	95,000.00	-	-	UNITED STATES TREASURY NOTE/BOND 2.000% 30/11/2020	USD	34,981,000.00	35,000,000.00	-
HALFMOON PARENT INC 4.900% 15/12/2048	USD	100,000.00	100,000.00	-	US BANCORP 3.100% 27/04/2026 EMTN	USD	800,000.00	800,000.00	-
HEWLETT PACKARD ENTERPRISE CO 6.350% 15/10/2045	USD	-	550,000.00	-	VERIZON COMMUNICATIONS INC 4.862% 21/08/2046	USD	-	332,000.00	-
HOLLYFRONTIER CORP 5.875% 01/04/2026	USD	400,000.00	400,000.00	-	VULCAN MATERIALS CO 01/03/2021 FRN	USD	800,000.00	800,000.00	-
ITALY BUONI POLIENNALI DEL TESORO 4.500% 01/03/2026	EUR	802,000.00	-	-	WESTPAC BANKING CORP 23/11/2031 FRN GMTN	USD	-	392,000.00	-
ITALY BUONI POLIENNALI DEL TESORO 4.750% 01/09/2044	EUR	-	224,000.00	-	WESTPAC BANKING CORP 2.700% 19/08/2026	USD	500,000.00	500,000.00	-
JAPAN GOVERNMENT THIRTY YEAR BOND 0.600% 20/12/2046	JPY	-	9,000,000.00	-	ZB NA 3.500% 27/08/2021	USD	750,000.00	400,000.00	-
JAPAN GOVERNMENT THIRTY YEAR BOND 1.400% 20/12/2045	JPY	-	10,000,000.00	-	ZF NORTH AMERICA CAPITAL INC 4.750% 29/04/2025	USD	-	-	-
JAPAN GOVERNMENT THIRTY YEAR BOND 1.900% 20/06/2043	JPY	-	1,550,000.00	-					
JAPAN GOVERNMENT TWENTY YEAR BOND 0.600% 20/12/2036	JPY	-	126,800,000.00	-					
JAPAN GOVERNMENT TWO YEAR BOND 0.100% 15/01/2019	JPY	-	688,000,000.00	-					
MARATHON OIL CORP 3.850% 01/06/2025	USD	250,000.00	-	-					
MASSMUTUAL GLOBAL FUNDING II 2.750% 22/06/2024	USD	650,000.00	-	-					
METROPOLITAN LIFE GLOBAL FUNDING I 2.650% 08/04/2022	USD	-	430,000.00	-					
MORGAN STANLEY 22/07/2028 FRN EMTN	USD	150,000.00	-	-					
MORGAN STANLEY 5.500% 28/07/2021	USD	-	650,000.00	-					
NEWMONT MINING CORP 6.250% 01/10/2039	USD	-	400,000.00	-					
OWENS CORNING 4.300% 15/07/2047	USD	600,000.00	-	-					
RYDER SYSTEM INC 2.875% 01/09/2020 EMTN	USD	-	357,000.00	-					
SABINE PASS LIQUEFACTION LLC 5.875% 30/06/2026	USD	-	500,000.00	-					
SPAIN GOVERNMENT BOND 1.600% 30/04/2025	EUR	-	452,000.00	-					
SYNGENTA FINANCE NV 5.182% 24/04/2028	USD	200,000.00	200,000.00	-					
UNITED KINGDOM GILT 3.250% 22/01/2044	GBP	-	450,000.00	-					
UNITED KINGDOM GILT 4.250% 07/06/2032	GBP	-	860,000.00	-					
UNITED STATES TREASURY INFLATION INDEXED BONDS 0.375% 15/01/2027	USD	-	46,439,251.30	-					

NN (L) Global Convertible Bond

(Denominated in USD)

Portfolio movements as at 30/09/2018

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									
PRYSMIAN SPA	EUR	29,150.00	29,150.00	-	DP WORLD LTD 1.750% 19/06/2024	USD	1,000,000.00	-	-
Bonds and other debt instruments					DYCOM INDUSTRIES INC 0.750% 15/09/2021	USD	1,800,000.00	-	-
ADIDAS AG 0.050% 12/09/2023	EUR	800,000.00	-	-	EXTRA SPACE STORAGE LP 3.125% 01/10/2035	USD	1,200,000.00	-	-
AIRBUS SE ZCP 01/07/2022	EUR	3,000,000.00	1,300,000.00	-	FRESENIUS MEDICAL CARE AG & CO KGAA 1.125% 31/01/2020	EUR	1,500,000.00	1,100,000.00	-
AIRBUS SE ZCP 14/06/2021	EUR	600,000.00	-	-	FRESENIUS SE & CO KGAA ZCP 31/01/2024	EUR	1,000,000.00	-	-
AKAMAI TECHNOLOGIES INC ZCP 15/02/2019	USD	2,400,000.00	2,400,000.00	-	GRAND CITY PROPERTIES SA 0.250% 02/03/2022	EUR	1,400,000.00	-	-
AKAMAI TECHNOLOGIES INC 0.125% 01/05/2025	USD	3,120,000.00	-	-	CONV HANIEL FINANCE DEUTSCHLAND GMBH ZCP 12/05/2020	EUR	600,000.00	600,000.00	-
ALTABA INC ZCP 01/12/2018	USD	1,000,000.00	1,000,000.00	-	ILLUMINA INC ZCP 15/06/2019	USD	1,500,000.00	1,000,000.00	-
AMERICA MOVIL SAB DE CV ZCP 28/05/2020	EUR	3,600,000.00	200,000.00	-	ILLUMINA INC ZCP 15/08/2023	USD	3,745,000.00	-	-
AMS AG ZCP 05/03/2025	EUR	2,000,000.00	2,000,000.00	-	ILLUMINA INC 0.500% 15/06/2021	USD	1,200,000.00	1,200,000.00	-
ANA HOLDINGS INC ZCP 16/09/2022	JPY	130,000,000.00	-	-	CONV INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.250% 17/11/2020	EUR	900,000.00	-	-
ANA HOLDINGS INC ZCP 19/09/2024	JPY	130,000,000.00	-	-	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.625% 17/11/2022	EUR	900,000.00	-	-
BASF SE 0.925% 09/03/2023	USD	1,250,000.00	-	-	J SAINSBURY PLC 1.250% 21/11/2019	GBP	500,000.00	-	-
BAYER AG 0.050% 15/06/2020	EUR	1,200,000.00	-	-	JPMORGAN CHASE BANK NA ZCP 30/12/2020	USD	1,500,000.00	-	-
BOOKING HOLDINGS INC 0.900% 15/09/2021	USD	4,200,000.00	200,000.00	-	JPMORGAN CHASE FINANCIAL CO LLC 0.250% 01/05/2023	USD	1,100,000.00	-	-
CHINA RAILWAY CONSTRUCTION CORP LTD ZCP 29/01/2021	USD	750,000.00	-	-	KUNLUN ENERGY CO LTD 1.625% 25/07/2019	CNH	25,000,000.00	14,000,000.00	-
CHUGOKU ELECTRIC POWER CO INC/THE ZCP 24/01/2020	JPY	100,000,000.00	-	-	KYUSHU ELECTRIC POWER CO INC ZCP 31/03/2020	JPY	100,000,000.00	-	-
CHUGOKU ELECTRIC POWER CO INC/THE ZCP 25/01/2022	JPY	100,000,000.00	-	-	KYUSHU ELECTRIC POWER CO INC ZCP 31/03/2022	JPY	150,000,000.00	-	-
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA ZCP 10/11/2023	USD	1,400,000.00	200,000.00	-	LEG IMMOBILIEN AG 0.875% 01/09/2025	EUR	700,000.00	-	-
CIE GENERALE DES ETABLISSEMENTS MICHELIN ZCP 10/01/2022	USD	800,000.00	-	-	LG CHEM LTD ZCP 16/04/2021	EUR	1,800,000.00	-	-
CITRIX SYSTEMS INC 0.500% 15/04/2019	USD	1,700,000.00	1,700,000.00	-	LUMENTUM HOLDINGS INC 0.250% 15/03/2024	USD	2,000,000.00	400,000.00	-
CREE INC 0.875% 01/09/2023	USD	1,000,000.00	-	-	LVMH MOET HENNESSY LOUIS VUITTON SE ZCP 16/02/2021	USD	325,000.00	325,000.00	-
CRRC CORP LTD ZCP 05/02/2021	USD	1,250,000.00	-	-	MAGYAR NEMZETI VAGYONKEZELO ZRT 3.375% 02/04/2019	EUR	1,500,000.00	200,000.00	-
CTRIIP.COM INTERNATIONAL LTD 1.000% 01/07/2020	USD	900,000.00	-	-	MARINE HARVEST ASA 0.125% 05/11/2020	EUR	1,800,000.00	1,800,000.00	-
CTRIIP.COM INTERNATIONAL LTD 1.250% 15/09/2022	USD	1,000,000.00	-	-	MEDIPAL HOLDINGS CORP ZCP 07/10/2022	JPY	80,000,000.00	-	-
CTRIIP.COM INTERNATIONAL LTD 1.250% 15/10/2018	USD	900,000.00	-	-	MINEBEA MITSUMI INC ZCP 03/08/2022	JPY	60,000,000.00	-	-
DEUTSCHE POST AG 0.050% 30/06/2025	EUR	1,100,000.00	-	-	MITSUBISHI CHEMICAL HOLDINGS CORP ZCP 29/03/2024	JPY	70,000,000.00	-	-
DEUTSCHE WOHNEN SE 0.325% 26/07/2024	EUR	1,200,000.00	-	-	MITSUBISHI CHEMICAL HOLDINGS CORP ZCP 30/03/2022	JPY	80,000,000.00	-	-
DEUTSCHE WOHNEN SE 0.600% 05/01/2026	EUR	1,200,000.00	-	-	MTU AERO ENGINES AG 0.125% 17/05/2023	EUR	500,000.00	500,000.00	-

NN (L) Global Convertible Bond

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
NATIONAL GRID NORTH AMERICA INC 0.900% 02/11/2020	GBP	1,000,000.00	-	-	UNITED MICROELECT ZCP 18/05/2020	USD	1,400,000.00	800,000.00	-
NEW RELIC INC 0.500% 01/05/2023	USD	1,000,000.00	-	-	VALEO SA ZCP 16/06/2021	USD	1,400,000.00	200,000.00	-
NUTANIX INC ZCP 15/01/2023	USD	2,700,000.00	1,000,000.00	-	EMTN VIAVI SOLUTION INC 0.625% 15/08/2033	USD	700,000.00	700,000.00	-
NUVASIVE INC 2.250% 15/03/2021	USD	2,500,000.00	700,000.00	-	VINCI SA 0.375% 16/02/2022	USD	1,400,000.00	200,000.00	-
NXP SEMICONDUCTORS NV 1.000% 01/12/2019 CONV	USD	2,300,000.00	-	-	VIPSHOP HOLDINGS LTD 1.500% 15/03/2019	USD	1,100,000.00	1,100,000.00	-
ON SEMICONDUCTOR CORP 1.000% 01/12/2020	USD	1,300,000.00	1,300,000.00	-	VISHAY INTERTECHNOLOGY INC 2.250% 15/06/2025	USD	2,500,000.00	-	-
ON SEMICONDUCTOR CORP 1.625% 15/10/2023	USD	2,000,000.00	-	-	VODAFONE GROUP PLC ZCP 26/11/2020 EMTN	GBP	900,000.00	-	-
ORANGE SA 0.375% 27/06/2021	GBP	900,000.00	-	-	WENDEL SA ZCP 31/07/2019	EUR	987,620.00	-	-
PALO ALTO NETWORKS INC 0.750% 01/07/2023	USD	3,250,000.00	-	-	WESTERN DIGITAL CORP 1.500% 01/02/2024	USD	2,000,000.00	-	-
PRYSMIAN SPA ZCP 17/01/2022	EUR	1,000,000.00	-	-	WORKDAY INC 0.250% 01/10/2022	USD	1,500,000.00	-	-
QIAGEN NV 0.375% 19/03/2019	USD	2,000,000.00	2,000,000.00	-					
QIAGEN NV 0.500% 13/09/2023	USD	2,600,000.00	-	-					
RAG-STIFTUNG ZCP 16/03/2023	EUR	2,100,000.00	-	-					
RAG-STIFTUNG ZCP 18/02/2021	EUR	2,100,000.00	500,000.00	-					
RINGCENTRAL INC ZCP 15/03/2023	USD	1,155,000.00	-	-					
SAFRAN SA ZCP 21/06/2023	EUR	1,541,100.00	-	-					
SAFRAN SA ZCP 31/12/2020	EUR	535,920.00	535,920.00	-					
SERVICENOW INC ZCP 01/06/2022	USD	1,200,000.00	1,200,000.00	-					
SIEMENS FINANCIERINGSMAATSCHA PPIJ NV 1.650% 16/08/2019	USD	4,500,000.00	500,000.00	-					
SIKA AG 0.150% 05/06/2025	CHF	2,000,000.00	-	-					
SONY CORP ZCP 30/09/2022	JPY	400,000,000.00	90,000,000.00	-					
SQUARE INC 0.500% 15/05/2023	USD	1,300,000.00	-	-					
STARWOOD PROPERTY TRUST INC 4.000% 15/01/2019 CONV	USD	1,100,000.00	1,100,000.00	-					
STMICROELECTRONICS NV ZCP 03/07/2022	USD	600,000.00	-	-					
STMICROELECTRONICS NV 0.250% 03/07/2024	USD	600,000.00	-	-					
SYNAPTICS INC 0.500% 15/06/2022	USD	1,000,000.00	-	-					
SYNAPTICS INC 0.500% 15/06/2022	USD	2,200,000.00	-	-					
TERADYNE INC 1.250% 15/12/2023 CONV	USD	500,000.00	500,000.00	-					
UNRESTRICTED TOPPAN PRINTING CO LTD ZCP 19/12/2019	JPY	100,000,000.00	-	-					
TOTAL SA 0.500% 02/12/2022	USD	2,400,000.00	600,000.00	-					
TWITTER INC 0.250% 15/06/2024	USD	1,100,000.00	-	-					
TWITTER INC 1.000% 15/09/2021	USD	1,500,000.00	1,500,000.00	-					
UNIBAIL-RODAMCO SE ZCP 01/07/2021	EUR	1,325,076.00	-	-					
UNICHARM CORP 25/09/2020	JPY	200,000,000.00	200,000,000.00	-					

Other transferable securities and money market instruments

Bonds and other debt instruments

CYBERAGENT INC ZCP 17/02/2023	JPY	140,000,000.00	40,000,000.00	-
CYBERAGENT INC ZCP 19/02/2025	JPY	140,000,000.00	40,000,000.00	-
SHIMIZU CORP ZCP 16/10/2020	JPY	270,000,000.00	140,000,000.00	-

NN (L) Global Convertible Opportunities

(Denominated in USD)

Portfolio movements as at 30/09/2018

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					LUMENTUM HOLDINGS INC	USD	-	5,600,000.00	-
Bonds and other debt instruments					0.250% 15/03/2024				
AIRBUS SE ZCP 01/07/2022	EUR	36,000,000.00	2,300,000.00	-	LUMENTUM HOLDINGS INC	USD	42,300,000.00	15,900,000.00	-
AKAMAI TECHNOLOGIES	USD	24,500,000.00	24,500,000.00	-	0.250% 15/03/2024				
INC ZCP 15/02/2019					MARINE HARVEST ASA	EUR	15,000,000.00	36,900,000.00	-
AKAMAI TECHNOLOGIES	USD	47,960,000.00	-	-	0.125% 05/11/2020				
INC 0.125% 01/05/2025					MINEBEA MITSUMI INC ZCP	JPY	1,000,000,000.00	-	-
ALTABA INC ZCP	USD	-	28,000,000.00	-	03/08/2022				
01/12/2018					0.125% 05/11/2020				
AMS AG ZCP 05/03/2025	EUR	16,800,000.00	16,800,000.00	-	MITSUBISHI CHEMICAL	JPY	2,600,000,000.00	-	-
AMS AG 0.875%	USD	17,800,000.00	4,400,000.00	-	HOLDINGS CORP ZCP				
28/09/2022					30/03/2022				
APERAM SA 0.625%	USD	18,400,000.00	10,600,000.00	-	NABORS INDUSTRIES INC	USD	-	20,000,000.00	-
08/07/2021 CONV					0.750% 15/01/2024 CONV				
BALFOUR BEATTY FINANCE	GBP	-	15,500,000.00	-	NEW RELIC INC 0.500%	USD	20,400,000.00	-	-
NO.2 LTD 1.875%					01/05/2023				
03/12/2018 CONV					NUTANIX INC ZCP	USD	43,000,000.00	14,000,000.00	-
BOOKING HOLDINGS INC	USD	17,535,000.00	14,800,000.00	-	15/01/2023				
0.900% 15/09/2021					NUVASIVE INC 2.250%	USD	31,000,000.00	6,900,000.00	-
CHEGG INC 0.250%	USD	9,985,000.00	9,985,000.00	-	15/03/2021				
15/05/2023					NXP SEMICONDUCTORS NV	USD	38,400,000.00	-	-
CITRIX SYSTEMS INC	USD	-	37,500,000.00	-	1.000% 01/12/2019 CONV				
0.500% 15/04/2019					ON SEMICONDUCTOR	USD	-	26,000,000.00	-
CONSUS REAL ESTATE AG	EUR	22,900,000.00	-	-	CORP 1.000% 01/12/2020				
4.000% 29/11/2022					ON SEMICONDUCTOR	USD	33,400,000.00	-	-
DYCOM INDUSTRIES INC	USD	12,400,000.00	13,750,000.00	-	CORP 1.625% 15/10/2023				
0.750% 15/09/2021					PALO ALTO NETWORKS INC	USD	-	12,000,000.00	-
FINISAR CORP 0.500%	USD	-	9,300,000.00	-	ZCP 01/07/2019 CONV				
15/12/2033 CONV					PALO ALTO NETWORKS INC	USD	46,115,000.00	-	-
FINISAR CORP 0.500%	USD	-	17,000,000.00	-	0.750% 01/07/2023				
15/12/2036 CONV					PROSPECT CAPITAL CORP	USD	300,000.00	-	-
FINISAR CORP 0.500%	USD	-	13,000,000.00	-	4.750% 15/04/2020				
15/12/2036 CONV					PROSPECT CAPITAL CORP	USD	26,100,000.00	-	-
UNRESTRICTED					4.950% 15/07/2022				
FRESENIUS MEDICAL CARE	EUR	-	4,500,000.00	-	PRYSMIAN SPA 1.250%	EUR	-	22,000,000.00	-
AG & CO KGAA 1.125%					08/03/2018 CONV				
31/01/2020					QIAGEN NV 0.375%	USD	3,000,000.00	30,800,000.00	-
GRAND CITY PROPERTIES	EUR	18,000,000.00	12,000,000.00	-	19/03/2019				
SA 0.250% 02/03/2022					QIAGEN NV 0.500%	USD	49,000,000.00	-	-
CONV					13/09/2023				
GREAT PORTLAND ESTATES	GBP	-	10,500,000.00	-	RAG-STIFTUNG ZCP	EUR	14,300,000.00	-	-
CAPITAL JERSEY LTD					16/03/2023				
1.000% 10/09/2018 CONV					RAG-STIFTUNG ZCP	EUR	6,000,000.00	17,900,000.00	-
HON HAI PRECISION	USD	12,800,000.00	12,800,000.00	-	18/02/2021				
INDUSTRY CO LTD ZCP					RINGCENTRAL INC ZCP	USD	14,465,000.00	-	-
06/11/2022					15/03/2023				
IH MERGER SUB LLC 3.000%	USD	-	11,900,000.00	-	SERVICENOW INC ZCP	USD	29,200,000.00	29,200,000.00	-
01/07/2019					01/06/2022				
IH MERGER SUB LLC 3.500%	USD	32,300,000.00	-	-	SIEMENS	USD	24,000,000.00	7,500,000.00	-
15/01/2022					FINANCIERINGSMAATSCHA				
ILLUMINA INC ZCP	USD	3,000,000.00	31,000,000.00	-	PPIJ NV 1.650% 16/08/2019				
15/06/2019					SONY CORP ZCP	JPY	3,630,000,000.00	2,190,000,000.00	-
ILLUMINA INC ZCP	USD	61,880,000.00	-	-	30/09/2022				
15/08/2023					STARWOOD PROPERTY	USD	-	8,000,000.00	-
IMMOFINANZ AG 2.000%	EUR	28,900,000.00	4,100,000.00	-	TRUST INC 4.000%				
24/01/2024					15/01/2019 CONV				
JPMORGAN CHASE BANK	USD	9,500,000.00	-	-	STARWOOD PROPERTY	USD	41,915,000.00	15,250,000.00	-
NA ZCP 30/12/2020					TRUST INC 4.375%				
JPMORGAN CHASE BANK	USD	24,400,000.00	-	-	01/04/2023				
NA ZCP 30/12/2020					STARWOOD PROPERTY	USD	-	27,000,000.00	-
KUNLUN ENERGY CO LTD	CNH	58,000,000.00	126,000,000.00	-	TRUST INC 4.550%				
1.625% 25/07/2019					01/03/2018 CONV				
KYUSHU ELECTRIC POWER	JPY	2,000,000,000.00	-	-	STMICROELECTRONICS NV	USD	38,000,000.00	-	-
CO INC ZCP 31/03/2020					ZCP 03/07/2022				
LG CHEM LTD ZCP	USD	40,600,000.00	10,600,000.00	-	SUMITOMO METAL	JPY	360,000,000.00	360,000,000.00	-
16/04/2021					MINING CO LTD ZCP				
					15/03/2023				
					SUPERNUS	USD	30,475,000.00	-	-
					PHARMACEUTICALS INC				
					0.625% 01/04/2023				
					SUZUKI MOTOR CORP ZCP	JPY	-	1,700,000,000.00	-
					31/03/2021 CONV				

NN (L) Global Convertible Opportunities

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SYNAPTICS INC 0.500% 15/06/2022	USD	4,000,000.00	-	-
SYNAPTICS INC 0.500% 15/06/2022	USD	8,000,000.00	1,925,000.00	-
TERADYNE INC 1.250% 15/12/2023 CONV	USD	-	9,000,000.00	-
TERADYNE INC 1.250% 15/12/2023 CONV	USD	10,000,000.00	18,316,000.00	-
UNRESTRICTED TORAY INDUSTRIES INC ZCP 30/08/2019 CONV	JPY	-	2,450,000,000.00	-
TOTAL SA 0.500% 02/12/2022	USD	34,600,000.00	3,000,000.00	-
UNICHARM CORP 25/09/2020	JPY	500,000,000.00	1,750,000,000.00	-
VALEO SA ZCP 16/06/2021 EMTN	USD	22,000,000.00	6,000,000.00	-
VINCI SA 0.375% 16/02/2022 CONV	USD	7,000,000.00	2,200,000.00	-
VISHAY INTERTECHNOLOGY INC 2.250% 15/06/2025	USD	48,700,000.00	-	-
WESTERN DIGITAL CORP 1.500% 01/02/2024	USD	29,000,000.00	-	-

Other transferable securities and money market instruments

Bonds and other debt instruments

CYBERAGENT INC ZCP 17/02/2023	JPY	1,300,000,000.00	-	-
CYBERAGENT INC ZCP 19/02/2025	JPY	1,270,000,000.00	-	-
SHIMIZU CORP ZCP 16/10/2020	JPY	920,000,000.00	1,310,000,000.00	-

Undertakings for collective investment

Open ended funds

NN (L) GLOBAL CONVERTIBLE BOND - Z CAP USD	USD	7,200.00	-	-
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NN (L) Global Equity Impact Opportunities

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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					THERMO FISHER SCIENTIFIC INC	USD	50,570.00	31,570.00	-
Shares					UNILEVER NV - CVA	EUR	109,575.00	126,575.00	-
ACUITY BRANDS INC	USD	14,520.00	53,520.00	-	UNITEDHEALTH GROUP INC	USD	45,123.00	63,123.00	-
AIA GROUP LTD	HKD	1,315,736.00	715,800.00	-	VAKRANGEE LTD	INR	970,000.00	-	-
ALLIED IRISH BANKS PLC	EUR	57,795.00	57,795.00	-	VESTAS WIND SYSTEMS A/S	DKK	67,000.00	27,000.00	-
ALPHABET INC - C	USD	8,700.00	18,900.00	-	VISA INC - A	USD	59,000.00	57,000.00	-
AMAZON.COM INC	USD	4,699.00	11,699.00	-	WELLTOWER INC	USD	44,503.00	30,503.00	-
BAKKAFROST P/F	NOK	74,000.00	47,000.00	-	XYLEM INC/NY	USD	67,000.00	153,000.00	-
BANDHAN BANK LTD	INR	1,050,000.00	-	-	2U INC	USD	49,000.00	26,000.00	-
BANK RAKYAT INDONESIA	IDR	10,910,000.00	36,000,000.00	-					
PERSERO TBK PT									
BIOAMBER INC	USD	-	705,000.00	-					
BIOGEN INC	USD	4,558.00	21,558.00	-					
BLACKBAUD INC	USD	83,000.00	-	-					
CELGENE CORP	USD	78,000.00	118,000.00	-					
CLINIGEN GROUP PLC	GBP	425,000.00	-	-					
COLGATE-PALMOLIVE CO	USD	53,000.00	186,000.00	-					
CVS HEALTH CORP	USD	28,365.00	174,365.00	-					
DORMAKABA HOLDING AG	CHF	6,100.00	-	-					
-REG									
FACEBOOK INC - A	USD	-	36,000.00	-					
FRESENIUS SE & CO KGAA	EUR	102,584.00	93,584.00	-					
GRAMEENPHONE LTD	BDT	455,000.00	-	-					
HAN'S LASER TECHNOLOGY	CNH	461,962.00	-	-					
INDUSTRY GROUP CO LTD - A									
HEALTHCARE GLOBAL	INR	1,426,186.00	-	-					
ENTERPRISES LTD -FOREIGN									
HKBN LTD	HKD	-	1,200,000.00	-					
HOMESERVE PLC	GBP	317,000.00	-	-					
HOUSING DEVELOPMENT	INR	392,000.00	32,000.00	-					
FINANCE CORP LTD									
INFINEON TECHNOLOGIES	EUR	177,000.00	205,000.00	-					
AG									
IPG PHOTONICS CORP	USD	27,000.00	-	-					
JIANGSU HENGRUI	CNH	339,938.00	1.00	-					
MEDICINE CO LTD -A									
JOHNSON MATTHEY PLC	GBP	220,264.00	129,264.00	-					
KONINKLIJKE DSM NV	EUR	53,000.00	31,000.00	-					
KONINKLIJKE PHILIPS NV	EUR	102,898.00	160,898.00	-					
KROTON EDUCACIONAL SA	BRL	890,000.00	-	-					
LAM RESEARCH CORP	USD	27,565.00	31,565.00	-					
LANDIS+GYR GROUP AG	CHF	30,023.00	21,023.00	-					
LINK NET TBK PT	IDR	15,000,000.00	-	-					
MICROSOFT CORP	USD	71,000.00	118,000.00	-					
NASPERS LTD -N	ZAR	30,000.00	20,000.00	-					
NATIONAL GRID PLC	GBP	135,750.00	725,750.00	-					
NMC HEALTH PLC	GBP	89,000.00	-	-					
NORSK HYDRO ASA	NOK	651,000.00	247,000.00	-					
NOVOZYMES A/S -B	DKK	98,000.00	122,000.00	-					
PAYCOM SOFTWARE INC	USD	50,000.00	-	-					
PRA HEALTH SCIENCES INC	USD	183,000.00	22,000.00	-					
SAFARICOM PLC	KES	5,000,000.00	-	-					
SHIRE PLC	GBP	29,133.00	135,133.00	-					
SOLAREEDGE	USD	72,000.00	36,000.00	-					
TECHNOLOGIES INC									
SSE PLC	GBP	487,548.00	255,548.00	-					
SURGERY PARTNERS INC	USD	104,000.00	45,000.00	-					
TABULA RASA HEALTHCARE	USD	155,000.00	-	-					
INC									
TENCENT HOLDINGS LTD	HKD	34,003.00	289,003.00	-					

NN (L) Global High Dividend

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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									
ABBOTT LABORATORIES	USD	-	193,139.00	-	MCDONALD'S CORP	USD	26,000.00	21,600.00	-
ABBVIE INC	USD	-	78,577.00	-	MEDTRONIC PLC	USD	125,800.00	38,600.00	-
ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA AGEAS	EUR	11,700.00	61,100.00	-	MERCK & CO INC	USD	110,200.00	55,700.00	-
ALLERGAN PLC	USD	39,500.00	23,900.00	-	METLIFE INC	USD	38,700.00	57,600.00	-
AMERICAN ELECTRIC POWER CO INC	USD	-	12,000.00	-	MICROSOFT CORP	USD	76,500.00	90,700.00	-
AMGEN INC	USD	-	12,600.00	-	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	135,400.00	429,000.00	-
APPLE INC	USD	61,400.00	73,800.00	-	MITSUI & CO LTD	JPY	-	455,600.00	-
ARCELORMITTAL	EUR	-	63,300.00	-	MOSAIC CO/THE	USD	161,700.00	299,000.00	-
ASSICURAZIONI GENERALI SPA	EUR	28,200.00	780,494.00	-	MURATA	JPY	-	13,700.00	-
BARCLAYS PLC	GBP	-	593,400.00	-	MANUFACTURING CO LTD	CHF	98,400.00	-	-
BNP PARIBAS SA	EUR	17,900.00	53,700.00	-	NESTLE SA - REG	CHF	98,400.00	-	-
BRISTOL-MYERS SQUIBB CO	USD	111,000.00	89,200.00	-	NIELSEN HOLDINGS PLC	USD	-	247,800.00	-
BUNGE LTD	USD	17,600.00	27,600.00	-	NISSAN MOTOR CO LTD	JPY	-	138,700.00	-
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	-	19,200.00	-	NOVARTIS AG - REG	CHF	-	123,048.00	-
CANON INC	JPY	-	105,500.00	-	ORACLE CORP	USD	279,700.00	68,100.00	-
CARNIVAL CORP	USD	144,300.00	21,900.00	-	ORANGE SA	EUR	-	98,400.00	-
CASINO GUICHARD	EUR	50,300.00	227,994.00	-	PFIZER INC	USD	-	124,000.00	-
PERRACHON SA	USD	-	29,644.00	-	PHILIP MORRIS	USD	158,500.00	25,200.00	-
CATERPILLAR INC	USD	-	340,265.00	-	INTERNATIONAL INC	USD	-	19,500.00	-
CENTURYLINK INC	USD	-	35,000.00	-	PNC FINANCIAL SERVICES	USD	-	19,500.00	-
CIE DE SAINT-GOBAIN	EUR	174,500.00	173,400.00	-	GROUP INC/THE PROCTER & GAMBLE	USD	11,500.00	19,200.00	-
CISCO SYSTEMS INC	USD	121,900.00	173,400.00	-	CO/THE	GBP	445,800.00	-	-
CITIGROUP INC	USD	10,400.00	49,400.00	-	PRUDENTIAL PLC	GBP	445,800.00	-	-
CONOCOPHILLIPS	USD	-	132,900.00	-	QUALCOMM INC	USD	73,900.00	122,700.00	-
CONTINENTAL AG	EUR	25,800.00	-	-	RECKITT BENCKISER GROUP	GBP	132,400.00	132,400.00	-
CREDIT SUISSE GROUP AG - REG	CHF	-	439,134.00	-	PLC	GBP	-	211,032.00	-
DAIMLER AG - REG	EUR	-	86,500.00	-	RIO TINTO PLC	GBP	-	211,032.00	-
DANONE SA	EUR	130,700.00	24,500.00	-	ROCHE HOLDING AG	CHF	17,400.00	11,800.00	-
DEUTSCHE BANK AG - REG	EUR	67,200.00	707,138.00	-	GENUSSCHEIN	EUR	9,300.00	265,800.00	-
ELI LILLY & CO	USD	-	65,800.00	-	ROYAL DUTCH SHELL PLC	EUR	9,300.00	265,800.00	-
ENGIE SA	EUR	73,700.00	159,200.00	-	SANOFI	EUR	19,800.00	28,600.00	-
ENI SPA	EUR	-	132,900.00	-	SCHLUMBERGER LTD	USD	70,800.00	42,800.00	-
EVERSOURCE ENERGY	USD	-	18,000.00	-	SHAW COMMUNICATIONS	CAD	-	55,600.00	-
EXXON MOBIL CORP	USD	-	24,000.00	-	INC - B SINGAPORE	SGD	-	166,600.00	-
GAP INC/THE	USD	22,000.00	188,600.00	-	TELECOMMUNICATIONS	SGD	-	166,600.00	-
GENERAL ELECTRIC CO	USD	639,200.00	119,400.00	-	LTD	GBP	-	64,000.00	-
GILEAD SCIENCES INC	USD	40,500.00	55,600.00	-	SSE PLC	GBP	-	64,000.00	-
GLENCORE PLC	GBP	644,200.00	140,900.00	-	STANDARD CHARTERED	GBP	1,213,700.00	-	-
HANESBRANDS INC	USD	72,200.00	347,700.00	-	PLC	USD	-	45,550.00	-
HSBC HOLDINGS PLC	GBP	-	1,054,168.00	-	STANLEY BLACK & DECKER	USD	-	45,550.00	-
IMPERIAL BRANDS PLC	GBP	-	158,080.00	-	INC	JPY	-	88,700.00	-
INTEL CORP	USD	34,800.00	29,000.00	-	SUMITOMO MITSUI	JPY	-	88,700.00	-
INTERNATIONAL BUSINESS MACHINES CORP	USD	23,600.00	19,100.00	-	FINANCIAL GROUP INC	USD	-	105,223.00	-
ITOCHU CORP	JPY	-	413,100.00	-	SYMANTEC CORP	USD	-	105,223.00	-
J SAINSBURY PLC	GBP	-	2,122,338.00	-	TAIWAN SEMICONDUCTOR	USD	-	183,222.00	-
JAPAN AIRLINES CO LTD	JPY	-	36,900.00	-	MANUFACTURING CO LTD	USD	-	183,222.00	-
JAPAN TOBACCO INC	JPY	207,200.00	207,200.00	-	ADR	SEK	258,900.00	451,900.00	-
KINGFISHER PLC	GBP	375,900.00	909,000.00	-	TELEFONAKTIEBOLAGET LM	SEK	258,900.00	451,900.00	-
LAS VEGAS SANDS CORP	USD	40,300.00	34,700.00	-	ERICSSON - B	EUR	181,500.00	211,600.00	-
MACY'S INC	USD	-	318,468.00	-	TELEFONICA SA	EUR	181,500.00	211,600.00	-
MATTEL INC	USD	-	290,300.00	-	TOTAL SA	EUR	-	88,500.00	-
					UBS GROUP AG - REG	CHF	632,300.00	-	-
					UNICREDIT SPA	EUR	121,700.00	294,600.00	-
					UNILEVER NV - CVA	EUR	148,100.00	-	-
					UNITED OVERSEAS BANK	SGD	-	69,500.00	-
					LTD	SGD	-	69,500.00	-
					VERIZON	USD	-	32,600.00	-
					COMMUNICATIONS INC	USD	-	32,600.00	-
					VINCI SA	EUR	2,900.00	24,800.00	-
					VODAFONE GROUP PLC	GBP	1,644,200.00	709,000.00	-
					WALMART INC	USD	193,200.00	187,016.00	-
					ZURICH INSURANCE GROUP	CHF	-	23,020.00	-
					AG	CHF	-	23,020.00	-

NN (L) Global High Yield

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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									
MPM HOLDINGS INC/DE	USD	-	218,853.00	-	AMERICAN AXLE & MANUFACTURING INC 6.500% 01/04/2027	USD	-	3,000,000.00	-
TRAVELPORT WORLDWIDE LTD	USD	-	764,320.00	-	AMERICAN BUILDERS & CONTRACTORS SUPPLY CO INC 5.875% 15/05/2026	USD	10,180,000.00	-	-
Bonds and other debt instruments					AMERICAN WOODMARK CORP 4.875% 15/03/2026	USD	1,430,000.00	1,430,000.00	-
ACE CASH EXPRESS INC 12.000% 15/12/2022	USD	500,000.00	500,000.00	-	ANGLO AMERICAN CAPITAL PLC 2.500% 29/04/2021	EUR	-	5,500,000.00	-
ACRISURE LLC / ACRISURE FINANCE INC 7.000% 15/11/2025	USD	6,555,000.00	1,250,000.00	-	EMTN				
ADVANCED DISPOSAL SERVICES INC 5.625% 15/11/2024	USD	-	650,000.00	-	ANGLO AMERICAN CAPITAL PLC 4.125% 27/09/2022	USD	-	1,000,000.00	-
AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.750% 15/05/2019	USD	-	16,600,000.00	-	ANTERO RESOURCES CORP 5.000% 01/03/2025	USD	20,000,000.00	4,288,000.00	-
AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 4.500% 15/05/2021	USD	-	11,253,000.00	-	ANTERO RESOURCES CORP 5.125% 01/12/2022	USD	-	8,854,000.00	-
AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 4.625% 30/10/2020	USD	-	2,580,000.00	-	ANTERO RESOURCES CORP 5.625% 01/06/2023	USD	-	18,935,000.00	-
AGILE GROUP HOLDINGS LTD FRN PERP	USD	3,050,000.00	-	-	APX GROUP INC 7.625% 01/09/2023	USD	3,250,000.00	-	-
AGROKOR DD 9.125% 01/02/2020 - DEFAULTED	EUR	6,750,000.00	-	-	APX GROUP INC 7.875% 01/12/2022	USD	11,420,000.00	-	-
AHERN RENTALS INC 7.375% 15/05/2023	USD	-	13,840,000.00	-	APX GROUP INC 8.750% 01/12/2020	USD	9,880,000.00	-	-
AK STEEL CORP 7.500% 15/07/2023	USD	-	1,323,000.00	-	ARCELORMITTAL 0.950% 17/01/2023 EMTN	EUR	3,184,000.00	3,184,000.00	-
ALGECO GLOBAL FINANCE PLC 6.500% 15/02/2023	EUR	13,944,000.00	2,478,000.00	-	ARCELORMITTAL 6.500% 25/02/2022	USD	-	17,500,000.00	-
ALLIANCE ONE INTERNATIONAL INC 8.500% 15/04/2021	USD	338,000.00	3,438,000.00	-	ARD FINANCE SA 6.625% 15/09/2023	EUR	-	14,000,000.00	-
ALLIANCE ONE INTERNATIONAL INC 9.875% 15/07/2021	USD	225,000.00	12,518,000.00	-	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC 4.125% 15/05/2023	EUR	1,000,000.00	-	-
ALTICE FINCO SA 9.000% 15/06/2023	EUR	26,869,000.00	26,869,000.00	-	ARENA LUXEMBOURG FINANCE SARL 2.875% 01/11/2024	EUR	-	-	-
ALTICE LUXEMBOURG SA 7.250% 15/05/2022	EUR	-	45,020,000.00	-	ASBURY AUTOMOTIVE GROUP INC 6.000% 15/12/2024	USD	-	6,315,000.00	-
ALTICE LUXEMBOURG SA 7.750% 15/05/2022	USD	-	1,785,000.00	-	ASCENT RESOURCES UTICA HOLDINGS LLC / ARU FINANCE CORP 7.000% 01/11/2026	USD	4,130,000.00	3,090,000.00	-
AMC NETWORKS INC 4.750% 01/08/2025	USD	-	700,000.00	-	ASTALDI SPA 7.125% 01/12/2020	EUR	1,150,000.00	-	-
AMERICAN AXLE & MANUFACTURING INC 6.250% 01/04/2025	USD	-	338,000.00	-	ATRIUM WINDOWS & DOORS INC 7.750% 01/05/2019	USD	-	7,000,000.00	-
AMERICAN AXLE & MANUFACTURING INC 6.250% 01/04/2025	USD	-	3,000,000.00	-	AV HOMES INC 6.625% 15/05/2022	USD	-	2,722,000.00	-
AMERICAN AXLE & MANUFACTURING INC 6.250% 15/03/2026	USD	7,355,000.00	3,000,000.00	-	AXALTA COATING SYSTEMS DUTCH HOLDING B BV 3.750% 15/01/2025	EUR	500,000.00	-	-
AMERICAN AXLE & MANUFACTURING INC 6.500% 01/04/2027	USD	-	338,000.00	-	BACARDI LTD 2.750% 03/07/2023	EUR	8,200,000.00	-	-
					BANFF MERGER SUB INC 9.750% 01/09/2026	USD	9,135,000.00	-	-
					BANK OF NOVA	USD	175,000.00	175,000.00	-
					SCOTIA/THE FRN PERP BAUSCH HEALTH COS INC 9.000% 15/12/2025	USD	2,750,000.00	300,000.00	-
					BEACON ESCROW CORP 4.875% 01/11/2025	USD	12,400,000.00	12,400,000.00	-
					BLUE RACER MIDSTREAM LLC / BLUE RACER FINANCE CORP 6.625% 15/07/2026	USD	5,405,000.00	-	-

NN (L) Global High Yield

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BLUELINE RENTAL FINANCE CORP / BLUELINE RENTAL LLC 9.250% 15/03/2024	USD	10,392,000.00	-	-	CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.125% 30/06/2027	USD	-	220,000.00	-
BOARDRIDERS SA 9.500% 15/12/2020	EUR	5,466,000.00	2,000,000.00	-	CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.125% 30/06/2027	USD	-	500,000.00	-
BOMBARDIER INC 6.000% 15/10/2022	USD	-	300,000.00	-	CHENIERE CORPUS CHRISTI HOLDINGS LLC 7.000% 30/06/2024	USD	-	605,000.00	-
BOMBARDIER INC 7.500% 01/12/2024	USD	2,554,000.00	70,000.00	-	CHESTER DOWNS & MARINA LLC / CHESTER DOWNS FINANCE CORP 9.250% 01/02/2020	USD	-	14,970,000.00	-
BOMBARDIER INC 7.500% 15/03/2025	USD	-	1,225,000.00	-	CHINA EVERGRANDE GROUP 8.750% 28/06/2025	USD	4,800,000.00	-	-
BOMBARDIER INC 8.750% 01/12/2021	USD	-	450,000.00	-	CHS/COMMUNITY HEALTH SYSTEMS INC 5.125% 01/08/2021	USD	-	675,000.00	-
BOYD GAMING CORP 6.000% 15/08/2026	USD	3,820,000.00	-	-	CHS/COMMUNITY HEALTH SYSTEMS INC 6.250% 31/03/2023	USD	-	670,000.00	-
BOYNE USA INC 7.250% 01/05/2025	USD	1,405,000.00	1,405,000.00	-	CHS/COMMUNITY HEALTH SYSTEMS INC 6.875% 01/02/2022	USD	-	11,240,000.00	-
BRAND INDUSTRIAL SERVICES INC 8.500% 15/07/2025	USD	12,909,000.00	12,909,000.00	-	CHS/COMMUNITY HEALTH SYSTEMS INC 8.000% 15/11/2019	USD	7,025,000.00	245,000.00	-
BRUIN E&P PARTNERS LLC 8.875% 01/08/2023	USD	2,325,000.00	-	-	CINEMARK USA INC 4.875% 01/06/2023	USD	-	12,865,000.00	-
CABLE ONE INC 5.750% 15/06/2022	USD	-	11,679,000.00	-	CINEMARK USA INC 5.125% 15/12/2022	USD	-	7,929,000.00	-
CAESARS RESORT COLLECTION LLC / CRC FINCO INC 5.250% 15/10/2025	USD	11,752,000.00	11,752,000.00	-	CIRSA FINANCE INTERNATIONAL SARL 7.875% 20/12/2023	USD	1,000,000.00	1,000,000.00	-
CALFRAC HOLDINGS LP 8.500% 15/06/2026	USD	8,655,000.00	100,000.00	-	CIT GROUP INC 3.875% 19/02/2019	USD	-	5,050,000.00	-
CALIFORNIA RESOURCES CORP 8.000% 15/12/2022	USD	-	6,425,000.00	-	CIT GROUP INC 4.125% 09/03/2021	USD	830,000.00	830,000.00	-
CAMPOFRIO FOOD GROUP SA 3.375% 15/03/2022	EUR	-	8,720,000.01	-	CIT GROUP INC 5.250% 07/03/2025	USD	760,000.00	760,000.00	-
CASINO GUICHARD PERRACHON SA 1.865% 13/06/2022	EUR	3,200,000.00	-	-	CLEAR CHANNEL WORLDWIDE HOLDINGS INC SER A 6.500% 15/11/2022	USD	-	7,098,000.00	-
CB T-MOBILE USA 5.125% 04/15/2025	USD	9,845,000.00	-	-	CLEAR CHANNEL WORLDWIDE HOLDINGS INC SER A 7.625% 15/03/2020	USD	-	4,710,000.00	-
CB T-MOBILE USA 6.500% 15/01/2026	USD	12,890,000.00	-	-	CLEAR CHANNEL WORLDWIDE HOLDINGS INC SER B 7.625% 15/03/2020	USD	-	500,000.00	-
CB T-MOBILE USA 5.375% 04/15/2027	USD	10,685,000.00	-	-	CLEARWAY ENERGY OPERATING LLC 5.750% 15/10/2025	USD	8,930,000.00	-	-
CCM MERGER INC 6.000% 15/03/2022	USD	140,000.00	-	-	CLEVELAND-CLIFFS INC 5.750% 01/03/2025	USD	-	500,000.00	-
CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 5.500% 01/05/2026	USD	-	1,950,000.00	-	CLEVELAND-CLIFFS INC 5.750% 01/03/2025	USD	-	675,000.00	-
CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 5.750% 15/02/2026	USD	-	338,000.00	-	CNH INDUSTRIAL FINANCE EUROPE SA 1.375% 23/05/2022	EUR	-	19,781,000.00	-
CEMEX SAB DE CV 5.700% 11/01/2025	USD	-	6,233,000.00	-	CNH INDUSTRIAL FINANCE EUROPE SA 1.750% 12/09/2025	EUR	-	5,020,000.00	-
CEMEX SAB DE CV 7.750% 16/04/2026	USD	-	2,565,000.00	-	CNO FINANCIAL GROUP INC 5.250% 30/05/2025	USD	-	800,000.00	-
CENTENE CORP 5.375% 01/06/2026	USD	11,205,000.00	-	-	COMMERCIAL METALS CO 5.750% 15/04/2026	USD	5,065,000.00	-	-
CENTENE CORP 6.125% 15/02/2024	USD	14,025,000.00	500,000.00	-					
CENTURY COMMUNITIES INC 6.875% 15/05/2022	USD	-	4,368,000.00	-					
CEVA GROUP PLC 7.000% 01/03/2021	USD	-	13,618,000.00	-					
CF INDUSTRIES INC 5.150% 15/03/2034	USD	-	11,925,000.00	-					
CHEMOURS CO/THE 4.000% 15/05/2026	EUR	11,890,000.00	-	-					
CHEMOURS CO/THE 6.125% 15/05/2023	EUR	-	7,600,000.00	-					

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Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
COMMSCOPE TECHNOLOGIES LLC 6.000% 15/06/2025	USD	-	2,275,000.00	-	DELL INTERNATIONAL LLC / EMC CORP 4.420% 15/06/2021	USD	-	3,155,000.00	-
CONSTELLIUM NV 4.250% 15/02/2026	EUR	9,800,000.00	-	-	DELL INTERNATIONAL LLC / EMC CORP 5.875% 15/06/2021	USD	-	7,725,000.00	-
CONSTELLIUM NV 5.875% 15/02/2026	USD	1,893,000.00	1,893,000.00	-	DELL INTERNATIONAL LLC / EMC CORP 6.020% 15/06/2026	USD	2,710,000.00	500,000.00	-
CONTINENTAL RESOURCES INC/OK 3.800% 01/06/2024	USD	-	23,705,000.00	-	DELL INTERNATIONAL LLC / EMC CORP 7.125% 15/06/2024	USD	18,570,000.00	12,795,000.00	-
CONTINENTAL RESOURCES INC/OK 4.375% 15/01/2028	USD	-	7,625,000.00	-	DELTA MERGER SUB INC 6.000% 15/09/2026	USD	11,206,000.00	-	-
CONTINENTAL RESOURCES INC/OK 4.375% 15/01/2028	USD	7,950,000.00	325,000.00	-	DENBURY RESOURCES INC 5.500% 01/05/2022	USD	-	500,000.00	-
CONTINENTAL RESOURCES INC/OK 4.500% 15/04/2023	USD	-	7,764,000.00	-	DENBURY RESOURCES INC 7.500% 15/02/2024	USD	777,000.00	-	-
CONTINENTAL RESOURCES INC/OK 4.900% 01/06/2044	USD	6,750,000.00	6,750,000.00	-	DIAMONDBACK ENERGY INC 4.750% 01/11/2024	USD	22,310,000.00	-	-
COOPERATIVA MURATORI & CEMENTISTI-CMC DI RAVENNA SC 6.000% 15/02/2023	EUR	1,172,000.00	-	-	DIAMONDBACK ENERGY INC 5.375% 31/05/2025	USD	-	1,640,000.00	-
COTY INC 4.000% 15/04/2023	EUR	10,000,000.00	-	-	DIAMONDBACK ENERGY INC 5.375% 31/05/2025	USD	2,065,000.00	425,000.00	-
COTY INC 4.750% 15/04/2026	EUR	7,000,000.00	-	-	DISH DBS CORP 5.875% 15/07/2022	USD	-	2,618,000.00	-
CPG MERGER SUB LLC 8.000% 01/10/2021	USD	-	1,100,000.00	-	DISH DBS CORP 6.750% 01/06/2021	USD	-	13,302,000.00	-
CREDIT AGRICOLE SA FRN PERP	USD	-	12,500,000.00	-	DISH DBS CORP 7.875% 01/09/2019	USD	-	4,735,000.00	-
CREDIT SUISSE GROUP AG FRN PERP	USD	-	16,000,000.00	-	DKT FINANCE APS 7.000% 17/06/2023	EUR	6,280,000.00	-	-
CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP VI 4.750% 01/02/2026	USD	17,560,000.00	-	-	DUFY ONE BV 2.500% 15/10/2024	EUR	4,600,000.00	4,600,000.00	-
CROWN EUROPEAN HOLDINGS SA 2.250% 01/02/2023	EUR	4,000,000.00	4,000,000.00	-	EDREAMS ODIGEO SA 5.500% 01/09/2023	EUR	7,185,000.00	-	-
CROWNROCK LP / CROWNROCK FINANCE INC 5.625% 15/10/2025	USD	7,510,000.00	7,510,000.00	-	ELDORADO RESORTS INC 7.000% 01/08/2023	USD	-	13,237,000.00	-
CSC HOLDINGS LLC 8.625% 15/02/2019	USD	1,354,000.00	9,270,000.00	-	ELIS SA 2.875% 15/02/2026	EUR	2,200,000.00	2,200,000.00	-
CVS HEALTH CORP 3.700% 09/03/2023	USD	3,930,000.00	3,930,000.00	-	EMTN ENDEAVOR ENERGY RESOURCES LP / EER FINANCE INC 5.500% 30/01/2026	USD	2,330,000.00	100,000.00	-
CVS HEALTH CORP 4.100% 25/03/2025	USD	1,685,000.00	1,685,000.00	-	ENDEAVOR ENERGY RESOURCES LP / EER FINANCE INC 5.750% 30/01/2028	USD	7,624,000.00	525,000.00	-
CVS HEALTH CORP 4.300% 25/03/2028	USD	3,665,000.00	3,665,000.00	-	ENERGY TRANSFER EQUITY LP 5.875% 15/01/2024	USD	-	10,752,000.00	-
CVS HEALTH CORP 5.050% 25/03/2048	USD	2,210,000.00	2,210,000.00	-	ENERGY TRANSFER EQUITY LP 7.500% 15/10/2020	USD	-	5,786,000.00	-
CYRUSONE LP / CYRUSONE FINANCE CORP 5.000% 15/03/2024	USD	1,545,000.00	7,830,000.00	-	ENQUEST PLC 7.000% 15/04/2022	USD	15,455,000.00	-	-
CYRUSONE LP / CYRUSONE FINANCE CORP 5.375% 15/03/2027	USD	1,575,000.00	3,665,000.00	-	ENTEGRI INC 4.625% 10/02/2026	USD	1,505,000.00	1,505,000.00	-
DAE FUNDING LLC 4.000% 01/08/2020	USD	-	1,720,000.00	-	ENTERPRISE DEVELOPMENT AUTHORITY/THE 12.000% 15/07/2024	USD	7,685,000.00	-	-
DAE FUNDING LLC 4.500% 01/08/2022	USD	-	95,000.00	-	EQUINIX INC 2.875% 01/02/2026	EUR	9,720,000.00	9,720,000.00	-
DAE FUNDING LLC 5.000% 01/08/2024	USD	-	485,000.00	-	EQUINIX INC 2.875% 01/10/2025	EUR	2,300,000.00	2,400,000.00	-
DARLING GLOBAL FINANCE BV 3.625% 15/05/2026	EUR	7,600,000.00	-	-	EQUINIX INC 2.875% 15/03/2024	EUR	6,560,000.00	3,000,000.00	-
DARLING GLOBAL FINANCE BV 4.750% 30/05/2022	EUR	4,750,000.00	-	-	EQUINIX INC 5.375% 01/04/2023	USD	-	3,225,000.00	-
DAVITA INC 5.000% 01/05/2025	USD	-	19,767,000.00	-	EQUINIX INC 5.750% 01/01/2025	USD	-	5,400,000.00	-

NN (L) Global High Yield

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Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
EUROPCAR GROUPE SA	EUR	3,510,000.00	3,510,000.00	-	GROUP 1 AUTOMOTIVE INC	USD	-	8,659,000.00	-
4.125% 15/11/2024					5.000% 01/06/2022				
EXTRACTION OIL & GAS INC	USD	3,265,000.00	3,265,000.00	-	GROUP 1 AUTOMOTIVE INC	USD	-	2,394,000.00	-
5.625% 01/02/2026					5.250% 15/12/2023				
FIAT CHRYSLER FINANCE	EUR	-	15,000,000.00	-	GUITAR CENTER INC	USD	-	15,177,000.00	-
EUROPE SA 6.750%					6.500% 15/04/2019				
14/10/2019 GMTN					GULFPORT ENERGY CORP	USD	-	450,000.00	-
FIAT CHRYSLER FINANCE	EUR	-	750,000.00	-	6.000% 15/10/2024				
EUROPE SA 7.375%					GULFPORT ENERGY CORP	USD	-	250,000.00	-
09/07/2018 GMTN					6.375% 15/01/2026				
FIDELITY & GUARANTY LIFE	USD	10,365,000.00	450,000.00	-	GULFPORT ENERGY CORP	USD	1,525,000.00	70,000.00	-
HOLDINGS INC 5.500%					6.375% 15/01/2026				
01/05/2025					HCA INC 4.750%	USD	-	3,600,000.00	-
FINANCIAL & RISK US	EUR	4,345,000.00	-	-	01/05/2023				
HOLDINGS INC 4.500%					HCA INC 5.000%	USD	-	24,823,000.00	-
15/05/2026					15/03/2024				
FIRST QUALITY FINANCE CO	USD	-	5,275,000.00	-	HCA INC 5.250%	USD	-	12,069,000.00	-
INC 5.000% 01/07/2025					15/04/2025				
FIRSTCASH INC 5.375%	USD	1,540,000.00	600,000.00	-	HCA INC 5.500%	USD	13,142,000.00	250,000.00	-
01/06/2024					15/06/2047				
FLEX ACQUISITION CO INC	USD	3,010,000.00	3,010,000.00	-	HCA INC 5.625%	USD	35,950,000.00	-	-
7.875% 15/07/2026					01/09/2028				
FLEXI-VAN LEASING INC	USD	-	16,701,000.00	-	HCA INC 5.875%	USD	-	4,345,000.00	-
7.875% 15/08/2018					15/02/2026				
FREEPORT-MCMORAN INC	USD	-	4,545,000.00	-	HD SUPPLY INC 5.750%	USD	-	17,273,000.00	-
3.100% 15/03/2020					15/04/2024				
FREEPORT-MCMORAN INC	USD	450,000.00	3,820,000.00	-	H&E EQUIPMENT SERVICES	USD	-	11,435,000.00	-
3.550% 01/03/2022					INC 5.625% 01/09/2025				
FREEPORT-MCMORAN INC	USD	563,000.00	11,468,000.00	-	HECLA MINING CO 6.875%	USD	150,000.00	1,100,000.00	-
4.000% 14/11/2021					01/05/2021				
FREEPORT-MCMORAN INC	USD	-	4,390,000.00	-	HEXION INC 10.000%	USD	-	9,762,000.00	-
4.550% 14/11/2024					15/04/2020				
FREEPORT-MCMORAN INC	USD	225,000.00	4,796,000.00	-	HEXION INC 10.375%	USD	9,262,000.00	-	-
5.400% 14/11/2034					01/02/2022				
FREEPORT-MCMORAN INC	USD	225,000.00	8,600,000.00	-	HEXION INC 13.750%	USD	3,135,000.00	-	-
5.450% 15/03/2043					01/02/2022				
FRONTDOOR INC 6.750%	USD	1,396,000.00	1,396,000.00	-	HEXION INC 6.625%	USD	6,175,000.00	12,570,000.00	-
15/08/2026					15/04/2020				
FRONTIER	USD	17,555,000.00	250,000.00	-	HOLOGIC INC 4.375%	USD	10,788,000.00	-	-
COMMUNICATIONS CORP					15/10/2025				
8.500% 01/04/2026					HOLOGIC INC 4.625%	USD	1,385,000.00	-	-
FRONTIER	USD	10,000,000.00	-	-	01/02/2028				
COMMUNICATIONS CORP					HUB INTERNATIONAL LTD	USD	3,770,000.00	-	-
8.750% 15/04/2022					7.000% 01/05/2026				
GALAPAGOS HOLDING SA	EUR	4,200,000.00	356,000.00	-	HUGHES SATELLITE	USD	-	1,275,000.00	-
7.000% 15/06/2022					SYSTEMS CORP 5.250%				
GARRETT LX 1 SARL /	EUR	6,370,000.00	-	-	01/08/2026				
GARRETT BORROWING LLC					HUNTSMAN	EUR	7,630,000.00	500,000.00	-
5.125% 15/10/2026					INTERNATIONAL LLC				
GATES GLOBAL LLC / GATES	USD	-	900,000.00	-	4.250% 01/04/2025				
GLOBAL CO 6.000%					INFOR SOFTWARE PARENT	USD	-	225,000.00	-
15/07/2022					LLC / INFOR SOFTWARE				
GCB T-MOBILE USA INC	USD	2,105,000.00	-	-	PARENT INC 7.125%				
4.500% 01/02/2026					01/05/2021				
GCB T-MOBILE USA INC	USD	2,105,000.00	-	-	INFOR US INC 6.500%	USD	-	900,000.00	-
4.750% 02/01/2028					15/05/2022				
GENWORTH HOLDINGS INC	USD	-	4,950,000.00	-	INGLES MARKETS INC	USD	-	10,749,000.00	-
4.800% 15/02/2024					5.750% 15/06/2023				
GLENCORE FINANCE	USD	-	6,895,000.00	-	INTELSAT CONNECT	USD	3,315,000.00	-	-
CANADA LTD 4.250%					FINANCE SA 9.500%				
25/10/2022					15/02/2023				
GOEASY LTD 7.875%	USD	3,409,000.00	3,409,000.00	-	INTELSAT JACKSON	USD	-	4,350,000.00	-
01/11/2022					HOLDINGS SA 8.000%				
GOLDEN LEGACY PTE LTD	USD	1,000,000.00	-	-	15/02/2024				
8.250% 07/06/2021					INTELSAT JACKSON	USD	-	6,572,000.00	-
GOLDEN NUGGET INC	USD	715,000.00	715,000.00	-	HOLDINGS SA 9.750%				
6.750% 15/10/2024					15/07/2025				
GREAT LAKES DREDGE &	USD	-	5,635,000.00	-	INTELSAT LUXEMBOURG SA	USD	3,910,000.00	160,000.00	-
DOCK CORP 8.000%					7.750% 01/06/2021				
15/05/2022					INTELSAT LUXEMBOURG SA	USD	8,240,000.00	80,000.00	-
					8.125% 01/06/2023				

NN (L) Global High Yield

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
INTERNATIONAL GAME TECHNOLOGY PLC 6.250% 15/01/2027	USD	7,975,000.00	-	-	LEGACY RESERVES LP / LEGACY RESERVES FINANCE CORP 8.000% 20/09/2023	USD	13,638,000.00	-	-
INTERXION HOLDING NV 4.750% 15/06/2025	EUR	298,000.00	298,000.00	-	LENNAR CORP 4.125% 01/12/2018	USD	-	9,645,000.00	-
INTESA SANPAOLO SPA FRN PERP EMTN	EUR	2,875,000.00	2,875,000.00	-	LENNAR CORP 4.125% 15/01/2022	USD	-	3,750,000.00	-
ISTAR INC 4.625% 15/09/2020	USD	-	150,000.00	-	LENNAR CORP 4.750% 30/05/2025	USD	5,000,000.00	1,375,000.00	-
ISTAR INC 5.000% 01/07/2019	USD	-	2,719,000.00	-	LEVEL 3 FINANCING INC 5.250% 15/03/2026	USD	-	450,000.00	-
ISTAR INC 5.250% 15/09/2022	USD	-	150,000.00	-	LEVEL 3 FINANCING INC 5.375% 15/01/2024	USD	-	3,175,000.00	-
ITRON INC 5.000% 15/01/2026	USD	1,004,000.00	1,004,000.00	-	LINCOLN FINANCE LTD 6.875% 15/04/2021	EUR	5,400,000.00	-	-
JACK OHIO FINANCE LLC / JACK OHIO FINANCE 1 CORP 10.250% 15/11/2022	USD	11,065,000.00	120,000.00	-	LIVE NATION ENTERTAINMENT INC 4.875% 01/11/2024	USD	8,170,000.00	8,170,000.00	-
JAGGED PEAK ENERGY LLC 5.875% 01/05/2026	USD	11,025,000.00	-	-	LIVE NATION ENTERTAINMENT INC 5.625% 15/03/2026	USD	12,535,000.00	3,270,000.00	-
JAGUAR HOLDING CO II / PHARMACEUTICAL PRODUCT DEVELOPMENT LLC 6.375% 01/08/2023	USD	-	2,675,000.00	-	LKQ CORP 4.750% 15/05/2023	USD	-	11,645,000.00	-
JC PENNEY CORP INC 5.875% 01/07/2023	USD	-	23,060,000.00	-	LKQ EUROPEAN HOLDINGS BV 3.625% 01/04/2026	EUR	14,500,000.00	-	-
JC PENNEY CORP INC 8.625% 15/03/2025	USD	2,245,000.00	2,245,000.00	-	LKQ ITALIA BONDSCO SPA 3.875% 01/04/2024	EUR	-	2,110,000.00	-
JEFFERIES FINANCE LLC / JFIN CO-ISSUER CORP 6.875% 15/04/2022	USD	-	450,000.00	-	MASON FINANCE 6.875% 15/08/2023	USD	2,895,000.00	200,000.00	-
JEFFERIES FINANCE LLC / JFIN CO-ISSUER CORP 7.250% 15/08/2024	USD	-	800,000.00	-	MATTERHORN MERGER SUB LLC / MATTERHORN FINANCE SUB INC 8.500% 01/06/2026	USD	8,520,000.00	8,080,000.00	-
JEFFERIES FINANCE LLC / JFIN CO-ISSUER CORP 7.375% 01/04/2020	USD	-	4,000,000.00	-	MAXEDA DIY HOLDING BV 6.125% 15/07/2022	EUR	2,070,000.00	7,870,000.00	-
JELD-WEN INC 4.625% 15/12/2025	USD	1,575,000.00	1,575,000.00	-	MEG ENERGY CORP 6.500% 15/01/2025	USD	-	18,325,000.00	-
JELD-WEN INC 4.875% 15/12/2027	USD	2,362,000.00	2,362,000.00	-	MERCURY BONDSCO PLC 7.125% 30/05/2021	EUR	-	4,270,000.00	-
JURASSIC HOLDINGS III INC 6.875% 15/02/2021	USD	788,000.00	13,328,000.00	-	MERCURY BONDSCO PLC 8.250% 30/05/2021	EUR	-	2,500,000.00	-
KCA DEUTAG UK FINANCE PLC 9.625% 01/04/2023	USD	4,220,000.00	4,220,000.00	-	MEREDITH CORP 6.875% 01/02/2026	USD	17,795,000.00	350,000.00	-
KRATON POLYMERS LLC / KRATON POLYMERS CAPITAL CORP 10.500% 15/04/2023	USD	-	200,000.00	-	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 5.625% 01/05/2024	USD	649,000.00	649,000.00	-
KRATON POLYMERS LLC / KRATON POLYMERS CAPITAL CORP 5.250% 15/05/2026	EUR	4,960,000.00	150,000.00	-	MGM RESORTS INTERNATIONAL 6.000% 15/03/2023	USD	900,000.00	7,032,000.00	-
KRATON POLYMERS LLC / KRATON POLYMERS CAPITAL CORP 7.000% 15/04/2025	USD	-	3,075,000.00	-	MINERVA LUXEMBOURG SA 6.500% 20/09/2026	USD	-	11,287,000.00	-
K+S AG 3.250% 18/07/2024	EUR	9,900,000.00	-	-	MSCI INC 4.750% 01/08/2026	USD	1,735,000.00	500,000.00	-
LADDER CAPITAL FINANCE HOLDINGS LLLP / LADDER CAPITAL FINANCE CORP 5.250% 01/10/2025	USD	-	285,000.00	-	MSCI INC 5.250% 15/11/2024	USD	-	2,000,000.00	-
LADDER CAPITAL FINANCE HOLDINGS LLLP / LADDER CAPITAL FINANCE CORP 5.250% 15/03/2022	USD	-	550,000.00	-	NATIONSTAR MORTGAGE HOLDINGS INC 8.125% 15/07/2023	USD	13,192,000.00	-	-
LEGACY RESERVES LP / LEGACY RESERVES FINANCE CORP 6.625% 01/12/2021	USD	-	438,000.00	-	NAVIENT CORP 6.625% 26/07/2021	USD	-	5,485,000.00	-
					NAVISTAR INTERNATIONAL CORP 6.625% 01/11/2025	USD	12,350,000.00	-	-
					NETFLIX INC 4.875% 15/04/2028	USD	15,565,000.00	6,115,000.00	-
					NEW METRO GLOBAL LTD 7.500% 20/03/2022	USD	2,000,000.00	-	-
					NEWFIELD EXPLORATION CO 5.375% 01/01/2026	USD	7,000,000.00	-	-

NN (L) Global High Yield

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
NEWFIELD EXPLORATION CO 5.625% 01/07/2024	USD	7,000,000.00	-	-	PARTY CITY HOLDINGS INC 6.625% 01/08/2026	USD	10,065,000.00	-	-
NEXANS SA 3.750% 08/08/2023	EUR	3,400,000.00	-	-	PENN NATIONAL GAMING INC 5.625% 15/01/2027	USD	563,000.00	10,813,000.00	-
NEXI CAPITAL SPA 4.125% 01/11/2023	EUR	12,500,000.00	-	-	PETROBRAS GLOBAL FINANCE BV 5.750%	USD	4,750,000.00	4,750,000.00	-
NEXSTAR BROADCASTING INC 5.625% 01/08/2024	USD	-	872,000.00	-	PETROBRAS GLOBAL FINANCE BV 6.125%	USD	-	508,000.00	-
NFP CORP 6.875% 15/07/2025	USD	-	750,000.00	-	PETROBRAS GLOBAL FINANCE BV 8.375%	USD	-	1,900,000.00	-
NIDDA HEALTHCARE HOLDING AG 3.500% 30/09/2024	EUR	-	2,600,000.00	-	PETROBRAS GLOBAL FINANCE BV 8.750%	USD	-	6,850,000.00	-
NOKIA OF AMERICA CORP 6.450% 15/03/2029	USD	8,800,000.00	-	-	PISCES MIDCO INC 8.000% 15/04/2026	USD	9,000,000.00	9,000,000.00	-
NOKIA OYJ 3.375% 12/06/2022	USD	-	11,584,000.00	-	PLASTIPAK HOLDINGS INC 6.250% 15/10/2025	USD	3,025,000.00	3,025,000.00	-
NORTHERN OIL AND GAS INC 8.000% 01/06/2020	USD	-	12,413,000.00	-	PLY GEM INDUSTRIES INC 6.500% 01/02/2022	USD	-	450,000.00	-
NORTHERN OIL AND GAS INC 9.500% 15/05/2023	USD	8,185,000.00	-	-	POST HOLDINGS INC 5.750% 01/03/2027	USD	-	7,865,000.00	-
NORTHWEST ACQUISITIONS ULC / DOMINION FINCO INC	USD	1,475,000.00	1,475,000.00	-	PQ CORP 5.750% 15/12/2025	USD	1,704,000.00	1,704,000.00	-
NOVA CHEMICALS CORP 4.875% 01/06/2024	USD	-	7,665,000.00	-	PQ CORP 6.750% 15/11/2022	USD	2,605,000.00	675,000.00	-
NOVA CHEMICALS CORP 5.250% 01/06/2027	USD	-	5,360,000.00	-	PRIME SECURITY SERVICES BORROWER LLC / PRIME	USD	14,800,000.00	6,569,000.00	-
NRG ENERGY INC 6.250% 01/05/2024	USD	-	3,900,000.00	-	FINANCE INC 9.250% 15/05/2023	EUR	1,300,000.00	1,300,000.00	-
NRG ENERGY INC 7.250% 15/05/2026	USD	-	2,390,000.00	-	PROMONTORIA HOLDING 264 BV 6.750% 15/08/2023	EUR	-	7,275,000.00	-
NVA HOLDINGS INC/UNITED STATES	USD	777,000.00	777,000.00	-	PULTEGROUP INC 4.250% 01/03/2021	USD	-	8,725,000.00	-
NXP BV / NXP FUNDING LLC 4.125% 01/06/2021	USD	-	3,030,000.00	-	PVH CORP 3.125% 15/12/2027	EUR	8,725,000.00	8,725,000.00	-
NXP BV / NXP FUNDING LLC 4.125% 15/06/2020	USD	-	4,684,000.00	-	QUALITYTECH LP/QTS FINANCE CORP 4.750%	USD	11,086,000.00	475,000.00	-
NXP BV / NXP FUNDING LLC 4.625% 15/06/2022	USD	-	5,000,000.00	-	QUINTILES IMS INC 3.250% 15/03/2025	EUR	-	3,600,000.00	-
OCI NV 5.000% 15/04/2023	EUR	1,639,000.00	1,639,000.00	-	RADIANT GROUP INC 4.500% 01/10/2024	USD	10,000,000.00	240,000.00	-
OCI NV 6.625% 15/04/2023	USD	2,270,000.00	2,270,000.00	-	RADIANT GROUP INC 5.250% 15/06/2020	USD	-	7,798,000.00	-
OI EUROPEAN GROUP BV 4.000% 15/03/2023	USD	7,350,000.00	108,000.00	-	RAIN CII CARBON LLC / CII CARBON CORP 7.250%	USD	4,490,000.00	713,000.00	-
ONEMAIN FINANCIAL HOLDINGS LLC 7.250% 15/12/2021	USD	-	15,300,000.00	-	RANGE RESOURCES CORP 5.000% 15/03/2023	USD	-	825,000.00	-
ORANO SA 3.125% 20/03/2023 EMTN	EUR	-	6,700,000.00	-	RBS GLOBAL INC / REXNORD LLC 4.875%	USD	1,292,000.00	1,292,000.00	-
OTE PLC 2.375% 18/07/2022	EUR	2,840,000.00	-	-	REFINITIV US HOLDINGS INC 6.250% 15/05/2026	USD	-	2,235,000.00	-
OTE PLC 3.500% 09/07/2020	EUR	-	4,500,000.00	-	REFINITIV US HOLDINGS INC 8.250% 15/11/2026	USD	1,670,000.00	1,670,000.00	-
OWENS-BROCKWAY GLASS CONTAINER INC 5.875% 15/08/2023	USD	-	225,000.00	-	RESOLUTE ENERGY CORP 8.500% 01/05/2020	USD	-	13,013,000.00	-
OWENS-BROCKWAY GLASS CONTAINER INC 6.375% 15/08/2025	USD	-	563,000.00	-	REYNOLDS GROUP ISSUER INC / REYNOLDS GROUP	USD	-	7,365,000.00	-
PACIFIC DRILLING SA 8.375% 01/10/2023	USD	1,482,000.00	1,482,000.00	-	ISSUER LLC / REYNOLDS GROUP ISSUER LU 5.125% 15/07/2023	USD	-	-	-
PARSLEY ENERGY LLC / PARSLEY FINANCE CORP	USD	-	675,000.00	-					
PARSLEY ENERGY LLC / PARSLEY FINANCE CORP	USD	2,230,000.00	120,000.00	-					
PARSLEY ENERGY LLC / PARSLEY FINANCE CORP	USD	-	-	-					
PARTY CITY HOLDINGS INC 6.125% 15/08/2023	USD	-	9,898,000.00	-					

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Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
REYNOLDS GROUP ISSUER INC / REYNOLDS GROUP ISSUER LLC / REYNOLDS GROUP ISSUER LU 5.750% 15/10/2020	USD	-	6,488,000.00	-	SPRINGLEAF FINANCE CORP 7.125% 15/03/2026	USD	3,165,000.00	700,000.00	-
RITE AID CORP 6.125% 01/04/2023	USD	5,300,000.00	13,620,000.00	-	SPRINT CAPITAL CORP 6.875% 15/11/2028	USD	-	21,208,000.00	-
SAMSONITE FINCO SARL 3.500% 15/05/2026	EUR	1,822,000.00	1,822,000.00	-	SPRINT CAPITAL CORP 6.900% 01/05/2019	USD	-	25,712,000.00	-
SANCHEZ ENERGY CORP 6.125% 15/01/2023	USD	-	8,680,000.00	-	SPRINT COMMUNICATIONS INC 7.000% 15/08/2020	USD	10,500,000.00	6,392,000.00	-
SANDS CHINA LTD 5.400% 08/08/2028	USD	2,250,000.00	2,250,000.00	-	SPRINT COMMUNICATIONS INC 9.000% 15/11/2018	USD	-	2,379,000.00	-
SAPPI PAPIER HOLDING GMBH 3.375% 01/04/2022	EUR	-	8,637,000.00	-	SPRINT CORP 7.250% 15/09/2021	USD	5,860,000.00	-	-
SBA COMMUNICATIONS CORP 4.000% 01/10/2022	USD	-	7,555,000.00	-	SPRINT CORP 7.625% 15/02/2025	USD	6,500,000.00	3,950,000.00	-
SCIENTIFIC GAMES INTERNATIONAL INC 10.000% 01/12/2022	USD	19,000,000.00	1,000,000.00	-	SPRINT CORP 7.875% 15/09/2023	USD	-	5,600,000.00	-
SCIENTIFIC GAMES INTERNATIONAL INC 5.000% 15/10/2025	USD	2,330,000.00	2,330,000.00	-	SRS DISTRIBUTION INC 8.250% 01/07/2026	USD	8,025,000.00	100,000.00	-
SENSATA TECHNOLOGIES BV 5.000% 01/10/2025	USD	6,420,000.00	-	-	STAPLES INC 8.500% 15/09/2025	USD	-	4,805,000.00	-
SENSATA TECHNOLOGIES UK FINANCING CO PLC 6.250% 15/02/2026	USD	-	2,280,000.00	-	STARFRUIT FINCO BV / STARFRUIT US HOLDCO LLC	EUR	2,135,000.00	-	-
SERVICE CORP INTERNATIONAL/US 4.625% 15/12/2027	USD	3,762,000.00	-	-	STARFRUIT FINCO BV / STARFRUIT US HOLDCO LLC	USD	1,940,000.00	-	-
SFR GROUP SA 5.375% 15/05/2022	EUR	-	35,350,000.00	-	STARFRUIT US HOLDCO LLC 6.500% 01/10/2026	USD	-	-	-
SFR GROUP SA 7.375% 01/05/2026	USD	-	5,070,000.00	-	STARFRUIT US HOLDCO LLC 8.000% 01/10/2026	USD	2,667,000.00	2,667,000.00	-
SHELF DRILLING HOLDINGS LTD 8.250% 15/02/2025	USD	16,273,000.00	-	-	STARS GROUP HOLDINGS BV / STARS GROUP US	USD	-	-	-
SIGMA HOLDCO BV 5.750% 15/05/2026	EUR	16,087,000.00	-	-	COBORROWER LLC 7.000% 15/07/2026	USD	6,032,000.00	-	-
SIGMA HOLDCO BV 7.875% 15/05/2026	USD	4,000,000.00	4,000,000.00	-	STARWOOD PROPERTY TRUST INC 4.750% 15/03/2025	USD	-	-	-
SIMMONS FOODS INC 5.750% 01/11/2024	USD	7,930,000.00	7,930,000.00	-	STEVENS HOLDING CO INC 6.125% 01/10/2026	USD	725,000.00	725,000.00	-
SINCLAIR TELEVISION GROUP INC 5.875% 15/03/2026	USD	-	18,080,000.00	-	SUMMIT MATERIALS LLC / SUMMIT MATERIALS	USD	-	6,105,000.00	-
SIRIUS XM RADIO INC 3.875% 01/08/2022	USD	-	2,333,000.00	-	FINANCE CORP 5.125% 01/06/2025	USD	-	2,100,000.00	-
SIRIUS XM RADIO INC 4.625% 15/05/2023	USD	-	6,080,000.00	-	SUMMIT MATERIALS LLC / SUMMIT MATERIALS	USD	-	-	-
SIRIUS XM RADIO INC 5.375% 15/04/2025	USD	-	475,000.00	-	FINANCE CORP 6.125% 15/07/2023	USD	-	3,000,000.00	-
SIRIUS XM RADIO INC 5.375% 15/07/2026	USD	6,080,000.00	-	-	SUMMIT MATERIALS LLC / SUMMIT MATERIALS	USD	-	-	-
SIRIUS XM RADIO INC 6.000% 15/07/2024	USD	-	900,000.00	-	FINANCE CORP 8.500% 15/04/2022	USD	-	-	-
SM ENERGY CO 6.625% 15/01/2027	USD	1,454,000.00	1,454,000.00	-	SUNCOKE ENERGY PARTNERS LP / SUNCOKE	USD	5,315,000.00	900,000.00	-
SOUTHERN STAR CENTRAL CORP 5.125% 15/07/2022	USD	-	900,000.00	-	ENERGY PARTNERS FINANCE CORP 7.500% 15/06/2025	USD	1,465,000.00	1,465,000.00	-
SOUTHWESTERN ENERGY CO 7.500% 01/04/2026	USD	5,000,000.00	11,018,000.00	-	SUNOCO LP / SUNOCO FINANCE CORP 5.500% 15/02/2026	USD	1,465,000.00	1,465,000.00	-
SPRINGLEAF FINANCE CORP 5.250% 15/12/2019	USD	-	14,918,000.00	-	SUNOCO LP / SUNOCO FINANCE CORP 5.875% 15/03/2028	USD	1,465,000.00	-	-
SPRINGLEAF FINANCE CORP 5.625% 15/03/2023	USD	15,931,000.00	635,000.00	-	SUNSHINE MID BV 6.500% 15/05/2026	EUR	11,600,000.00	-	-
SPRINGLEAF FINANCE CORP 6.125% 15/05/2022	USD	3,650,000.00	3,260,000.00	-	TALLGRASS ENERGY PARTNERS LP / TALLGRASS	USD	3,275,000.00	-	-
SPRINGLEAF FINANCE CORP 6.875% 15/03/2025	USD	2,530,000.00	-	-	ENERGY FINANCE CORP 4.750% 01/10/2023	USD	-	-	-
					TALLGRASS ENERGY PARTNERS LP / TALLGRASS	USD	3,475,000.00	200,000.00	-
					ENERGY FINANCE CORP 5.500% 15/01/2028				

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Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP 5.500% 15/09/2024	USD	-	600,000.00	-	T-MOBILE USA INC 6.500% 15/01/2026	USD	10,250,000.00	-	-
TARGA RESOURCES PARTNERS LP / TARGA RESOURCES PARTNERS FINANCE CORP 4.250% 15/11/2023	USD	-	5,000,000.00	-	T-MOBILE USA INC 6.625% 01/04/2023	USD	-	1,883,000.00	-
TARGA RESOURCES PARTNERS LP / TARGA RESOURCES PARTNERS FINANCE CORP 5.375% 01/02/2027	USD	10,350,000.00	-	-	T-MOBILE USA INC 6.836% 28/04/2023	USD	-	1,184,000.00	-
TARGA RESOURCES PARTNERS LP / TARGA RESOURCES PARTNERS FINANCE CORP 5.875% 15/04/2026	USD	17,180,000.00	250,000.00	-	TRANSOCEAN PONTUS LTD 6.125% 01/08/2025	USD	1,370,000.00	1,370,000.00	-
TARGA RESOURCES PARTNERS LP / TARGA RESOURCES PARTNERS FINANCE CORP 6.750% 15/03/2024	USD	-	2,325,000.00	-	TRI POINTE GROUP INC / TRI POINTE HOMES INC 5.875% 15/06/2024	USD	-	835,000.00	-
TELECOM ITALIA SPA/MILANO 2.375% 12/10/2027 EMTN	EUR	16,785,000.00	1,500,000.00	-	TRI POINTE GROUP INC 5.250% 01/06/2027	USD	-	140,000.00	-
TELECOM ITALIA SPA/MILANO 2.875% 28/01/2026 EMTN	EUR	9,598,000.00	-	-	TRIDENT MERGER SUB INC 6.625% 01/11/2025	USD	1,720,000.00	1,720,000.00	-
TELECOM ITALIA SPA/MILANO 3.625% 25/05/2026 EMTN	EUR	-	11,013,000.00	-	TRONOX INC 6.500% 15/04/2026	USD	14,665,000.00	-	-
TELECOM ITALIA SPA/MILANO 5.250% 17/03/2055 EMTN	EUR	4,000,000.00	-	-	UNION LIFE INSURANCE CO LTD 3.000% 19/09/2021	USD	4,450,000.00	-	-
TELECOM ITALIA SPA/MILANO 5.303% 30/05/2024	EUR	5,000,000.00	5,000,000.00	-	UNITED RENTALS NORTH AMERICA INC 4.625% 15/07/2023	USD	-	11,056,000.00	-
TELEFONICA EUROPE BV FRN PERP	EUR	-	-	-	UNITED RENTALS NORTH AMERICA INC 4.625% 15/10/2025	USD	-	1,580,000.00	-
TENET HEALTHCARE CORP 4.625% 15/07/2024	USD	-	320,000.00	-	UNITED RENTALS NORTH AMERICA INC 4.875% 15/01/2028	USD	-	7,520,000.00	-
TENET HEALTHCARE CORP 5.125% 01/05/2025	USD	-	500,000.00	-	UNITED RENTALS NORTH AMERICA INC 5.500% 15/07/2025	USD	-	5,631,000.00	-
TENET HEALTHCARE CORP 5.125% 01/05/2025	USD	-	11,500,000.00	-	UNITED RENTALS NORTH AMERICA INC 5.750% 15/11/2024	USD	-	7,428,000.00	-
TENET HEALTHCARE CORP 6.750% 15/06/2023	USD	-	13,850,000.00	-	UNITED STATES STEEL CORP 8.375% 01/07/2021	USD	-	795,000.00	-
TESCO PLC 6.150% 15/11/2037	USD	5,798,000.00	-	-	UNITYMEDIA GMBH 3.750% 15/01/2027	EUR	2,000,000.00	12,450,000.00	-
TITAN ACQUISITION LTD / TITAN CO-BORROWER LLC 7.750% 15/04/2026	USD	5,565,000.00	5,565,000.00	-	UNITYMEDIA HESSEN GMBH & CO KG / UNITYMEDIA NRW GMBH 4.625% 15/02/2026	EUR	13,575,000.00	2,657,500.00	-
T-MOBILE USA INC 4.000% 15/04/2022	USD	-	4,770,000.00	-	UNITYMEDIA HESSEN GMBH & CO KG / UNITYMEDIA NRW GMBH 5.500% 15/09/2022	EUR	-	0.01	-
T-MOBILE USA INC 4.500% 01/02/2026	USD	2,105,000.00	-	-	USA COMPRESSION PARTNERS LP / USA COMPRESSION FINANCE CORP 6.875% 01/04/2026	USD	1,500,000.00	1,500,000.00	-
T-MOBILE USA INC 4.750% 01/02/2028	USD	2,105,000.00	-	-	USG CORP 4.875% 01/06/2027	USD	10,875,000.00	-	-
T-MOBILE USA INC 5.125% 15/04/2025	USD	-	225,000.00	-	VALEANT PHARMACEUTICALS INTERNATIONAL INC 4.500% 15/05/2023	EUR	22,750,000.00	4,000,000.00	-
T-MOBILE USA INC 5.375% 15/04/2027	USD	-	750,000.00	-	VALEANT PHARMACEUTICALS INTERNATIONAL INC 5.875% 15/05/2023	USD	8,155,000.00	8,155,000.00	-
T-MOBILE USA INC 6.000% 15/04/2024	USD	-	5,300,000.00	-	VALEANT PHARMACEUTICALS INTERNATIONAL INC 6.125% 15/04/2025	USD	-	16,784,000.00	-
T-MOBILE USA INC 6.375% 01/03/2025	USD	-	3,783,000.00	-	VALEANT PHARMACEUTICALS INTERNATIONAL INC 6.500% 15/03/2022	USD	-	1,115,000.00	-
T-MOBILE USA INC 6.500% 15/01/2024	USD	-	3,554,000.00	-					

NN (L) Global High Yield

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
VALEANT PHARMACEUTICALS INTERNATIONAL INC 7.000% 15/03/2024	USD	-	10,240,000.00	-	WPX ENERGY INC 5.750% 01/06/2026	USD	3,230,000.00	-	-
VALEANT PHARMACEUTICALS INTERNATIONAL INC 7.500% 15/07/2021	USD	-	425,000.00	-	WPX ENERGY INC 8.250% 01/08/2023	USD	2,100,000.00	563,000.00	-
VALEANT PHARMACEUTICALS INTERNATIONAL 6.750% 15/08/2021	USD	3,200,000.00	200,000.00	-	W/S PACKAGING HOLDINGS INC 9.000% 15/04/2023	USD	12,625,000.00	3,500,000.00	-
VALEANT PHARMACEUTICALS INTERNATIONAL 7.250% 15/07/2022	USD	10,875,000.00	625,000.00	-	W&T OFFSHORE INC 8.500% 15/06/2019	USD	160,000.00	350,000.00	-
VALEANT PHARMACEUTICALS INTERNATIONAL 8.500% 31/01/2027	USD	3,215,000.00	3,215,000.00	-	ZAYO GROUP LLC / ZAYO CAPITAL INC 6.000% 01/04/2023	USD	-	5,000,000.00	-
VALEANT PHARMACEUTICALS INTERNATIONAL 9.250% 01/04/2026	USD	4,105,000.00	4,105,000.00	-	ZAYO GROUP LLC / ZAYO CAPITAL INC 6.375% 15/05/2025	USD	-	3,993,000.00	-
VERISIGN INC 4.750% 15/07/2027	USD	-	1,567,000.00	-	ZF NORTH AMERICA CAPITAL INC 2.750% 27/04/2023	EUR	-	29,100,000.00	-
VERISIGN INC 5.250% 01/04/2025	USD	-	10,215,000.00	-	ZIGGO BOND CO BV 7.125% 15/05/2024	EUR	3,300,000.00	-	-
VERTIV GROUP CORP 9.250% 15/10/2024	USD	5,915,000.00	-	-	ZIGGO BV 5.500% 15/01/2027	USD	6,000,000.00	6,000,000.00	-
VERTIV INTERMEDIATE HOLDING CORP 12.000% 15/02/2022	USD	4,284,000.00	-	-	ZIGGO SECURED FINANCE BV 3.750% 15/01/2025	EUR	6,870,000.00	13,760,000.00	-
VIRGIN MEDIA SECURED FINANCE PLC 5.500% 15/09/2024	GBP	820,000.00	810,000.00	-	Other transferable securities and money market instruments				
VIRGIN MEDIA SECURED FINANCE PLC 5.750% 15/04/2023	GBP	5,250,000.00	-	-	Bonds and other debt instruments				
WASTE PRO USA INC 5.500% 15/02/2026	USD	1,350,000.00	1,350,000.00	-	ALBERTSONS COS INC 15/01/2024 FRN	USD	1,357,000.00	1,357,000.00	-
WEATHERFORD INTERNATIONAL LLC 9.875% 01/03/2025	USD	11,315,000.00	11,315,000.00	-	GRUPO ISOLUX CORSAN SA 3.000% 30/12/2021 - DEFAULTED	EUR	750,000.00	-	-
WEST CORP 8.500% 15/10/2025	USD	8,550,000.00	8,550,000.00	-	Undertakings for collective investment				
WESTMORELAND COAL CO 8.750% 01/01/2022	USD	-	16,760,000.00	-	Open ended funds				
WHITING PETROLEUM CORP 5.000% 15/03/2019	USD	-	650,000.00	-	NN (L) ABSOLUTE RETURN BOND - Z CAP EUR	EUR	-	1,866.00	-
WHITING PETROLEUM CORP 5.750% 15/03/2021	USD	-	16,250,000.00	-	NN (L) ASIAN HIGH YIELD - I CAP USD	USD	-	3,215.00	-
WHITING PETROLEUM CORP 6.250% 01/04/2023	USD	18,000,000.00	-	-	NN (L) EUROPEAN HIGH YIELD - Z CAP EUR	EUR	2,950.00	-	-
WHITING PETROLEUM CORP 6.625% 15/01/2026	USD	2,660,000.00	-	-	NN (L) LIQUID EUR - Z CAP EUR	EUR	503,452.00	537,346.00	-
WILDHORSE RESOURCE DEVELOPMENT CORP 6.875% 01/02/2025	USD	12,500,000.00	150,000.00	-	NN (L) US HIGH YIELD - Z CAP USD	USD	20,000.00	-	-
WILLIAMS SCOTSMAN INTERNATIONAL INC 7.875% 15/12/2022	USD	3,714,000.00	3,714,000.00	-					
WIND TRE SPA 2.625% 20/01/2023	EUR	11,000,000.00	2,000,000.00	-					
WIND TRE SPA 3.125% 20/01/2025	EUR	19,364,000.00	6,564,000.00	-					
WIND TRE SPA 5.000% 20/01/2026	USD	3,250,000.00	3,250,000.00	-					
WPX ENERGY INC 5.250% 15/09/2024	USD	-	110,000.00	-					

NN (L) Global Investment Grade Credit

(Denominated in USD)

Portfolio movements as at 30/09/2018

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					BANK OF MONTREAL 15/12/2032 FRN	USD	2,000,000.00	2,000,000.00	-
Bonds and other debt instruments					BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.200% 20/07/2020	USD	-	1,800,000.00	-
ABBVIE INC 2.900% 06/11/2022	USD	-	2,000,000.00	-	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.700% 20/07/2022	USD	-	1,800,000.00	-
AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.650% 21/07/2027	USD	750,000.00	3,050,000.00	-	BAT CAPITAL CORP 4.390% 15/08/2037	USD	-	1,720,000.00	-
AIR LEASE CORP 3.625% 01/04/2027	USD	2,060,000.00	1,000,000.00	-	BAT INTERNATIONAL FINANCE PLC 1.000% 23/05/2022 EMTN	EUR	-	600,000.00	-
AIRCASTLE LTD 4.400% 25/09/2023	USD	4,375,000.00	2,000,000.00	-	BAYER US FINANCE II LLC 4.375% 15/12/2028	USD	1,640,000.00	-	-
ALIBABA GROUP HOLDING LTD 4.000% 06/12/2037	USD	300,000.00	300,000.00	-	BAYER US FINANCE II LLC 4.875% 25/06/2048	USD	1,640,000.00	1,640,000.00	-
ALLIANDER NV FRN PERP	EUR	135,000.00	-	-	BNP PARIBAS SA FRN PERP 17/02/2025 EMTN	USD	200,000.00	200,000.00	-
ALLIANZ FINANCE II BV 0.250% 06/06/2023 EMTN	EUR	200,000.00	200,000.00	-	BNP PARIBAS SA 2.375% 17/02/2025 EMTN	EUR	1,500,000.00	-	-
ALLIANZ FINANCE II BV 0.875% 06/12/2027 EMTN	EUR	700,000.00	700,000.00	-	BOARDWALK PIPELINES LP 4.450% 15/07/2027	USD	1,750,000.00	-	-
AMERICAN EXPRESS CO 2.650% 02/12/2022	USD	2,500,000.00	-	-	BRENNTAG FINANCE BV 1.125% 27/09/2025	EUR	-	150,000.00	-
AMERICAN EXPRESS CO 3.625% 05/12/2024	USD	1,500,000.00	1,500,000.00	-	BRISA CONCESSAO RODOVIARIA SA 2.375% 10/05/2027 EMTN	EUR	400,000.00	-	-
AMGEN INC 2.600% 19/08/2026	USD	-	1,100,000.00	-	BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD 3.875% 15/01/2027	USD	2,500,000.00	1,000,000.00	-
AQUARIUS & INVESTMENTS PLC FOR ZURICH INSURANCE CO LTD	EUR	-	350,000.00	-	CAMPBELL SOUP CO 4.800% 15/03/2048	USD	1,750,000.00	1,750,000.00	-
02/10/2043 FRN EMTN ARGENTA SPAARBANK NV	EUR	-	200,000.00	-	CCCI TREASURE LTD FRN PERP	USD	-	650,000.00	-
24/05/2026 FRN ARGENTUM NETHERLANDS BV FOR GIVAUDAN SA	EUR	300,000.00	-	-	CGNPC INTERNATIONAL LTD 1.625% 11/12/2024	EUR	500,000.00	500,000.00	-
1.125% 17/09/2025 ARGENTUM NETHERLANDS BV FOR SWISS RE LTD	USD	270,000.00	-	-	EMTN CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL	USD	875,000.00	-	-
15/08/2050 FRN ARION BANKI HF 1.625% 01/12/2021 EMTN	EUR	-	330,000.00	-	5.750% 01/04/2048 CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL	USD	-	1,170,000.00	-
AT&T INC 3.900% 14/08/2027	USD	2,500,000.00	-	-	6.484% 23/10/2045 CHUBB INA HOLDINGS INC	USD	2,500,000.00	1,250,000.00	-
AT&T INC 4.900% 14/08/2037	USD	1,500,000.00	2,835,000.00	-	3.150% 15/03/2025 CITIGROUP INC 24/07/2028	USD	800,000.00	-	-
AT&T INC 5.450% 01/03/2047	USD	-	1,000,000.00	-	FRN CITIGROUP INC 7.375% 04/09/2019 EMTN	EUR	-	500,000.00	-
AVIATION CAPITAL GROUP LLC 3.500% 01/11/2027	USD	1,600,000.00	1,600,000.00	-	CLOVERIE PLC FOR ZURICH INSURANCE CO LTD	EUR	700,000.00	-	-
AVIVA PLC 04/12/2045 FRN EMTN	EUR	-	100,000.00	-	24/07/2039 FRN EMTN CMHI FINANCE BVI CO LTD	USD	200,000.00	200,000.00	-
AVIVA PLC 05/07/2043 FRN EMTN	EUR	100,000.00	200,000.00	-	5.000% 06/08/2028 CNAC HK FINBRIDGE CO LTD	USD	-	350,000.00	-
AXA SA FRN PERP EMTN	EUR	150,000.00	350,000.00	-	LTD 3.500% 19/07/2022 CNH INDUSTRIAL FINANCE EUROPE SA 1.750% 12/09/2025 EMTN	EUR	1,250,000.00	680,000.00	-
AXA SA 28/05/2029 FRN EMTN	EUR	623,000.00	623,000.00	-	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026 EMTN	EUR	680,000.00	-	-
BAIDU INC 3.875% 29/09/2023	USD	1,000,000.00	1,000,000.00	-					
BANCO DE SABADELL SA 0.875% 05/03/2023 EMTN	EUR	300,000.00	100,000.00	-					
BANCO SANTANDER MEXICO SA INSTITUCION DE BANCA MULTIPLE	USD	1,855,000.00	-	-					
GRUPO FINANCIERO SANTAND 01/10/2028 FRN	USD	-	1,000,000.00	-					
BANK OF AMERICA CORP 01/10/2025 FRN EMTN	USD	-	1,000,000.00	-					
BANK OF IRELAND 3.250% 15/01/2019	EUR	-	100,000.00	-					

NN (L) Global Investment Grade Credit

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CNRC CAPITAL LTD 1.871% 07/12/2021	EUR	-	800,000.00	-	GOLDMAN SACHS GROUP INC/THE 3.850% 26/01/2027	USD	2,500,000.00	2,500,000.00	-
COMCAST CORP 4.600% 15/08/2045	USD	-	2,911,000.00	-	GREAT-WEST LIFE CO INC 1.750% 07/12/2026	EUR	-	300,000.00	-
COMMONWEALTH BANK OF AUSTRALIA 20/10/2026	USD	-	550,000.00	-	HALFMOON PARENT INC 4.375% 15/10/2028	USD	865,000.00	-	-
FRN CORP NACIONAL DEL COBRE DE CHILE 3.628% 01/08/2027	USD	1,700,000.00	1,700,000.00	-	HALFMOON PARENT INC 4.900% 15/12/2048	USD	900,000.00	900,000.00	-
CRCC YUPENG LTD FRN PERP	USD	-	1,050,000.00	-	HANKOOK TIRE CO LTD 3.500% 30/01/2023	USD	200,000.00	200,000.00	-
CREDIT AGRICOLE ASSURANCES SA 29/01/2028 FRN	EUR	100,000.00	100,000.00	-	HANNOVER FINANCE LUXEMBOURG SA 30/06/2043 FRN	EUR	500,000.00	-	-
CVS HEALTH CORP 4.300% 25/03/2028	USD	1,110,000.00	-	-	HANNOVER RUECK SE FRN PERP	EUR	-	200,000.00	-
CVS HEALTH CORP 5.050% 25/03/2048	USD	2,725,000.00	2,725,000.00	-	HBOS PLC 18/03/2030 FRN EMTN	EUR	-	735,000.00	-
DAH SING BANK LTD 30/11/2026 FRN EMTN	USD	-	250,000.00	-	HEUNGKUK LIFE INSURANCE CO LTD	USD	500,000.00	-	-
DAI-ICHI LIFE INSURANCE CO LTD/THE FRN PERP	USD	-	500,000.00	-	09/11/2047 FRN HEWLETT PACKARD	USD	-	1,080,000.00	-
DANONE SA FRN PERP EMTN	EUR	300,000.00	300,000.00	-	ENTERPRISE CO 6.350% 15/10/2045	EUR	800,000.00	800,000.00	-
DBS GROUP HOLDINGS LTD FRN PERP	USD	-	600,000.00	-	HOLDING D'INFRASTRUCTURES DE	EUR	800,000.00	800,000.00	-
DE VOLKSBANK NV 05/11/2025 FRN EMTN	EUR	-	200,000.00	-	TRANSPORT SAS 0.625% 27/03/2023 EMTN	EUR	500,000.00	500,000.00	-
DELL INTERNATIONAL LLC / EMC CORP 8.350% 15/07/2046	USD	700,000.00	-	-	HOLDING D'INFRASTRUCTURES DE	EUR	500,000.00	500,000.00	-
DEVON ENERGY CORP 5.600% 15/07/2041	USD	1,100,000.00	628,000.00	-	TRANSPORT SAS 1.625% 27/11/2027 EMTN	EUR	500,000.00	500,000.00	-
DIANJIAN HAIXING LTD FRN PERP	USD	-	900,000.00	-	HOLLYFRONTIER CORP 5.875% 01/04/2026	USD	1,500,000.00	1,500,000.00	-
DIANJIAN HAIYU LTD FRN PERP EMTN	USD	900,000.00	300,000.00	-	HSBC HOLDINGS PLC FRN PERP	EUR	-	200,000.00	-
DIANJIAN INTERNATIONAL FINANCE LTD FRN PERP	USD	205,000.00	-	-	HUARONG FINANCE 2017 CO LTD FRN PERP EMTN	USD	400,000.00	400,000.00	-
DISCOVERY COMMUNICATIONS LLC 3.950% 20/03/2028	USD	-	775,000.00	-	HUNTINGTON NATIONAL BANK/THE 2.375% 10/03/2020	USD	-	1,000,000.00	-
DNB BANK ASA FRN PERP EDP FINANCE BV 2.625% 18/01/2022 EMTN	EUR	1,400,000.00	-	-	IMPERIAL BRANDS FINANCE PLC 3.375% 26/02/2026 EMTN	EUR	-	500,000.00	-
ELM BV FOR SWISS REINSURANCE CO LTD FRN PERP	EUR	1,000,000.00	-	-	INNOGY FINANCE BV 1.250% 19/10/2027 EMTN	EUR	450,000.00	-	-
ENEL FINANCE INTERNATIONAL NV 1.966% 27/01/2025 EMTN	EUR	-	500,000.00	-	INNOGY FINANCE BV 1.500% 31/07/2029 EMTN	EUR	1,200,000.00	-	-
ENERGY TRANSFER PARTNERS LP 6.125% 15/12/2045	USD	-	2,300,000.00	-	INTESA SANPAOLO SPA 3.000% 28/01/2019 EMTN	EUR	-	365,000.00	-
ENEXIS HOLDING NV 1.500% 20/10/2023 EMTN	EUR	-	680,000.00	-	IREN SPA 1.500% 24/10/2027 EMTN	EUR	275,000.00	275,000.00	-
ESB FINANCE DAC 2.125% 08/06/2027 EMTN	EUR	3,500,000.00	500,000.00	-	JYSKE BANK A/S 0.625% 14/04/2021 EMTN	EUR	-	800,000.00	-
EUROGRID GMBH 1.625% 03/11/2023 EMTN	EUR	-	1,500,000.00	-	KBC GROUP NV 0.750% 01/03/2022 EMTN	EUR	-	300,000.00	-
FASTIGHETS AB BALDER 1.875% 23/01/2026	EUR	-	340,000.00	-	LANXESS AG 1.000% 07/10/2026 EMTN	EUR	-	365,000.00	-
FEDEX CORP 4.750% 15/11/2045	USD	-	1,500,000.00	-	LEADER GOAL INTERNATIONAL LTD FRN	USD	250,000.00	-	-
FORD MOTOR CO 4.750% 15/01/2043	USD	1,500,000.00	-	-	PERP EMTN LEEDS BUILDING SOCIETY	EUR	-	500,000.00	-
GENERAL MILLS INC 4.200% 17/04/2028	USD	2,520,000.00	1,000,000.00	-	2.625% 01/04/2021 EMTN LIBERTY MUTUAL GROUP	EUR	-	195,000.00	-
GENERAL MILLS INC 4.700% 17/04/2048	USD	840,000.00	840,000.00	-	INC 2.750% 04/05/2026 LLOYDS BANKING GROUP	EUR	700,000.00	-	-
					PLC 07/09/2028 FRN EMTN LONGFOR PROPERTIES CO	USD	200,000.00	200,000.00	-
					LTD 4.500% 16/01/2028 MARATHON OIL CORP	USD	1,750,000.00	-	-
					3.850% 01/06/2025				

NN (L) Global Investment Grade Credit

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
MASSMUTUAL GLOBAL FUNDING II 2.750% 22/06/2024	USD	2,100,000.00	-	-	TELEKOM FINANZMANAGEMENT GMBH 1.500% 07/12/2026	EUR	-	500,000.00	-
MINEJESA CAPITAL BV 5.625% 10/08/2037	USD	200,000.00	-	-	TOTAL SA FRN PERP EMTN	EUR	700,000.00	-	-
MORGAN STANLEY 22/07/2028 FRN EMTN	USD	500,000.00	-	-	TURKIYE VAKIFLAR BANKASI TAO 2.375% 04/05/2021	EUR	-	120,000.00	-
MORGAN STANLEY 5.500% 28/07/2021	USD	-	1,500,000.00	-	UNION BANK OF THE PHILIPPINES 3.369% 29/11/2022 EMTN	USD	300,000.00	300,000.00	-
MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN 26/05/2042 FRN EMTN	EUR	-	500,000.00	-	US BANCORP 3.100% 27/04/2026 EMTN	USD	2,000,000.00	2,000,000.00	-
MUFG UNION BANK NA 2.625% 26/09/2018	USD	-	1,000,000.00	-	VANKE REAL ESTATE HONG KONG CO LTD 3.975% 09/11/2027 EMTN	USD	600,000.00	600,000.00	-
NEWMONT MINING CORP 6.250% 01/10/2039	USD	-	600,000.00	-	VERIZON COMMUNICATIONS INC 4.862% 21/08/2046	USD	-	1,000,000.00	-
NIBC BANK NV 1.500% 31/01/2022 EMTN	EUR	-	200,000.00	-	VIVAT NV 2.375% 17/05/2024	EUR	-	400,000.00	-
ORANGE SA 1.375% 16/01/2030 EMTN	EUR	400,000.00	400,000.00	-	VODAFONE GROUP PLC 1.125% 20/11/2025 EMTN	EUR	480,000.00	-	-
OWENS CORNING 4.300% 15/07/2047	USD	2,200,000.00	-	-	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	500,000.00	500,000.00	-
PARTNERRE IRELAND FINANCE DAC 1.250% 15/09/2026	EUR	-	525,000.00	-	VOLKSWAGEN LEASING GMBH 1.625% 15/08/2025	EUR	453,000.00	-	-
POLY REAL ESTATE FINANCE LTD 3.950% 05/02/2023	USD	300,000.00	300,000.00	-	EMTN VONOVIA FINANCE BV 2.250% 15/12/2023 EMTN	EUR	-	300,000.00	-
POWER FINANCE C 5.250% 10/08/2028	USD	700,000.00	-	-	VULCAN MATERIALS CO 01/03/2021 FRN	USD	3,200,000.00	3,200,000.00	-
QBE INSURANCE GROUP LTD FRN PERP EMTN	USD	200,000.00	200,000.00	-	WESTPAC BANKING CORP 23/11/2031 FRN GMTN	USD	-	500,000.00	-
RCI BANQUE SA 0.250% 12/07/2021 EMTN	EUR	300,000.00	-	-	WESTPAC BANKING CORP 2.700% 19/08/2026	USD	1,500,000.00	1,500,000.00	-
RCI BANQUE SA 1.375% 17/11/2020 EMTN	EUR	-	500,000.00	-	XLIT LTD 29/06/2047 FRN	EUR	-	245,000.00	-
REPSOL INTERNATIONAL FINANCE BV 3.625% 07/10/2021 EMTN	EUR	-	400,000.00	-	ZB NA 3.500% 27/08/2021	USD	1,680,000.00	-	-
RH INTERNATIONAL SINGAPORE CORP PTE LTD 4.500% 27/03/2028 EMTN	USD	350,000.00	350,000.00	-	ZF NORTH AMERICA CAPITAL INC 4.750% 29/04/2025	USD	5,000,000.00	2,500,000.00	-
RTE RESEAU DE TRANSPORT D'ELECTRICITE SADR 1.875% 23/10/2037	EUR	400,000.00	400,000.00	-					
EMTN SAMPO OYJ 1.000% 18/09/2023 EMTN	EUR	-	400,000.00	-					
SCOR SE 08/06/2046 FRN	EUR	-	100,000.00	-					
SMITHS GROUP PLC 2.000% 23/02/2027 EMTN	EUR	-	100,000.00	-					
SUMITOMO LIFE INSURANCE CO 14/09/2077	USD	-	450,000.00	-					
FRN SVENSKA HANDELSBANKEN AB 1.125% 14/12/2022	EUR	-	300,000.00	-					
EMTN SYMRISE AG 1.750% 10/07/2019 EMTN	EUR	-	1,000,000.00	-					
SYNGENTA FINANCE NV 4.892% 24/04/2025	USD	500,000.00	500,000.00	-					
SYNGENTA FINANCE NV 5.182% 24/04/2028	USD	695,000.00	695,000.00	-					
TELEFONICA EMISIONES SAU 1.447% 22/01/2027	EUR	400,000.00	400,000.00	-					
EMTN									

NN (L) Global Real Estate

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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	244,200.00	77,900.00	-	IMMOFINANZ AG	EUR	2,485,388.00	2,485,388.00	-
AEON REIT INVESTMENT CORP	JPY	1,602.00	511.00	-	INMOBILIARIA COLONIAL SOCIMI SA	EUR	1,238,658.00	1,433,500.00	-
ALEXANDRIA REAL ESTATE	USD	202,611.00	220,982.00	-	JAPAN PRIME REALTY	JPY	749.00	1,629.00	-
EQUITIES INC					INVESTMENT CORP				
AROUNDTOWN SA	EUR	914,415.00	314,210.00	-	JAPAN REAL ESTATE	JPY	3,492.00	2,433.00	-
BOSTON PROPERTIES INC	USD	223,493.00	298,493.00	-	INVESTMENT CORP				
BR MALLS PARTICIPACOES SA	BRL	1,576,483.00	2,145,870.00	-	KIMCO REALTY CORP	USD	114,235.00	36,416.00	-
BRITISH LAND CO PLC/THE	GBP	1,976,825.00	743,984.00	-	KLEPIERRE SA	EUR	325,558.00	113,385.00	-
BRIXMOR PROPERTY	USD	488,233.00	170,042.00	-	LEG IMMOBILIEN AG	EUR	33,584.00	33,584.00	-
GROUP INC					LIBERTY PROPERTY TRUST	USD	63,501.00	63,501.00	-
CANADIAN APARTMENT	CAD	581,531.00	219,028.00	-	LIFE STORAGE INC	USD	185,704.00	62,998.00	-
PROPERTIES REIT					LINK REIT	HKD	1,569,372.00	1,182,596.00	-
CANADIAN REAL ESTATE	CAD	337,239.00	232,287.00	-	MAPLETREE COMMERCIAL	SGD	1,182,700.00	351,600.00	-
INVESTMENT TRUST					TRUST				
CAPITALAND COMMERCIAL	SGD	8,953,300.00	17,653,300.00	-	MGM GROWTH	USD	449,986.00	502,228.00	-
TRUST					PROPERTIES LLC -A				
CAPITALAND LTD	SGD	2,967,200.00	882,300.00	-	MID-AMERICA APARTMENT	USD	153,390.00	255,309.00	-
CASTELLUM AB	SEK	296,776.00	99,840.00	-	COMMUNITIES INC				
CHOICE PROPERTIES REAL	CAD	-	676,821.00	-	MITSUBISHI ESTATE CO LTD	JPY	542,600.00	470,300.00	-
ESTATE INVESTMENT					MITSUI FUDOSAN CO LTD	JPY	360,000.00	610,000.00	-
TRUST					MORI TRUST SOGO REIT	JPY	1,386.00	425.00	-
CORESITRE REALTY CORP	USD	62,000.00	62,000.00	-	INC				
CUBESMART	USD	533,148.00	186,591.00	-	NATIONAL HEALTH	USD	69,152.00	11,892.00	-
DAIWA HOUSE INDUSTRY	JPY	655,800.00	361,100.00	-	INVESTORS INC				
CO LTD					NATIONAL RETAIL	USD	372,300.00	130,570.00	-
DEUTSCHE WOHNEN SE	EUR	519,000.00	831,000.00	-	PROPERTIES INC				
DEXUS	AUD	2,212,974.00	1,661,354.00	-	NIPPON BUILDING FUND	JPY	537.00	177.00	-
DIGITAL REALTY TRUST INC	USD	128,000.00	238,000.00	-	INC				
DOUGLAS EMMETT INC	USD	525,079.00	475,285.00	-	OMEGA HEALTHCARE	USD	165,243.00	52,669.00	-
DUKE REALTY CORP	USD	1,117,481.00	1,190,074.00	-	INVESTORS INC				
EQUITY LIFESTYLE	USD	287,590.00	225,064.00	-	ORIX JREIT INC	JPY	8,981.00	16,481.00	-
PROPERTIES INC					PIEDMONT OFFICE REALTY	USD	679,764.00	230,279.00	-
ESSEX PROPERTY TRUST	USD	127,928.00	150,962.00	-	TRUST INC				
INC					PROLOGIS INC	USD	567,193.00	223,501.00	-
EXTENDED STAY AMERICA	USD	312,813.00	103,942.00	-	PS BUSINESS PARKS INC	USD	36,844.00	12,396.00	-
INC					PUBLIC STORAGE	USD	72,326.00	124,826.00	-
EXTRA SPACE STORAGE INC	USD	452,870.00	296,465.00	-	REGENCY CENTERS CORP	USD	334,837.00	569,837.00	-
FIRST INDUSTRIAL REALTY	USD	-	6,619.00	-	RESILIENT REIT LTD	ZAR	380,367.00	121,258.00	-
TRUST INC					RIOCAN REAL ESTATE	CAD	543,589.00	173,184.00	-
FORTRESS REIT LTD	ZAR	2,106,937.00	671,683.00	-	INVESTMENT TRUST				
GAMING AND LEISURE	USD	401,655.00	139,887.00	-	SCENTRE GROUP	AUD	4,956,204.00	3,149,563.00	-
PROPERTIES INC					SEGRO PLC	GBP	1,095,334.00	1,281,689.00	-
GEICINA SA	EUR	90,083.00	150,083.00	-	SENIOR HOUSING	USD	336,757.00	336,757.00	-
GOODMAN GROUP	AUD	1,440,122.00	2,260,122.00	-	PROPERTIES TRUST				
GROWTHPOINT	ZAR	3,014,979.00	1,014,306.00	-	SHAFTSBURY PLC	GBP	621,069.00	1,191,069.00	-
PROPERTIES LTD					SIMON PROPERTY GROUP	USD	180,433.00	131,248.00	-
HCP INC	USD	-	130,000.00	-	INC				
HEALTHCARE REALTY	USD	503,362.00	783,362.00	-	SINO LAND CO LTD	HKD	1,797,742.00	593,429.00	-
TRUST INC					SM PRIME HOLDINGS INC	PHP	7,681,100.00	16,517,300.00	-
HERSHA HOSPITALITY	USD	159,290.00	52,648.00	-	SPIRIT REALTY CAPITAL INC	USD	2,263,913.00	788,500.00	-
TRUST					STORE CAPITAL CORP	USD	56,318.00	17,953.00	-
HIGHWOODS PROPERTIES	USD	274,526.00	95,614.00	-	SUMITOMO REALTY &	JPY	428,000.00	275,000.00	-
INC					DEVELOPMENT CO LTD				
HISPANIA ACTIVOS	EUR	12,115.00	12,115.00	-	SUN COMMUNITIES INC	USD	149,733.00	52,150.00	-
INMOBILIARIOS SOCIMI SA					SWISS PRIME SITE AG - REG	CHF	80,000.00	119,000.00	-
HONGKONG LAND	USD	447,300.00	221,100.00	-	TERRENO REALTY CORP	USD	563,259.00	815,000.00	-
HOLDINGS LTD					UNIBAIL-RODAMCO SE	EUR	70,304.00	69,696.00	-
HOST HOTELS & RESORTS	USD	1,140,000.00	1,140,000.00	-	UNIBAIL-RODAMCO-	EUR	43,845.00	15,270.00	-
INC					WESTFIELD				
I-CABLE	HKD	-	241,387.00	-	UNITED URBAN	JPY	3,284.00	1,104.00	-
COMMUNICATIONS LTD					INVESTMENT CORP				
					VENTAS INC	USD	416,303.00	342,245.00	-
					VONOVIA SE	EUR	580,970.00	202,341.00	-
					WASHINGTON PRIME	USD	983,415.00	330,838.00	-
					GROUP INC				
					WEINGARTEN REALTY	USD	220,736.00	74,261.00	-
					INVESTORS				

NN (L) Global Real Estate

(Denominated in EUR)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
WHARF HOLDINGS LTD/THE	HKD	940,000.00	299,806.00	-
WHEELLOCK & CO LTD	HKD	1,441,000.00	936,847.00	-
WP CAREY INC	USD	49,715.00	14,782.00	-

NN (L) Global Sustainable Equity

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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				
ACUITY BRANDS INC	USD	74,666.00	202,204.00	-
AETNA INC	USD	105,900.00	283,076.00	-
AIB GROUP PLC	EUR	628,008.00	3,973,140.00	-
ALLERGAN PLC	USD	-	98,777.00	-
ALLIED IRISH BANKS PLC	EUR	1,111,025.00	-	-
ALPHABET INC - A	USD	41,114.00	24,008.00	-
AMAZON.COM INC	USD	36,482.00	22,622.00	-
AMERICAN WATER WORKS CO INC	USD	136,236.00	352,354.00	-
ASR NEDERLAND NV	EUR	499,015.00	317,375.00	-
BAKKAFROST P/F	NOK	331,944.00	85,403.00	-
BIOAMBER INC	USD	-	3,330,275.00	-
BOOKING HOLDINGS INC	USD	8,068.00	5,927.00	-
BUNZL PLC	GBP	2,134,606.00	330,717.00	-
BWX LTD	AUD	7,618,658.00	986,772.00	-
CELGENE CORP	USD	611,810.00	157,367.00	-
CIGNA CORP	USD	392,933.00	97,921.00	-
COMCAST CORP - A	USD	658,983.00	1,410,383.00	-
DAI-ICHI LIFE HOLDINGS INC	JPY	1,661,100.00	496,600.00	-
DELUXE CORP	USD	121,600.00	64,859.00	-
DISCOVER FINANCIAL SERVICES	USD	-	183,467.00	-
ELECTRONIC ARTS INC	USD	415,423.00	52,232.00	-
ESTEE LAUDER COS	USD	-	123,718.00	-
INC/THE -A	USD	509,855.00	64,106.00	-
EVERSOURCE ENERGY	USD	225,837.00	77,372.00	-
FACEBOOK INC - A	EUR	422,852.00	290,811.00	-
FRESENIUS SE & CO KGAA	ILS	20,635.00	250,868.00	-
FRUTAROM INDUSTRIES LTD	USD	462,864.00	1,037,095.00	-
HANESBRANDS INC	USD	165,094.00	537,130.00	-
HELMERICH & PAYNE INC	AUD	4,389,078.00	551,848.00	-
INDEPENDENCE GROUP NL	SEK	2,756,978.00	743,967.00	-
INTRUM JUSTITIA AB	GBP	474,185.00	424,342.00	-
JOHNSON MATTHEY PLC	JPY	1,276,600.00	507,700.00	-
KDDI CORP	EUR	87,765.00	123,837.00	-
KONINKLIJKE DSM NV	EUR	20,127.00	-	-
LINDE AG	EUR	167,831.00	37,188.00	-
LINDE AG -TENDER	USD	754,414.00	139,335.00	-
MATCH GROUP INC	USD	307,500.00	837,961.00	-
METLIFE INC	GBP	840,206.00	840,206.00	-
MICRO FOCUS	USD	510,628.00	374,889.00	-
INTERNATIONAL PLC	AUD	671,805.00	1,765,030.00	-
MICROSOFT CORP	USD	265,684.00	33,405.00	-
MINERAL RESOURCES LTD	JPY	15,700.00	98,500.00	-
MOODY'S CORP	USD	295,837.00	113,385.00	-
MURATA	USD	67,489.00	199,177.00	-
MANUFACTURING CO LTD	USD	252,326.00	636,019.00	-
NASDAQ INC	DKK	552,628.00	69,483.00	-
NEUROCRINE BIOSCIENCES INC	DKK	200,056.00	311,201.00	-
NEWELL BRANDS INC	NOK	1,241,495.00	3,399,394.00	-
NOVO NORDISK A/S - B	CAD	1,300,381.00	441,837.00	-
NOVOZYMES A/S -B	USD	16,354.00	-	-
ORKLA ASA	USD	367,341.00	120,485.00	-
PEMBINA PIPELINE CORP	USD	-	-	-
PRICELINE GROUP INC/THE	USD	-	-	-
PRUDENTIAL FINANCIAL INC	USD	-	-	-

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
RECKITT BENCKISER GROUP PLC	GBP	310,600.00	443,214.00	-
RECRUIT HOLDINGS CO LTD	JPY	458,800.00	502,300.00	-
RH	USD	143,956.00	-	-
SHIRE PLC	GBP	130,438.00	392,729.00	-
SIEMENS AG -REG	EUR	177,671.00	135,559.00	-
SIEMENS GAMESA	EUR	2,630,068.00	404,454.00	-
RENEWABLE ENERGY SA	JPY	44,000.00	39,800.00	-
SMC CORP/JAPAN	USD	61,672.00	34,793.00	-
SNAP-ON INC	USD	657,202.00	239,224.00	-
SOLAREGE	USD	336,636.00	73,579.00	-
TECHNOLOGIES INC	USD	1,573,551.00	264,807.00	-
S&P GLOBAL INC	USD	1,540,017.00	1,284,469.00	-
SSE PLC	GBP	2,030,373.00	5,452,973.00	-
SURGERY PARTNERS INC	USD	190,845.00	23,995.00	-
SWIRE PROPERTIES LTD	HKD	196,027.00	95,051.00	-
TABULA RASA HEALTHCARE INC	USD	573,666.00	610,958.00	-
THERMO FISHER SCIENTIFIC INC	USD	131,678.00	381,429.00	-
T-MOBILE US INC	USD	167,147.00	60,992.00	-
TORCHMARK CORP	USD	349,708.00	820,049.00	-
ULTA BEAUTY INC	GBP	451,846.00	295,724.00	-
UNILEVER PLC	EUR	132,133.00	65,878.00	-
UNITED INTERNET AG -REG	USD	-	265,598.00	-
UNITEDHEALTH GROUP INC	USD	189,621.00	375,323.00	-
US BANCORP	USD	267,419.00	199,196.00	-
VALERO ENERGY CORP	USD	194,900.00	446,600.00	-
VISA INC - A	JPY	1,964,573.00	247,010.00	-
W-SCOPE CORP	GBP	-	-	-
3I GROUP PLC	GBP	-	-	-

Undertakings for collective investment

Open ended funds				
NN (L) LIQUID EUR - Z CAP	EUR	419,749.00	434,614.83	-
EUR				

NN (L) Greater China Equity

(Denominated in USD)

Portfolio movements as at 30/09/2018

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					TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	1,696,820.00	-	-
					TENCENT HOLDINGS LTD	HKD	31,800.00	51,200.00	-
					WANT WANT CHINA HOLDINGS LTD	HKD	7,235,000.00	-	-
					ZHEN DING TECHNOLOGY HOLDING LTD	TWD	1,129,000.00	897,000.00	-
Shares									
AIA GROUP LTD	HKD	339,800.00	19,600.00	-					
ALIBABA GROUP HOLDING LTD ADR	USD	23,538.00	-	-					
BAIDU INC ADR	USD	6,588.00	8,251.00	-					
BITAUTO HOLDINGS LTD ADR	USD	52,852.00	155,285.00	-					
BOC HONG KONG HOLDINGS LTD	HKD	706,000.00	34,500.00	-					
BRILLANCE CHINA AUO HLD /HKD/	HKD	1,700,000.00	1,700,000.00	-					
CATHAY FINANCIAL HOLDING CO LTD	TWD	371,000.00	1,297,000.00	-					
CHINA CONSTRUCTION BANK CORP -H	HKD	3,955,000.00	7,792,000.00	-					
CHINA MENGNIU DAIRY CO LTD	HKD	-	2,677,000.00	-					
CHINA OVERSEAS LAND & INVESTMENT LTD	HKD	1,786,000.00	-	-					
CHINA RESOURCES POWER HOLDINGS CO LTD	HKD	4,220,000.00	-	-					
CHINASOFT INTERNATIONAL LTD	HKD	1,408,000.00	3,802,000.00	-					
CLP HOLDINGS LTD	HKD	496,500.00	-	-					
CNOOC LTD	HKD	2,344,000.00	429,000.00	-					
CSPC PHARMACEUTICAL GROUP LTD	HKD	216,000.00	2,435,433.00	-					
CTBC FINANCIAL HOLDING CO LTD	TWD	-	8,492,000.00	-					
CTRIIP.COM	USD	14,127.00	17,399.00	-					
INTERNATIONAL LTD ADR	TWD	-	20,000.00	-					
ECLAT TEXTILE CO LTD	TWD	100,000.00	461,000.00	-					
EGIS TECHNOLOGY INC	CNH	-	615,300.00	-					
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO LTD -A	USD	378,023.00	378,023.00	-					
HIMAX TECHNOLOGIES INC - ADR	TWD	-	1,061,000.00	-					
HOTA INDUSTRIAL MANUFACTURING CO LTD	HKD	10,901,000.00	1,347,000.00	-					
INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD -H	CNH	-	989,100.00	-					
JOYOUNG CO LTD -A	TWD	-	665,000.00	-					
MAKALOT INDUSTRIAL CO LTD	TWD	657,000.00	-	-					
MEDIATEK INC	USD	70,774.00	-	-					
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	ADR	812,000.00	107,500.00	-					
PING AN INSURANCE GROUP CO OF CHINA LTD -H	TWD	341,000.00	-	-					
PRIMAX ELECTRONICS LTD	CNH	2,762,000.00	1,275,561.00	-					
QINGDAO HAIER CO LTD -A	TWD	-	2,479,000.00	-					
QUANTA COMPUTER INC	CNH	-	613,134.00	-					
SHENZHEN EVERWIN PRECISION TECHNOLOGY CO LTD -A	TWD	47,000.00	48,286.00	-					
SILERGY CORP	HKD	-	6,418,000.00	-					
SKYWORTH DIGITAL HOLDINGS LTD	HKD	-	739,761.00	-					
STANDARD CHARTERED PLC									

NN (L) Health Care

(Denominated in USD)

Portfolio movements as at 30/09/2018

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					UNITEDHEALTH GROUP INC	USD	24,180.00	48,894.00	-
					ZOETIS INC - A	USD	48,274.00	2,612.00	-
Shares									
ABBOTT LABORATORIES	USD	6,453.00	151,775.00	-					
ABBVIE INC	USD	47,093.00	58,359.00	-					
AETNA INC	USD	27,626.00	47,082.00	-					
ALFRESA HOLDINGS CORP	JPY	106,400.00	199,000.00	-					
ALLERGAN PLC	USD	42,947.00	74,897.00	-					
AMGEN INC	USD	35,966.00	69,827.00	-					
ANTHEM INC	USD	27,521.00	8,427.00	-					
ASTELLAS PHARMA INC	JPY	926,400.00	387,200.00	-					
ASTRAZENECA PLC	GBP	41,138.00	70,138.00	-					
BAXTER INTERNATIONAL INC	USD	29,521.00	96,558.00	-					
BIOGEN INC	USD	21,655.00	14,564.00	-					
BRISTOL-MYERS SQUIBB CO	USD	201,199.00	281,908.00	-					
CELGENE CORP	USD	94,584.00	125,470.00	-					
CENTENE CORP	USD	50,641.00	16,596.00	-					
CIGNA CORP	USD	17,069.00	14,370.00	-					
COOPER COS INC/THE	USD	31,106.00	22,484.00	-					
ELI LILLY & CO	USD	76,705.00	53,350.00	-					
ESSILOR INTERNATIONAL CIE GENERALE D'OPTIQUE SA	EUR	23,156.00	221.00	-					
EXPRESS SCRIPTS HOLDING CO	USD	39,577.00	377.00	-					
FRESENIUS SE & CO KGAA	EUR	11,783.00	105,581.00	-					
GILEAD SCIENCES INC	USD	25,830.00	100,293.00	-					
H LUNDBECK A/S	DKK	116,049.00	24,045.00	-					
HCA HEALTHCARE INC	USD	56,815.00	110,373.00	-					
HOYA CORP	JPY	54,200.00	-	-					
HUMANA INC	USD	10,208.00	13,975.00	-					
LABORATORY CORP OF AMERICA HOLDINGS	USD	34,391.00	799.00	-					
LONZA GROUP AG -REG	CHF	4,668.00	34,420.00	-					
MEDIPAL HOLDINGS CORP	JPY	4,700.00	110,100.00	-					
MEDTRONIC PLC	USD	113,229.00	89,572.00	-					
MERCK & CO INC	USD	57,739.00	169,587.00	-					
mitsubishi tanabe PHARMA CORP	JPY	16,700.00	392,400.00	-					
NOVO NORDISK A/S - B	DKK	82,054.00	46,567.00	-					
ONO PHARMACEUTICAL CO LTD	JPY	192,000.00	53,200.00	-					
ORION OYJ	EUR	48,503.00	48,503.00	-					
PERRIGO CO PLC	USD	15,987.00	15,987.00	-					
PFIZER INC	USD	135,471.00	182,629.00	-					
QUEST DIAGNOSTICS INC	USD	58,064.00	2,316.00	-					
RECORDATI SPA	EUR	15,762.00	133,152.00	-					
RESMED INC	USD	61,389.00	-	-					
ROCHE HOLDING AG	CHF	82,922.00	13,399.00	-					
GENUSSCHEIN SANOFI	EUR	1,011.00	23,766.00	-					
SHIONOGI & CO LTD	JPY	17,700.00	113,000.00	-					
STRAUMANN HOLDING AG -REG	CHF	3,829.00	7,187.00	-					
TAKEDA PHARMACEUTICAL CO LTD	JPY	48,700.00	6,500.00	-					
TARO PHARMACEUTICAL INDUSTRIES LTD	USD	5,319.00	7,095.00	-					
TERUMO CORP	JPY	30,700.00	30,700.00	-					
UCB SA	EUR	30,109.00	40,449.00	-					
UNITED THERAPEUTICS CORP	USD	44,774.00	3,800.00	-					

NN (L) Industrials

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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									
ABB LTD - REG	CHF	31,592.00	31,592.00	-	MANPOWERGROUP INC	USD	1,476.00	7,352.00	-
ADECCO GROUP AG - REG	CHF	6,700.00	13,028.00	-	MITSUBISHI CORP	JPY	79,100.00	47,500.00	-
AENA SME SA	EUR	3,199.00	4,645.00	-	MITSUBISHI ELECTRIC CORP	JPY	41,700.00	121,600.00	-
AIRBUS SE	EUR	19,411.00	1,205.00	-	NIELSEN HOLDINGS PLC	USD	13,463.00	13,463.00	-
ALFA LAVAL AB	SEK	-	103,080.00	-	NORFOLK SOUTHERN CORP	USD	5,340.00	260.00	-
ALLEGION PLC	USD	2,496.00	11,555.00	-	NVENT ELECTRIC PLC	USD	-	31,341.00	-
ANA HOLDINGS INC	JPY	700.00	25,200.00	-	OBAYASHI CORP	JPY	10,600.00	230,900.00	-
APERGY CORP	USD	-	1,987.00	-	OWENS CORNING	USD	15,100.00	15,100.00	-
ASAHI GLASS CO LTD	JPY	-	26,200.00	-	PACCAR INC	USD	43,911.00	14,332.00	-
BOEING CO/THE	USD	1,472.00	10,700.00	-	PARKER-HANNIFIN CORP	USD	-	20,213.00	-
BPOST SA	EUR	1,308.00	50,151.00	-	PENTAIR PLC	USD	39,913.00	9,405.00	-
BUREAU VERITAS SA	EUR	27,608.00	27,608.00	-	PHILIPS LIGHTING NV	EUR	-	22,994.00	-
CAE INC	CAD	33,172.00	33,172.00	-	QANTAS AIRWAYS LTD	AUD	99,606.00	99,606.00	-
CANADIAN NATIONAL	CAD	7,843.00	53,530.00	-	RANDSTAD HOLDING NV	EUR	36,407.00	2,999.00	-
RAILWAY CO					RECRUIT HOLDINGS CO LTD	JPY	-	48,200.00	-
CANADIAN PACIFIC	CAD	10,388.00	1,761.00	-	REPUBLIC SERVICES INC -A	USD	42,192.00	27,486.00	-
RAILWAY LTD					ROCKWELL COLLINS INC	USD	-	16,314.00	-
CATERPILLAR INC	USD	11,540.00	237.00	-	ROYAL MAIL PLC	GBP	-	140,863.00	-
CIE DE SAINT-GOBAIN	EUR	3,217.00	16,022.00	-	RYANAIR HOLDINGS PLC	EUR	-	116,856.00	-
CK HUTCHISON HOLDINGS LTD	HKD	5,000.00	112,500.00	-	SANDVIK AB	SEK	30,526.00	-	-
CSX CORP	USD	30,900.00	1,015.00	-	SGS SA -REG	CHF	1,350.00	1,350.00	-
CUMMINS INC	USD	4,435.00	6,082.00	-	SIEMENS AG -REG	EUR	10,485.00	17,220.00	-
DAI NIPPON PRINTING CO LTD	JPY	33,400.00	700.00	-	SKF AB - B	SEK	139,836.00	34,758.00	-
DEERE & CO	USD	-	17,436.00	-	SMC CORP/JAPAN	JPY	5,100.00	8,500.00	-
DELTA AIR LINES INC	USD	343.00	12,611.00	-	SMITHS GROUP PLC	GBP	2,048.00	6,581.00	-
DELUXE CORP	USD	1,542.00	7,678.00	-	SNAP-ON INC	USD	7,100.00	5,517.00	-
DEUTSCHE POST AG -REG	EUR	2,026.00	36,113.00	-	SOUTHWEST AIRLINES CO	USD	-	11,650.00	-
DOVER CORP	USD	4,911.00	936.00	-	SPIRIT AEROSYSTEMS	USD	33,914.00	33,914.00	-
DSV A/S	DKK	16,187.00	1,006.00	-	HOLDINGS INC - A				
EATON CORP PLC	USD	7,682.00	16,502.00	-	STANLEY BLACK & DECKER	USD	6,715.00	21,318.00	-
EIFPAGE SA	EUR	8,546.00	176.00	-	INC				
EMERSON ELECTRIC CO	USD	19,696.00	19,696.00	-	SUMITOMO CORP	JPY	12,100.00	89,200.00	-
FERGUSON PLC	GBP	-	21,320.00	-	TAISEI CORP	JPY	3,600.00	23,400.00	-
FLUOR CORP	USD	6,205.00	-	-	TRANSDIGM GROUP INC	USD	7,943.00	2,598.00	-
GENERAL ELECTRIC CO	USD	884.00	161,937.00	-	UNION PACIFIC CORP	USD	3,714.00	20,076.00	-
GROUPE EUROTUNNEL SA	EUR	134,587.00	134,587.00	-	UNITED PARCEL SERVICE	USD	9,911.00	4,947.00	-
HARRIS CORP	USD	8,349.00	1,982.00	-	INC -B				
HD SUPPLY HOLDINGS INC	USD	29,359.00	604.00	-	UNITED RENTALS INC	USD	5,821.00	21,539.00	-
HONEYWELL	USD	9,935.00	2,577.00	-	UNITED TECHNOLOGIES	USD	9,351.00	16,690.00	-
INTERNATIONAL INC					CORP				
IDEX CORP	USD	12,638.00	784.00	-	VESTAS WIND SYSTEMS A/S	DKK	-	24,732.00	-
ILLINOIS TOOL WORKS INC	USD	108.00	20,615.00	-	VOLVO AB - B	SEK	63,119.00	37,877.00	-
INGERSOLL-RAND PLC	USD	648.00	15,632.00	-	3M CO	USD	10,341.00	12,727.00	-
INTERNATIONAL	EUR	284,583.00	70,736.00	-					
CONSOLIDATED AIRLINES GROUP SA									
ISS A/S	DKK	-	19,691.00	-					
ITOCHU CORP	JPY	11,700.00	58,000.00	-					
JAPAN AIRLINES CO LTD	JPY	61,300.00	10,400.00	-					
JARDINE MATHESON	USD	19,800.00	19,900.00	-					
HOLDINGS LTD									
KAJIMA CORP	JPY	59,000.00	44,000.00	-					
KANSAS CITY SOUTHERN	USD	13,753.00	13,753.00	-					
KNIGHT-SWIFT TRANSPORTATION	USD	13,065.00	13,065.00	-					
HOLDINGS INC									
KOMATSU LTD	JPY	26,100.00	26,100.00	-					
L3 TECHNOLOGIES INC	USD	126.00	16,347.00	-					

NN (L) Information Technology

(Denominated in USD)

Portfolio movements as at 30/09/2018

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					TEXAS INSTRUMENTS INC	USD	91,731.00	3,847.00	-
					TOKYO ELECTRON LTD	JPY	15,000.00	30,900.00	-
					TOTAL SYSTEM SERVICES INC	USD	49,428.00	2,006.00	-
					TWITTER INC	USD	21,355.00	21,355.00	-
					VISA INC - A	USD	54,821.00	70,517.00	-
					VMWARE INC -A	USD	9,974.00	42,099.00	-
					WESTERN DIGITAL CORP	USD	22,134.00	34,969.00	-
Shares									
ACCENTURE PLC - A	USD	25,299.00	58,556.00	-					
ADOBE SYSTEMS INC	USD	41,196.00	8,707.00	-					
ALPHABET INC - C	USD	9,262.00	10,475.00	-					
AMADEUS IT GROUP SA	EUR	32,458.00	4,019.00	-					
ANSYS INC	USD	-	53,715.00	-					
APPLE INC	USD	42,779.00	50,401.00	-					
APPLIED MATERIALS INC	USD	57,596.00	218,451.00	-					
ARISTA NETWORKS INC	USD	15,201.00	15,201.00	-					
ASML HOLDING NV	EUR	21,042.00	-	-					
ATOS SE	EUR	16,663.00	16,663.00	-					
CA INC	USD	43,334.00	168,574.00	-					
CAPGEMINI SE	EUR	16,447.00	16,447.00	-					
CDW CORP/DE	USD	48,049.00	401.00	-					
CGI GROUP INC - A	CAD	31,009.00	-	-					
CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	8,898.00	18,336.00	-					
CISCO SYSTEMS INC	USD	162,666.00	34,454.00	-					
COGNEX CORP	USD	79,755.00	79,755.00	-					
COGNIZANT TECHNOLOGY SOLUTIONS CORP - A	USD	45,498.00	99,668.00	-					
COMPUTERSHARE LTD	AUD	69,850.00	412,184.00	-					
CORNING INC	USD	68,655.00	292,433.00	-					
EBAY INC	USD	261,483.00	261,483.00	-					
FACEBOOK INC - A	USD	53,393.00	27,881.00	-					
FIRST DATA CORP	USD	39,265.00	315,926.00	-					
FUJIFILM HOLDINGS CORP	JPY	58,500.00	-	-					
F5 NETWORKS INC	USD	46,785.00	13,419.00	-					
HITACHI LTD	JPY	1,225,000.00	1,225,000.00	-					
HP INC	USD	165,384.00	251,779.00	-					
INGENICO GROUP SA	EUR	3,248.00	19,169.00	-					
INTEL CORP	USD	245,068.00	14,661.00	-					
INTERNATIONAL BUSINESS MACHINES CORP	USD	37,632.00	12,767.00	-					
INTUIT INC	USD	37,604.00	1,210.00	-					
JUNIPER NETWORKS INC	USD	19,605.00	115,687.00	-					
KAKAKU.COM INC	JPY	99,100.00	99,100.00	-					
KEYENCE CORP	JPY	2,600.00	2,600.00	-					
KLA-TENCOR CORP	USD	31,940.00	48,113.00	-					
LAM RESEARCH CORP	USD	16,697.00	69,795.00	-					
MASTERCARD INC - A	USD	91,337.00	28,766.00	-					
MICRON TECHNOLOGY INC	USD	236,254.00	88,325.00	-					
MICROSOFT CORP	USD	85,521.00	105,792.00	-					
MIXI INC	JPY	46,400.00	159,000.00	-					
NINTENDO CO LTD	JPY	5,200.00	5,200.00	-					
NIPPON ELECTRIC GLASS CO LTD	JPY	55,400.00	55,400.00	-					
NVIDIA CORP	USD	22,572.00	16,000.00	-					
OBIC CO LTD	JPY	23,700.00	23,700.00	-					
OPEN TEXT CORP	CAD	48,910.00	50,093.00	-					
ORACLE CORP	USD	60,797.00	127,860.00	-					
ORACLE CORP JAPAN	JPY	56,500.00	16,800.00	-					
PAYCHEX INC	USD	135,362.00	135,362.00	-					
PAYPAL HOLDINGS INC	USD	15,434.00	15,434.00	-					
SAP SE	EUR	45,079.00	40,078.00	-					
SEAGATE TECHNOLOGY PLC	USD	118,048.00	2,928.00	-					
SKYWORKS SOLUTIONS INC	USD	15,648.00	73,913.00	-					
SS&C TECHNOLOGIES HOLDINGS INC	USD	54,354.00	1,348.00	-					
TE CONNECTIVITY LTD	USD	14,822.00	14,822.00	-					

NN (L) Japan Equity

(Denominated in JPY)

Portfolio movements as at 30/09/2018

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									
AISIN SEIKI CO LTD	JPY	84,700.00	31,100.00	-	ISETAN MITSUKOSHI HOLDINGS LTD	JPY	211,100.00	162,600.00	-
AJINOMOTO CO INC	JPY	25,000.00	79,700.00	-	ISUZU MOTORS LTD	JPY	38,900.00	72,400.00	-
AMADA HOLDINGS CO LTD	JPY	68,400.00	89,000.00	-	JAPAN AIRLINES CO LTD	JPY	91,500.00	88,100.00	-
ASAHI GLASS CO LTD	JPY	58,800.00	28,900.00	-	JAPAN POST INSURANCE CO LTD	JPY	140,300.00	99,900.00	-
BANDAI NAMCO HOLDINGS INC	JPY	12,800.00	35,100.00	-	JGC CORP	JPY	40,800.00	55,700.00	-
BELC CO LTD	JPY	3,400.00	-	-	JSR CORP	JPY	26,400.00	18,800.00	-
BUNKA SHUTTER CO LTD	JPY	78,400.00	142,300.00	-	JXTG HOLDINGS INC	JPY	581,800.00	1,292,300.00	-
CAPCOM CO LTD	JPY	37,100.00	54,900.00	-	KANEKA CORP	JPY	57,300.00	100,000.00	-
CHIBA BANK LTD/THE	JPY	391,000.00	226,600.00	-	KATITAS CO LTD	JPY	26,600.00	26,600.00	-
COCA-COLA BOTTLERS	JPY	35,600.00	28,800.00	-	KAWASAKI HEAVY INDUSTRIES LTD	JPY	25,300.00	4,300.00	-
JAPAN HOLDINGS INC	JPY	350,400.00	225,100.00	-	KEIHIN CORP	JPY	146,900.00	27,600.00	-
CONCORDIA FINANCIAL GROUP LTD	JPY	97,000.00	31,500.00	-	KEWPIE CORP	JPY	17,100.00	16,200.00	-
DAICEL CORP	JPY	78,500.00	1,300.00	-	KINDEN CORP	JPY	15,100.00	23,100.00	-
DAI-ICHI LIFE HOLDINGS INC	JPY	71,900.00	117,300.00	-	KINKI SHARYO CO LTD/THE	JPY	-	4,300.00	-
DAIICHI SANKYO CO LTD	JPY	76,300.00	34,500.00	-	KINTETSU WORLD EXPRESS INC	JPY	-	38,400.00	-
DAIKYO INC	JPY	18,600.00	56,500.00	-	KISSEI PHARMACEUTICAL CO LTD	JPY	19,800.00	-	-
DAIWA HOUSE INDUSTRY CO LTD	JPY	33,900.00	5,800.00	-	KOITO MANUFACTURING CO LTD	JPY	4,000.00	22,600.00	-
DENKA CO LTD	JPY	62,100.00	1,600.00	-	KOMATSU LTD	JPY	161,200.00	185,900.00	-
DENSO CORP	JPY	35,000.00	35,400.00	-	KOMATSU WALL INDUSTRY CO LTD	JPY	-	6,800.00	-
DENTSU INC	JPY	24,700.00	2,800.00	-	KOMERI CO LTD	JPY	31,500.00	6,400.00	-
DIC CORP	JPY	6,100.00	15,900.00	-	KONOIKE TRANSPORT CO LTD	JPY	-	9,300.00	-
DISCO CORP	JPY	16,100.00	70,600.00	-	K'S HOLDINGS CORP	JPY	111,100.00	100,400.00	-
EBARA CORP	JPY	9,000.00	53,900.00	-	KUMAGAI GUMI CO LTD	JPY	14,200.00	29,400.00	-
EXEDY CORP	JPY	17,200.00	54,600.00	-	KUREHA CORP	JPY	2,800.00	6,700.00	-
FCC CO LTD	JPY	374,000.00	252,000.00	-	KYOCERA CORP	JPY	135,700.00	74,900.00	-
FUJI ELECTRIC CO LTD	JPY	22,600.00	37,300.00	-	KYOEI STEEL LTD	JPY	-	6,500.00	-
FUJI OIL HOLDINGS INC	JPY	6,900.00	38,000.00	-	KYOWA HAKKO KIRIN CO LTD	JPY	17,900.00	36,900.00	-
FUJI SOFT INC	JPY	94,200.00	11,600.00	-	LD	JPY	34,700.00	49,300.00	-
FUJIFILM HOLDINGS CORP	JPY	-	6,300.00	-	KYUSHU ELECTRIC POWER CO INC	JPY	28,600.00	13,500.00	-
FUKUDA DENSHI CO LTD	JPY	389,300.00	282,000.00	-	LINTEC CORP	JPY	105,900.00	143,900.00	-
FUKUOKA FINANCIAL GROUP INC	JPY	50,100.00	76,900.00	-	LIXIL GROUP CORP	JPY	29,300.00	78,100.00	-
FURUKAWA ELECTRIC CO LTD	JPY	13,600.00	22,100.00	-	MAEDA CORP	JPY	113,000.00	30,000.00	-
FUYO GENERAL LEASE CO LTD	JPY	-	19,600.00	-	MAKINO MILLING MACHINE CO LTD	JPY	389,400.00	283,900.00	-
GIKEN LTD	JPY	9,200.00	12,000.00	-	MARUBENI CORP	JPY	18,700.00	68,100.00	-
GUNZE LTD	JPY	62,300.00	90,100.00	-	MATSUYA CO LTD	JPY	72,900.00	51,300.00	-
HASEKO CORP	JPY	52,500.00	122,800.00	-	MAZDA MOTOR CORP	JPY	522,000.00	100,100.00	-
HAZAMA ANDO CORP	JPY	72,600.00	123,300.00	-	MEBUKI FINANCIAL GROUP INC	JPY	28,600.00	31,000.00	-
HINO MOTORS LTD	JPY	109,400.00	109,400.00	-	MINEBEA MITSUMI INC	JPY	88,300.00	77,700.00	-
HIROSHIMA BANK LTD/THE	JPY	26,700.00	66,400.00	-	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	30,300.00	188,400.00	-
HITACHI CAPITAL CORP	JPY	22,200.00	29,200.00	-	MITSUBISHI ELECTRIC CORP	JPY	132,600.00	250,100.00	-
HITACHI HIGH-TECHNOLOGIES CORP	JPY	159,200.00	179,000.00	-	MITSUBISHI ESTATE CO LTD	JPY	303,200.00	237,100.00	-
HITACHI LTD	JPY	119,600.00	88,400.00	-	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	42,700.00	57,200.00	-
HITACHI METALS LTD	JPY	18,000.00	52,700.00	-	MITSUBISHI MOTORS CORP	JPY	295,300.00	183,300.00	-
HITACHI TRANSPORT SYSTEM LTD	JPY	3,100.00	500.00	-	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	265,500.00	482,400.00	-
HOKKOKU BANK LTD/THE	JPY	64,600.00	117,200.00	-	GROUP INC	JPY	93,700.00	664,100.00	-
HONDA MOTOR CO LTD	JPY	31,500.00	33,000.00	-	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	24,700.00	102,100.00	-
HORIBA LTD	JPY	7,600.00	9,100.00	-	MITSUI & CO LTD	JPY	101,000.00	59,000.00	-
HOYA CORP	JPY	247,900.00	136,900.00	-	MITSUMI CHEMICALS INC	JPY	195,700.00	59,000.00	-
INPEX CORP	JPY	25,900.00	44,000.00	-	MODC INC	JPY	37,300.00	16,800.00	-
INTERNET INITIATIVE JAPAN INC	JPY	-	-	-	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	13,000.00	71,400.00	-

NN (L) Japan Equity

(Denominated in JPY)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
MURATA	JPY	900.00	9,200.00	-	SONY CORP	JPY	130,000.00	58,500.00	-
MANUFACTURING CO LTD					SQUARE ENIX HOLDINGS	JPY	18,600.00	-	-
MUSASHINO BANK	JPY	26,900.00	6,600.00	-	CO LTD				
LTD/THE					STANLEY ELECTRIC CO LTD	JPY	7,800.00	48,600.00	-
NGK INSULATORS LTD	JPY	130,100.00	95,600.00	-	STARTS CORP INC	JPY	58,800.00	32,400.00	-
NICHICON CORP	JPY	84,300.00	68,000.00	-	SUMCO CORP	JPY	266,200.00	61,500.00	-
NICHIHA CORP	JPY	5,100.00	5,900.00	-	SUMITOMO BAKELITE CO	JPY	296,100.00	197,000.00	-
NIDEC CORP	JPY	4,100.00	21,100.00	-	LTD				
NIFCO INC/JAPAN	JPY	11,800.00	23,100.00	-	SUMITOMO CHEMICAL CO	JPY	12,000.00	103,000.00	-
NIHON UNISYS LTD	JPY	26,700.00	63,500.00	-	LTD				
NINTENDO CO LTD	JPY	3,100.00	4,000.00	-	SUMITOMO CORP	JPY	25,700.00	179,900.00	-
NIPPON EXPRESS CO LTD	JPY	13,900.00	20,200.00	-	SUMITOMO ELECTRIC	JPY	306,300.00	284,900.00	-
NIPPON HUME CORP	JPY	-	2,300.00	-	INDUSTRIES LTD				
NIPPON SEIKI CO LTD	JPY	44,600.00	11,500.00	-	SUMITOMO METAL	JPY	37,500.00	23,900.00	-
NIPPON SUISAN KAISHA	JPY	173,900.00	71,200.00	-	MINING CO LTD				
LTD					SUMITOMO MITSUI	JPY	100,700.00	127,800.00	-
NIPPON TELEGRAPH &	JPY	117,600.00	148,500.00	-	FINANCIAL GROUP INC				
TELEPHONE CORP					SUMITOMO MITSUI TRUST	JPY	141,200.00	49,100.00	-
NISSHIN SEIFUN GROUP	JPY	12,800.00	51,500.00	-	HOLDINGS INC				
INC					SUMITOMO REALTY &	JPY	21,000.00	117,000.00	-
NS SOLUTIONS CORP	JPY	38,500.00	64,700.00	-	DEVELOPMENT CO LTD				
NSK LTD	JPY	83,400.00	16,800.00	-	TAIHEIYO CEMENT CORP	JPY	33,700.00	9,300.00	-
NTT DOCOMO INC	JPY	17,600.00	79,000.00	-	TAIYO NIPPON SANSO	JPY	13,000.00	75,300.00	-
NTT URBAN DEVELOPMENT	JPY	152,000.00	65,300.00	-	CORP				
CORP					TAKARA HOLDINGS INC	JPY	32,700.00	46,100.00	-
OBIC BUSINESS	JPY	-	15,300.00	-	TAKASAGO THERMAL	JPY	-	46,900.00	-
CONSULTANTS CO LTD					ENGINEERING CO LTD				
OJI HOLDINGS CORP	JPY	71,000.00	348,000.00	-	T&D HOLDINGS INC	JPY	117,900.00	436,700.00	-
ONO PHARMACEUTICAL CO	JPY	17,000.00	80,100.00	-	TDK CORP	JPY	46,900.00	42,100.00	-
LTD					TIS INC	JPY	15,500.00	42,200.00	-
ORIX CORP	JPY	146,600.00	6,200.00	-	TOKYO OHKA KOGYO CO	JPY	29,000.00	8,400.00	-
OTSUKA HOLDINGS CO LTD	JPY	75,200.00	96,700.00	-	LTD				
PANASONIC CORP	JPY	276,800.00	87,000.00	-	TOKYO SEIMITSU CO LTD	JPY	30,000.00	-	-
RAITO KOGYO CO LTD	JPY	-	16,100.00	-	TOKYO STEEL	JPY	388,100.00	352,400.00	-
RECRUIT HOLDINGS CO LTD	JPY	72,600.00	85,400.00	-	MANUFACTURING CO LTD				
ROHM CO LTD	JPY	54,400.00	88,800.00	-	TORAY INDUSTRIES INC	JPY	577,000.00	291,300.00	-
SAIZERIYA CO LTD	JPY	34,500.00	800.00	-	TOYO TANSO CO LTD	JPY	-	15,100.00	-
SANGETSU CORP	JPY	-	6,100.00	-	TOYOTA INDUSTRIES CORP	JPY	66,200.00	78,800.00	-
SANWA HOLDINGS CORP	JPY	47,500.00	90,900.00	-	TOYOTA MOTOR CORP	JPY	50,600.00	83,800.00	-
SANYO SPECIAL STEEL CO	JPY	5,000.00	-	-	TRANSCOSMOS INC	JPY	11,700.00	69,100.00	-
LTD					UACJ CORP	JPY	3,500.00	41,200.00	-
SAWAI PHARMACEUTICAL	JPY	20,400.00	9,300.00	-	WACOAL HOLDINGS CORP	JPY	21,000.00	-	-
CO LTD					WEST JAPAN RAILWAY CO	JPY	17,700.00	36,600.00	-
SBI HOLDINGS INC/JAPAN	JPY	42,600.00	64,400.00	-	YAMADA DENKI CO LTD	JPY	140,600.00	623,500.00	-
SCSK CORP	JPY	20,200.00	26,500.00	-	YAMAHA CORP	JPY	6,900.00	25,800.00	-
SEIBU HOLDINGS INC	JPY	9,300.00	43,800.00	-	YAMATO HOLDINGS CO	JPY	68,500.00	68,300.00	-
SEIKO EPSON CORP	JPY	64,800.00	130,800.00	-	LTD				
SEINO HOLDINGS CO LTD	JPY	108,800.00	108,100.00	-	YAMATO KOGYO CO LTD	JPY	10,700.00	21,900.00	-
SEKISUI CHEMICAL CO LTD	JPY	94,600.00	123,800.00	-	ZEON CORP	JPY	22,600.00	80,600.00	-
SEKISUI JUSHI CORP	JPY	-	11,800.00	-	ZUKEN INC	JPY	-	25,600.00	-
SEVEN & I HOLDINGS CO	JPY	57,200.00	55,800.00	-					
LTD									
SEVEN BANK LTD	JPY	-	84,200.00	-					
SG HOLDINGS CO LTD	JPY	10,800.00	10,800.00	-					
SHIMACHU CO LTD	JPY	48,200.00	10,600.00	-					
SHIMAMURA CO LTD	JPY	14,100.00	3,700.00	-					
SHIN-ETSU CHEMICAL CO	JPY	23,600.00	21,500.00	-					
LTD									
SHIP HEALTHCARE	JPY	32,900.00	51,200.00	-					
HOLDINGS INC									
SHOWA DENKO KK	JPY	12,600.00	41,600.00	-					
SINKO INDUSTRIES LTD	JPY	3,700.00	13,500.00	-					
SOFTBANK GROUP CORP	JPY	10,700.00	17,100.00	-					
SOHGO SECURITY SERVICES	JPY	7,800.00	42,600.00	-					
CO LTD									
SOMPO HOLDINGS INC	JPY	54,900.00	65,600.00	-					

NN (L) Latin America Equity

(Denominated in USD)

Portfolio movements as at 30/09/2018

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					WAL-MART DE MEXICO SAB MXN DE CV		1,500,000.00	-	-
Shares									
ALPEK SAB DE CV -A	MXN	3,500,000.00	2,600,000.00	-					
AMBEV SA ADR	USD	450,000.00	100,000.00	-					
AMERICA MOVIL SAB DE CV MXN		2,750,000.00	-	-					
BANCO BRADESCO SA -	BRL	-	45,000.00	-					
PREF									
BANCO DE CHILE	CLP	-	15,911,999.00	-					
BANCO MACRO SA ADR	USD	30,000.00	30,000.00	-					
BANCO SANTANDER CHILE	CLP	44,000,000.00	4,000,000.00	-					
BANCOLOMBIA SA - PREF	COP	225,000.00	-	-					
BB SEGURIDADE	BRL	-	15,000.00	-					
PARTICIPACOES SA									
BRASKEM SA -PREF A	BRL	-	200,000.00	-					
BRF SA	BRL	90,000.00	250,000.00	-					
CCR SA	BRL	1,000,000.00	-	-					
CEMEX LATAM HOLDINGS	COP	-	700,000.00	-					
SA									
CEMEX SAB DE CV SPONS -	USD	-	270,400.00	-					
ADR									
CORP INMOBILIARIA VESTA	MXN	1,100,000.00	1,200,000.00	-					
SAB DE CV									
CREDICORP LTD	USD	2,500.00	13,500.00	-					
EMBRAER SA	BRL	-	750,000.00	-					
EMPRESA NACIONAL DE	CLP	375,000.00	145,000.00	-					
TELECOMUNICACIONES SA									
ENEL AMERICAS SA	CLP	1,250,000.00	3,000,000.00	-					
ENGIE BRASIL ENERGIA SA	BRL	165,000.00	150,000.00	-					
FOMENTO ECONOMICO	USD	22,500.00	22,500.00	-					
MEXICANO SAB DE CV ADR									
FRESNILLO PLC	GBP	170,000.00	170,000.00	-					
GENTERA SAB DE CV	MXN	-	2,250,000.00	-					
GMEXICO TRANSPORTES	MXN	1,750,000.00	900,000.00	-					
SAB DE CV									
GRUMA SAB DE CV -B	MXN	100,000.00	235,000.00	-					
GRUPO FINANCIERO	MXN	425,000.00	465,000.00	-					
BANORTE SAB DE CV -O									
GRUPO LALA SAB DE CV -B	MXN	-	2,000,000.00	-					
INFRAESTRUCTURA	MXN	300,000.00	-	-					
ENERGETICA NOVA SAB DE									
CV									
ITAU UNIBANCO HOLDING	BRL	200,000.00	-	-					
SA -PREF									
KROTON EDUCACIONAL SA	BRL	500,000.00	350,000.00	-					
LOCALIZA RENT A CAR SA	BRL	600,000.00	-	-					
LOJAS RENNER SA	BRL	400,000.00	-	-					
LOMA NEGRA CIA	USD	110,000.00	110,000.00	-					
INDUSTRIAL ARGENTINA SA									
LUNDIN MINING CORP	CAD	35,000.00	300,000.00	-					
NOTRE DAME	BRL	10,000.00	10,000.00	-					
INTERMEDICA									
PARTICIPACOES SA									
ODONTOPREV SA	BRL	150,000.00	150,000.00	-					
PETROLEO BRASILEIRO SA -	BRL	-	115,000.00	-					
PREF									
PROMOTORA Y	MXN	-	375,000.00	-					
OPERADORA DE									
INFRAESTRUCTURA SAB DE									
CV									
TELEFONICA BRASIL SA -	BRL	20,000.00	75,000.00	-					
PREF									
ULTRAPAR PARTICIPACOES	USD	-	180,000.00	-					
SA ADR									
VALE SA -REG	BRL	31,848.00	75,000.00	-					

NN (L) Materials

(Denominated in USD)

Portfolio movements as at 30/09/2018

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					PPG INDUSTRIES INC	USD	225.00	17,258.00	-
					PRAXAIR INC	USD	20,926.00	8,791.00	-
					RANDGOLD RESOURCES	GBP	23,491.00	44,763.00	-
					LTD -ADR				-
					RIO TINTO LTD	AUD	11,637.00	15,934.00	-
					RIO TINTO PLC	GBP	22,849.00	30,862.00	-
					SEALED AIR CORP	USD	1,431.00	42,684.00	-
Shares					SIKA AG -BR	CHF	61.00	274.00	-
AIR PRODUCTS &	USD	24,165.00	4,389.00	-	SOUTH32 LTD	GBP	282,955.00	-	-
CHEMICALS INC					SOUTH32 LTD	AUD	340,714.00	568,575.00	-
ALUMINA LTD	AUD	526,561.00	-	-	STEEL DYNAMICS INC	USD	31,809.00	27,967.00	-
ANGLO AMERICAN PLC	GBP	34,587.00	3,582.00	-	STORA ENSO OYJ - R	EUR	7,761.00	60,744.00	-
APERAM SA	EUR	18,062.00	14,577.00	-	TAIHEIYO CEMENT CORP	JPY	35,200.00	7,800.00	-
ASHLAND GLOBAL	USD	25,378.00	27,089.00	-	TECK RESOURCES LTD - B	CAD	20,955.00	20,955.00	-
HOLDINGS INC					TOSOH CORP	JPY	67,900.00	34,400.00	-
AVERY DENNISON CORP	USD	700.00	20,875.00	-	UBE INDUSTRIES LTD	JPY	66,800.00	7,900.00	-
BASF SE	EUR	32,160.00	7,837.00	-	UPM-KYMMENE OYJ	EUR	24,055.00	31,134.00	-
BHP BILLITON LTD	AUD	30,379.00	18,226.00	-	VOESTALPINE AG	EUR	7,873.00	984.00	-
BLUESCOPE STEEL LTD	AUD	35,120.00	2,200.00	-	WEST FRASER TIMBER CO	CAD	11,884.00	15,316.00	-
BOLIDEN AB	SEK	87,784.00	19,957.00	-	LTD				-
CELANESE CORP - A	USD	17,743.00	33,963.00	-	WESTROCK CO	USD	-	10,279.00	-
COVESTRO AG	EUR	6,830.00	11,767.00	-	YARA INTERNATIONAL ASA	NOK	3,105.00	37,344.00	-
CRH PLC	EUR	13,636.00	492.00	-					
CRH PLC	GBP	34,419.00	18,619.00	-					
CRODA INTERNATIONAL	GBP	5,745.00	38,077.00	-					
PLC									
CROWN HOLDINGS INC	USD	6,547.00	6,547.00	-					
DAICEL CORP	JPY	44,800.00	44,800.00	-					
DOMTAR CORP	USD	10,917.00	-	-					
DOWDUPONT INC	USD	32,215.00	23,946.00	-					
EASTMAN CHEMICAL CO	USD	17,577.00	19,684.00	-					
EMS-CHEMIE HOLDING AG	CHF	2,168.00	154.00	-					
- REG									
EVONIK INDUSTRIES AG	EUR	38,661.00	26,529.00	-					
FLETCHER BUILDING LTD	NZD	-	114,548.00	-					
FORTESCUE METALS	AUD	424,869.00	800,201.00	-					
GROUP LTD									
GREIF INC -A	USD	10,879.00	14,331.00	-					
JFE HOLDINGS INC	JPY	33,700.00	3,900.00	-					
JOHNSON MATTHEY PLC	GBP	32,414.00	2,680.00	-					
JSR CORP	JPY	21,200.00	93,200.00	-					
KINROSS GOLD CORP	CAD	238,377.00	761,462.00	-					
KONINKLIJKE DSM NV	EUR	9,544.00	14,017.00	-					
KURARAY CO LTD	JPY	45,500.00	83,000.00	-					
LAFARGEHOLCIM LTD - REG	CHF	-	18,728.00	-					
LINDE AG	EUR	494.00	9,226.00	-					
LINDE AG -TENDER	EUR	2,562.00	1,547.00	-					
LUNDIN MINING CORP	CAD	72,148.00	343,744.00	-					
LYONDELLBASELL	USD	13,667.00	23,952.00	-					
INDUSTRIES NV - A									
MARUICHI STEEL TUBE LTD	JPY	-	53,800.00	-					
METHANEX CORP	CAD	8,362.00	301.00	-					
MINERAL RESOURCES LTD	AUD	14,293.00	144,147.00	-					
MITSUBISHI GAS CHEMICAL	JPY	44,700.00	36,500.00	-					
CO INC									

NN (L) Prestige & Luxe

(Denominated in EUR)

Portfolio movements as at 30/09/2018

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				
BAYERISCHE MOTOREN	EUR	11,099.00	23,099.00	-
WERKE AG				
BURBERRY GROUP PLC	GBP	4,461.00	16,212.00	-
CANADA GOOSE HOLDINGS	CAD	35,000.00	2,963.00	-
INC				
CARNIVAL CORP	USD	34,877.00	32,877.00	-
CIE FINANCIERE	CHF	18,000.00	34,000.00	-
RICHEMONT SA -REG				
COACH INC	USD	5,000.00	-	-
DAIMLER AG - REG	EUR	4,521.00	42,521.00	-
DIAGEO PLC	GBP	17,724.00	27,724.00	-
DUFREY AG	CHF	-	6,059.00	-
ESTEE LAUDER COS	USD	12,000.00	18,000.00	-
INC/THE -A				
FERRARI NV	EUR	21,072.00	10,072.00	-
GALAXY ENTERTAINMENT	HKD	410,000.00	20,000.00	-
GROUP LTD				
HERMES INTERNATIONAL	EUR	768.00	2,268.00	-
HUGO BOSS AG	EUR	13,871.00	3,120.00	-
JIMMY CHOO PLC	GBP	-	50,000.00	-
KERING SA	EUR	5,303.00	5,803.00	-
LAS VEGAS SANDS CORP	USD	66,970.00	17,000.00	-
LAURENT-PERRIER	EUR	-	7,413.00	-
L'OREAL SA	EUR	6,563.00	3,563.00	-
LUXOTTICA GROUP SPA	EUR	1,645.00	16,056.00	-
LVMH MOET HENNESSY	EUR	12,344.00	12,844.00	-
LOUIS VUITTON SE				
MICHAEL KORS HOLDINGS	USD	10,600.00	1,011.00	-
LTD				
MONCLER SPA	EUR	54,159.00	24,159.00	-
MULBERRY GROUP PLC	GBP	-	4,796.00	-
PERNOD RICARD SA	EUR	5,604.00	4,604.00	-
PRADA SPA	HKD	-	5,400.00	-
PUMA AG	EUR	1.00	1,875.00	-
PVH CORP	USD	3,037.00	2,867.00	-
RALPH LAUREN CORP - A	USD	1,300.00	316.00	-
REMY COINTREAU SA	EUR	856.00	7,856.00	-
ROYAL CARIBBEAN CRUISES	USD	21,979.00	25,979.00	-
LTD				
SWATCH GROUP AG/THE	CHF	1,457.00	1,757.00	-
TAPESTRY INC	USD	16,100.00	3,100.00	-
TESLA INC	USD	600.00	221.00	-
TIFFANY & CO	USD	7,206.00	7,206.00	-
TOLL BROTHERS INC	USD	40,000.00	1,580.00	-
TREASURY WINE ESTATES	AUD	250,000.00	9,876.00	-
LTD				
VF CORP	USD	40,000.00	1,580.00	-

NN (L) Telecom

(Denominated in USD)

Portfolio movements as at 30/09/2018

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				
AT&T INC	USD	5,714.00	37,043.00	-
BCE INC	CAD	28,609.00	29,107.00	-
BEZEQ THE ISRAELI TELECOMMUNICATION CORP LTD	ILS	-	1,477,912.00	-
BOUYGUES SA	EUR	953.00	15,209.00	-
BT GROUP PLC	GBP	43,254.00	51,334.00	-
CENTURYLINK INC	USD	16,278.00	47,157.00	-
COM HEM HOLDING AB	SEK	34,873.00	58,429.00	-
COMCAST CORP - A	USD	34,016.00	15,345.00	-
DEUTSCHE TELEKOM AG - REG	EUR	229,011.00	220,091.00	-
DNA OYJ	EUR	107,446.00	14,683.00	-
ELISA OYJ	EUR	1,175.00	61,166.00	-
HKT TRUST & HKT LTD -SS	HKD	1,566,000.00	328,000.00	-
INMARSAT PLC	GBP	-	40,477.00	-
KDDI CORP	JPY	115,300.00	75,400.00	-
KONINKLIJKE KPN NV	EUR	1,044,097.00	1,044,097.00	-
LIBERTY GLOBAL PLC -A	USD	75,864.00	75,864.00	-
MILCOM INTERNATIONAL	SEK	-	37,844.00	-
CELLULAR SA SDR				
NIPPON TELEGRAPH & TELEPHONE CORP	JPY	9,600.00	31,700.00	-
ORANGE SA	EUR	136,558.00	10,892.00	-
SOFTBANK GROUP CORP	JPY	34,700.00	43,700.00	-
SPARK NEW ZEALAND LTD	NZD	20,088.00	810,830.00	-
SPRINT CORP	USD	4,871.00	319,751.00	-
SUNRISE COMMUNICATIONS GROUP AG	CHF	25,773.00	1,659.00	-
TELECOM ITALIA SPA/MILANO	EUR	-	690,538.00	-
TELEFONICA DEUTSCHLAND HOLDING AG	EUR	-	103,719.00	-
TELEFONICA SA	EUR	-	463,392.00	-
TELENOR ASA	NOK	24,520.00	48,801.00	-
TELSTRA CORP LTD	AUD	-	429,655.00	-
T-MOBILE US INC	USD	22,308.00	13,486.00	-
TPG TELECOM LTD	AUD	291,612.00	291,612.00	-
UNITED INTERNET AG -REG	EUR	32,681.00	6,928.00	-
VERIZON COMMUNICATIONS INC	USD	71,027.00	37,334.00	-
VODAFONE GROUP PLC	GBP	365,743.00	336,244.00	-

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 30/09/2018

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					AMERICAN INTERNATIONAL GROUP INC 01/04/2048 FRN AMERICAN INTERNATIONAL GROUP INC 4.500% 16/07/2044 AMERICAN INTERNATIONAL GROUP INC 4.700% 10/07/2035 AMERISOURCEBERGEN CORP 4.300% 15/12/2047 AMGEN INC 2.650% 11/05/2022 GMTN AMPHENOL CORP 3.200% 01/04/2024 ANADARKO PETROLEUM CORP 5.550% 15/03/2026 ANALOG DEVICES INC 3.500% 05/12/2026 ANALOG DEVICES INC 3.900% 15/12/2025 ANDEAVOR LOGISTICS LP FRN PERP ANDEAVOR 3.800% 01/04/2028 ANDEAVOR 4.500% 01/04/2048 ANGLO AMERICAN CAPITAL PLC 3.750% 10/04/2022 ANGLO AMERICAN CAPITAL PLC 4.750% 10/04/2027 ANGLO AMERICAN CAPITAL PLC 4.875% 14/05/2025 ANHEUSER-BUSCH INBEV FINANCE INC 3.650% 01/02/2026 ANHEUSER-BUSCH INBEV FINANCE INC 4.900% 01/02/2046 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.375% 15/04/2038 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.600% 15/04/2048 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.750% 15/04/2058 ANTHEM INC 4.375% 01/12/2047 ANTHEM INC 4.625% 15/05/2042 ANTHEM INC 5.100% 15/01/2044 AON PLC 4.750% 15/05/2045 APACHE CORP 4.250% 15/01/2044 APACHE CORP 4.375% 15/10/2028 APACHE CORP 5.250% 01/02/2042 APOLLO MANAGEMENT HOLDINGS LP 5.000% 15/03/2048 APPLE INC 2.900% 12/09/2027 APPLE INC 3.000% 13/11/2027 APPLE INC 3.000% 20/06/2027	USD	9,290,000.00	9,290,000.00	-
Bonds and other debt instruments					USD	1,145,000.00	361,000.00	-	
ABBOTT LABORATORIES 3.750% 30/11/2026	USD	3,670,000.00	-	-	INTERNATIONAL GROUP INC 4.500% 16/07/2044 AMERICAN INTERNATIONAL GROUP INC 4.700% 10/07/2035 AMERISOURCEBERGEN CORP 4.300% 15/12/2047 AMGEN INC 2.650% 11/05/2022 GMTN AMPHENOL CORP 3.200% 01/04/2024 ANADARKO PETROLEUM CORP 5.550% 15/03/2026 ANALOG DEVICES INC 3.500% 05/12/2026 ANALOG DEVICES INC 3.900% 15/12/2025 ANDEAVOR LOGISTICS LP FRN PERP ANDEAVOR 3.800% 01/04/2028 ANDEAVOR 4.500% 01/04/2048 ANGLO AMERICAN CAPITAL PLC 3.750% 10/04/2022 ANGLO AMERICAN CAPITAL PLC 4.750% 10/04/2027 ANGLO AMERICAN CAPITAL PLC 4.875% 14/05/2025 ANHEUSER-BUSCH INBEV FINANCE INC 3.650% 01/02/2026 ANHEUSER-BUSCH INBEV FINANCE INC 4.900% 01/02/2046 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.375% 15/04/2038 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.600% 15/04/2048 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.750% 15/04/2058 ANTHEM INC 4.375% 01/12/2047 ANTHEM INC 4.625% 15/05/2042 ANTHEM INC 5.100% 15/01/2044 AON PLC 4.750% 15/05/2045 APACHE CORP 4.250% 15/01/2044 APACHE CORP 4.375% 15/10/2028 APACHE CORP 5.250% 01/02/2042 APOLLO MANAGEMENT HOLDINGS LP 5.000% 15/03/2048 APPLE INC 2.900% 12/09/2027 APPLE INC 3.000% 13/11/2027 APPLE INC 3.000% 20/06/2027	USD	1,145,000.00	361,000.00	-
ABBOTT LABORATORIES 3.875% 15/09/2025	USD	-	2,940,000.00	-	INTERNATIONAL GROUP INC 4.500% 16/07/2044 AMERICAN INTERNATIONAL GROUP INC 4.700% 10/07/2035 AMERISOURCEBERGEN CORP 4.300% 15/12/2047 AMGEN INC 2.650% 11/05/2022 GMTN AMPHENOL CORP 3.200% 01/04/2024 ANADARKO PETROLEUM CORP 5.550% 15/03/2026 ANALOG DEVICES INC 3.500% 05/12/2026 ANALOG DEVICES INC 3.900% 15/12/2025 ANDEAVOR LOGISTICS LP FRN PERP ANDEAVOR 3.800% 01/04/2028 ANDEAVOR 4.500% 01/04/2048 ANGLO AMERICAN CAPITAL PLC 3.750% 10/04/2022 ANGLO AMERICAN CAPITAL PLC 4.750% 10/04/2027 ANGLO AMERICAN CAPITAL PLC 4.875% 14/05/2025 ANHEUSER-BUSCH INBEV FINANCE INC 3.650% 01/02/2026 ANHEUSER-BUSCH INBEV FINANCE INC 4.900% 01/02/2046 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.375% 15/04/2038 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.600% 15/04/2048 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.750% 15/04/2058 ANTHEM INC 4.375% 01/12/2047 ANTHEM INC 4.625% 15/05/2042 ANTHEM INC 5.100% 15/01/2044 AON PLC 4.750% 15/05/2045 APACHE CORP 4.250% 15/01/2044 APACHE CORP 4.375% 15/10/2028 APACHE CORP 5.250% 01/02/2042 APOLLO MANAGEMENT HOLDINGS LP 5.000% 15/03/2048 APPLE INC 2.900% 12/09/2027 APPLE INC 3.000% 13/11/2027 APPLE INC 3.000% 20/06/2027	USD	10,100,000.00	6,360,000.00	-
ABBOTT LABORATORIES 4.900% 30/11/2046	USD	-	3,888,000.00	-	INTERNATIONAL GROUP INC 4.500% 16/07/2044 AMERICAN INTERNATIONAL GROUP INC 4.700% 10/07/2035 AMERISOURCEBERGEN CORP 4.300% 15/12/2047 AMGEN INC 2.650% 11/05/2022 GMTN AMPHENOL CORP 3.200% 01/04/2024 ANADARKO PETROLEUM CORP 5.550% 15/03/2026 ANALOG DEVICES INC 3.500% 05/12/2026 ANALOG DEVICES INC 3.900% 15/12/2025 ANDEAVOR LOGISTICS LP FRN PERP ANDEAVOR 3.800% 01/04/2028 ANDEAVOR 4.500% 01/04/2048 ANGLO AMERICAN CAPITAL PLC 3.750% 10/04/2022 ANGLO AMERICAN CAPITAL PLC 4.750% 10/04/2027 ANGLO AMERICAN CAPITAL PLC 4.875% 14/05/2025 ANHEUSER-BUSCH INBEV FINANCE INC 3.650% 01/02/2026 ANHEUSER-BUSCH INBEV FINANCE INC 4.900% 01/02/2046 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.375% 15/04/2038 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.600% 15/04/2048 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.750% 15/04/2058 ANTHEM INC 4.375% 01/12/2047 ANTHEM INC 4.625% 15/05/2042 ANTHEM INC 5.100% 15/01/2044 AON PLC 4.750% 15/05/2045 APACHE CORP 4.250% 15/01/2044 APACHE CORP 4.375% 15/10/2028 APACHE CORP 5.250% 01/02/2042 APOLLO MANAGEMENT HOLDINGS LP 5.000% 15/03/2048 APPLE INC 2.900% 12/09/2027 APPLE INC 3.000% 13/11/2027 APPLE INC 3.000% 20/06/2027	USD	-	2,740,000.00	-
ABBVIE INC 2.500% 14/05/2020	USD	5,555,000.00	9,669,000.00	-	INTERNATIONAL GROUP INC 4.500% 16/07/2044 AMERICAN INTERNATIONAL GROUP INC 4.700% 10/07/2035 AMERISOURCEBERGEN CORP 4.300% 15/12/2047 AMGEN INC 2.650% 11/05/2022 GMTN AMPHENOL CORP 3.200% 01/04/2024 ANADARKO PETROLEUM CORP 5.550% 15/03/2026 ANALOG DEVICES INC 3.500% 05/12/2026 ANALOG DEVICES INC 3.900% 15/12/2025 ANDEAVOR LOGISTICS LP FRN PERP ANDEAVOR 3.800% 01/04/2028 ANDEAVOR 4.500% 01/04/2048 ANGLO AMERICAN CAPITAL PLC 3.750% 10/04/2022 ANGLO AMERICAN CAPITAL PLC 4.750% 10/04/2027 ANGLO AMERICAN CAPITAL PLC 4.875% 14/05/2025 ANHEUSER-BUSCH INBEV FINANCE INC 3.650% 01/02/2026 ANHEUSER-BUSCH INBEV FINANCE INC 4.900% 01/02/2046 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.375% 15/04/2038 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.600% 15/04/2048 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.750% 15/04/2058 ANTHEM INC 4.375% 01/12/2047 ANTHEM INC 4.625% 15/05/2042 ANTHEM INC 5.100% 15/01/2044 AON PLC 4.750% 15/05/2045 APACHE CORP 4.250% 15/01/2044 APACHE CORP 4.375% 15/10/2028 APACHE CORP 5.250% 01/02/2042 APOLLO MANAGEMENT HOLDINGS LP 5.000% 15/03/2048 APPLE INC 2.900% 12/09/2027 APPLE INC 3.000% 13/11/2027 APPLE INC 3.000% 20/06/2027	USD	565,000.00	565,000.00	-
ABBVIE INC 3.200% 14/05/2026	USD	8,300,000.00	-	-	INTERNATIONAL GROUP INC 4.500% 16/07/2044 AMERICAN INTERNATIONAL GROUP INC 4.700% 10/07/2035 AMERISOURCEBERGEN CORP 4.300% 15/12/2047 AMGEN INC 2.650% 11/05/2022 GMTN AMPHENOL CORP 3.200% 01/04/2024 ANADARKO PETROLEUM CORP 5.550% 15/03/2026 ANALOG DEVICES INC 3.500% 05/12/2026 ANALOG DEVICES INC 3.900% 15/12/2025 ANDEAVOR LOGISTICS LP FRN PERP ANDEAVOR 3.800% 01/04/2028 ANDEAVOR 4.500% 01/04/2048 ANGLO AMERICAN CAPITAL PLC 3.750% 10/04/2022 ANGLO AMERICAN CAPITAL PLC 4.750% 10/04/2027 ANGLO AMERICAN CAPITAL PLC 4.875% 14/05/2025 ANHEUSER-BUSCH INBEV FINANCE INC 3.650% 01/02/2026 ANHEUSER-BUSCH INBEV FINANCE INC 4.900% 01/02/2046 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.375% 15/04/2038 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.600% 15/04/2048 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.750% 15/04/2058 ANTHEM INC 4.375% 01/12/2047 ANTHEM INC 4.625% 15/05/2042 ANTHEM INC 5.100% 15/01/2044 AON PLC 4.750% 15/05/2045 APACHE CORP 4.250% 15/01/2044 APACHE CORP 4.375% 15/10/2028 APACHE CORP 5.250% 01/02/2042 APOLLO MANAGEMENT HOLDINGS LP 5.000% 15/03/2048 APPLE INC 2.900% 12/09/2027 APPLE INC 3.000% 13/11/2027 APPLE INC 3.000% 20/06/2027	USD	506,000.00	11,803,000.00	-
ABBVIE INC 4.250% 14/11/2028	USD	4,590,000.00	-	-	INTERNATIONAL GROUP INC 4.500% 16/07/2044 AMERICAN INTERNATIONAL GROUP INC 4.700% 10/07/2035 AMERISOURCEBERGEN CORP 4.300% 15/12/2047 AMGEN INC 2.650% 11/05/2022 GMTN AMPHENOL CORP 3.200% 01/04/2024 ANADARKO PETROLEUM CORP 5.550% 15/03/2026 ANALOG DEVICES INC 3.500% 05/12/2026 ANALOG DEVICES INC 3.900% 15/12/2025 ANDEAVOR LOGISTICS LP FRN PERP ANDEAVOR 3.800% 01/04/2028 ANDEAVOR 4.500% 01/04/2048 ANGLO AMERICAN CAPITAL PLC 3.750% 10/04/2022 ANGLO AMERICAN CAPITAL PLC 4.750% 10/04/2027 ANGLO AMERICAN CAPITAL PLC 4.875% 14/05/2025 ANHEUSER-BUSCH INBEV FINANCE INC 3.650% 01/02/2026 ANHEUSER-BUSCH INBEV FINANCE INC 4.900% 01/02/2046 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.375% 15/04/2038 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.600% 15/04/2048 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.750% 15/04/2058 ANTHEM INC 4.375% 01/12/2047 ANTHEM INC 4.625% 15/05/2042 ANTHEM INC 5.100% 15/01/2044 AON PLC 4.750% 15/05/2045 APACHE CORP 4.250% 15/01/2044 APACHE CORP 4.375% 15/10/2028 APACHE CORP 5.250% 01/02/2042 APOLLO MANAGEMENT HOLDINGS LP 5.000% 15/03/2048 APPLE INC 2.900% 12/09/2027 APPLE INC 3.000% 13/11/2027 APPLE INC 3.000% 20/06/2027	USD	1,560,000.00	1,560,000.00	-
ABBVIE INC 4.450% 14/05/2046	USD	1,070,000.00	-	-	INTERNATIONAL GROUP INC 4.500% 16/07/2044 AMERICAN INTERNATIONAL GROUP INC 4.700% 10/07/2035 AMERISOURCEBERGEN CORP 4.300% 15/12/2047 AMGEN INC 2.650% 11/05/2022 GMTN AMPHENOL CORP 3.200% 01/04/2024 ANADARKO PETROLEUM CORP 5.550% 15/03/2026 ANALOG DEVICES INC 3.500% 05/12/2026 ANALOG DEVICES INC 3.900% 15/12/2025 ANDEAVOR LOGISTICS LP FRN PERP ANDEAVOR 3.800% 01/04/2028 ANDEAVOR 4.500% 01/04/2048 ANGLO AMERICAN CAPITAL PLC 3.750% 10/04/2022 ANGLO AMERICAN CAPITAL PLC 4.750% 10/04/2027 ANGLO AMERICAN CAPITAL PLC 4.875% 14/05/2025 ANHEUSER-BUSCH INBEV FINANCE INC 3.650% 01/02/2026 ANHEUSER-BUSCH INBEV FINANCE INC 4.900% 01/02/2046 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.375% 15/04/2038 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.600% 15/04/2048 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.750% 15/04/2058 ANTHEM INC 4.375% 01/12/2047 ANTHEM INC 4.625% 15/05/2042 ANTHEM INC 5.100% 15/01/2044 AON PLC 4.750% 15/05/2045 APACHE CORP 4.250% 15/01/2044 APACHE CORP 4.375% 15/10/2028 APACHE CORP 5.250% 01/02/2042 APOLLO MANAGEMENT HOLDINGS LP 5.000% 15/03/2048 APPLE INC 2.900% 12/09/2027 APPLE INC 3.000% 13/11/2027 APPLE INC 3.000% 20/06/2027	USD	-	4,861,000.00	-
ACTAVIS FUNDING SCS 3.000% 12/03/2020	USD	4,910,000.00	4,910,000.00	-	INTERNATIONAL GROUP INC 4.500% 16/07/2044 AMERICAN INTERNATIONAL GROUP INC 4.700% 10/07/2035 AMERISOURCEBERGEN CORP 4.300% 15/12/2047 AMGEN INC 2.650% 11/05/2022 GMTN AMPHENOL CORP 3.200% 01/04/2024 ANADARKO PETROLEUM CORP 5.550% 15/03/2026 ANALOG DEVICES INC 3.500% 05/12/2026 ANALOG DEVICES INC 3.900% 15/12/2025 ANDEAVOR LOGISTICS LP FRN PERP ANDEAVOR 3.800% 01/04/2028 ANDEAVOR 4.500% 01/04/2048 ANGLO AMERICAN CAPITAL PLC 3.750% 10/04/2022 ANGLO AMERICAN CAPITAL PLC 4.750% 10/04/2027 ANGLO AMERICAN CAPITAL PLC 4.875% 14/05/2025 ANHEUSER-BUSCH INBEV FINANCE INC 3.650% 01/02/2026 ANHEUSER-BUSCH INBEV FINANCE INC 4.900% 01/02/2046 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.375% 15/04/2038 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.600% 15/04/2048 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.750% 15/04/2058 ANTHEM INC 4.375% 01/12/2047 ANTHEM INC 4.625% 15/05/2042 ANTHEM INC 5.100% 15/01/2044 AON PLC 4.750% 15/05/2045 APACHE CORP 4.250% 15/01/2044 APACHE CORP 4.375% 15/10/2028 APACHE CORP 5.250% 01/02/2042 APOLLO MANAGEMENT HOLDINGS LP 5.000% 15/03/2048 APPLE INC 2.900% 12/09/2027 APPLE INC 3.000% 13/11/2027 APPLE INC 3.000% 20/06/2027	USD	6,470,000.00	6,470,000.00	-
ACTIVISION BLIZZARD INC 4.500% 15/06/2047	USD	-	4,341,000.00	-	INTERNATIONAL GROUP INC 4.500% 16/07/2044 AMERICAN INTERNATIONAL GROUP INC 4.700% 10/07/2035 AMERISOURCEBERGEN CORP 4.300% 15/12/2047 AMGEN INC 2.650% 11/05/2022 GMTN AMPHENOL CORP 3.200% 01/04/2024 ANADARKO PETROLEUM CORP 5.550% 15/03/2026 ANALOG DEVICES INC 3.500% 05/12/2026 ANALOG DEVICES INC 3.900% 15/12/2025 ANDEAVOR LOGISTICS LP FRN PERP ANDEAVOR 3.800% 01/04/2028 ANDEAVOR 4.500% 01/04/2048 ANGLO AMERICAN CAPITAL PLC 3.750% 10/04/2022 ANGLO AMERICAN CAPITAL PLC 4.750% 10/04/2027 ANGLO AMERICAN CAPITAL PLC 4.875% 14/05/2025 ANHEUSER-BUSCH INBEV FINANCE INC 3.650% 01/02/2026 ANHEUSER-BUSCH INBEV FINANCE INC 4.900% 01/02/2046 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.375% 15/04/2038 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.600% 15/04/2048 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.750% 15/04/2058 ANTHEM INC 4.375% 01/12/2047 ANTHEM INC 4.625% 15/05/2042 ANTHEM INC 5.100% 15/01/2044 AON PLC 4.750% 15/05/2045 APACHE CORP 4.250% 15/01/2044 APACHE CORP 4.375% 15/10/2028 APACHE CORP 5.250% 01/02/2042 APOLLO MANAGEMENT HOLDINGS LP 5.000% 15/03/2048 APPLE INC 2.900% 12/09/2027 APPLE INC 3.000% 13/11/2027 APPLE INC 3.000% 20/06/2027	USD	2,785,000.00	376,000.00	-
AEGON NV 11/04/2048 FRN	USD	9,270,000.00	9,270,000.00	-	INTERNATIONAL GROUP INC 4.500% 16/07/2044 AMERICAN INTERNATIONAL GROUP INC 4.700% 10/07/2035 AMERISOURCEBERGEN CORP 4.300% 15/12/2047 AMGEN INC 2.650% 11/05/2022 GMTN AMPHENOL CORP 3.200% 01/04/2024 ANADARKO PETROLEUM CORP 5.550% 15/03/2026 ANALOG DEVICES INC 3.500% 05/12/2026 ANALOG DEVICES INC 3.900% 15/12/2025 ANDEAVOR LOGISTICS LP FRN PERP ANDEAVOR 3.800% 01/04/2028 ANDEAVOR 4.500% 01/04/2048 ANGLO AMERICAN CAPITAL PLC 3.750% 10/04/2022 ANGLO AMERICAN CAPITAL PLC 4.750% 10/04/2027 ANGLO AMERICAN CAPITAL PLC 4.875% 14/05/2025 ANHEUSER-BUSCH INBEV FINANCE INC 3.650% 01/02/2026 ANHEUSER-BUSCH INBEV FINANCE INC 4.900% 01/02/2046 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.375% 15/04/2038 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.600% 15/04/2048 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.750% 15/04/2058 ANTHEM INC 4.375% 01/12/2047 ANTHEM INC 4.625% 15/05/2042 ANTHEM INC 5.100% 15/01/2044 AON PLC 4.750% 15/05/2045 APACHE CORP 4.250% 15/01/2044 APACHE CORP 4.375% 15/10/2028 APACHE CORP 5.250% 01/02/2042 APOLLO MANAGEMENT HOLDINGS LP 5.000% 15/03/2048 APPLE INC 2.900% 12/09/2027 APPLE INC 3.000% 13/11/2027 APPLE INC 3.000% 20/06/2027	USD	6,160,000.00	2,062,000.00	-
AEP TEXAS INC 2.400% 01/10/2022	USD	-	12,500,000.00	-	INTERNATIONAL GROUP INC 4.500% 16/07/2044 AMERICAN INTERNATIONAL GROUP INC 4.700% 10/07/2035 AMERISOURCEBERGEN CORP 4.300% 15/12/2047 AMGEN INC 2.650% 11/05/2022 GMTN AMPHENOL CORP 3.200% 01/04/2024 ANADARKO PETROLEUM CORP 5.550% 15/03/2026 ANALOG DEVICES INC 3.500% 05/12/2026 ANALOG DEVICES INC 3.900% 15/12/2025 ANDEAVOR LOGISTICS LP FRN PERP ANDEAVOR 3.800% 01/04/2028 ANDEAVOR 4.500% 01/04/2048 ANGLO AMERICAN CAPITAL PLC 3.750% 10/04/2022 ANGLO AMERICAN CAPITAL PLC 4.750% 10/04/2027 ANGLO AMERICAN CAPITAL PLC 4.875% 14/05/2025 ANHEUSER-BUSCH INBEV FINANCE INC 3.650% 01/02/2026 ANHEUSER-BUSCH INBEV FINANCE INC 4.900% 01/02/2046 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.375% 15/04/2038 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.600% 15/04/2048 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.750% 15/04/2058 ANTHEM INC 4.375% 01/12/2047 ANTHEM INC 4.625% 15/05/2042 ANTHEM INC 5.100% 15/01/2044 AON PLC 4.750% 15/05/2045 APACHE CORP 4.250% 15/01/2044 APACHE CORP 4.375% 15/10/2028 APACHE CORP 5.250% 01/02/2042 APOLLO MANAGEMENT HOLDINGS LP 5.000% 15/03/2048 APPLE INC 2.900% 12/09/2027 APPLE INC 3.000% 13/11/2027 APPLE INC 3.000% 20/06/2027	USD	-	898,000.00	-
AEP TRANSMISSION CO LLC 3.750% 01/12/2047	USD	-	3,240,000.00	-	INTERNATIONAL GROUP INC 4.500% 16/07/2044 AMERICAN INTERNATIONAL GROUP INC 4.700% 10/07/2035 AMERISOURCEBERGEN CORP 4.300% 15/12/2047 AMGEN INC 2.650% 11/05/2022 GMTN AMPHENOL CORP 3.200% 01/04/2024 ANADARKO PETROLEUM CORP 5.550% 15/03/2026 ANALOG DEVICES INC 3.500% 05/12/2026 ANALOG DEVICES INC 3.900% 15/12/2025 ANDEAVOR LOGISTICS LP FRN PERP ANDEAVOR 3.800% 01/04/2028 ANDEAVOR 4.500% 01/04/2048 ANGLO AMERICAN CAPITAL PLC 3.750% 10/04/2022 ANGLO AMERICAN CAPITAL PLC 4.750% 10/04/2027 ANGLO AMERICAN CAPITAL PLC 4.875% 14/05/2025 ANHEUSER-BUSCH INBEV FINANCE INC 3.650% 01/02/2026 ANHEUSER-BUSCH INBEV FINANCE INC 4.900% 01/02/2046 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.375% 15/04/2038 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.600% 15/04/2048 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.750% 15/04/2058 ANTHEM INC 4.375% 01/12/2047 ANTHEM INC 4.625% 15/05/2042 ANTHEM INC 5.100% 15/01/2044 AON PLC 4.750% 15/05/2045 APACHE CORP 4.250% 15/01/2044 APACHE CORP 4.375% 15/10/2028 APACHE CORP 5.250% 01/02/2042 APOLLO MANAGEMENT HOLDINGS LP 5.000% 15/03/2048 APPLE INC 2.900% 12/09/2027 APPLE INC 3.000% 13/11/2027 APPLE INC 3.000% 20/06/2027	USD	-	10,800,000.00	-
AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.500% 26/05/2022 GMTN	USD	-	7,320,000.00	-	INTERNATIONAL GROUP INC 4.500% 16/07/2044 AMERICAN INTERNATIONAL GROUP INC 4.700% 10/07/2035 AMERISOURCEBERGEN CORP 4.300% 15/12/2047 AMGEN INC 2.650% 11/05/2022 GMTN AMPHENOL CORP 3.200% 01/04/2024 ANADARKO PETROLEUM CORP 5.550% 15/03/2026 ANALOG DEVICES INC 3.500% 05/12/2026 ANALOG DEVICES INC 3.900% 15/12/2025 ANDEAVOR LOGISTICS LP FRN PERP ANDEAVOR 3.800% 01/04/2028 ANDEAVOR 4.500% 01/04/2048 ANGLO AMERICAN CAPITAL PLC 3.750% 10/04/2022 ANGLO AMERICAN CAPITAL PLC 4.750% 10/04/2027 ANGLO AMERICAN CAPITAL PLC 4.875% 14/05/2025 ANHEUSER-BUSCH INBEV FINANCE INC 3.650% 01/02/2026 ANHEUSER-BUSCH INBEV FINANCE INC 4.900% 01/02/2046 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.375% 15/04/2038 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.600% 15/04/2048 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.750% 15/04/2058 ANTHEM INC 4.375% 01/12/2047 ANTHEM INC 4.625% 15/05/2042 ANTHEM INC 5.100% 15/01/2044 AON PLC 4.750% 15/05/2045 APACHE CORP 4.250% 15/01/2044 APACHE CORP 4.375% 15/10/2028 APACHE CORP 5.250% 01/02/2042 APOLLO MANAGEMENT HOLDINGS LP 5.000% 15/03/2048 APPLE INC 2.900% 12/09/2027 APPLE INC 3.000% 13/11/2027 APPLE INC 3.000% 20/06/2027	USD	7,944,000.00	982,000.00	-
AETNA INC 4.500% 15/05/2042	USD	1,530,000.00	-	-	INTERNATIONAL GROUP INC 4.500% 16/07/2044 AMERICAN INTERNATIONAL GROUP INC 4.700% 10/07/2035 AMERISOURCEBERGEN CORP 4.300% 15/12/2047 AMGEN INC 2.650% 11/05/2022 GMTN AMPHENOL CORP 3.200% 01/04/2024 ANADARKO PETROLEUM CORP 5.550% 15/03/2026 ANALOG DEVICES INC 3.500% 05/12/2026 ANALOG DEVICES INC 3.900% 15/12/2025 ANDEAVOR LOGISTICS LP FRN PERP ANDEAVOR 3.800% 01/04/2028 ANDEAVOR 4.500% 01/04/2048 ANGLO AMERICAN CAPITAL PLC 3.750% 10/04/2022 ANGLO AMERICAN CAPITAL PLC 4.750% 10/04/2027 ANGLO AMERICAN CAPITAL PLC 4.875% 14/05/2025 ANHEUSER-BUSCH INBEV FINANCE INC 3.650% 01/02/2026 ANHEUSER-BUSCH INBEV FINANCE INC 4.900% 01/02/2046 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.375% 15/04/2038 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.600% 15/04/2048 ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.750% 15/04/2058 ANTHEM INC 4.375% 01/12/2047 ANTHEM INC 4.625% 15/05/2042 ANTHEM INC 5.100% 15/01/2044 AON PLC 4.750% 15/05/2045 APACHE CORP 4.250% 15/01/2044 APACHE CORP 4.375% 15/10/2028 APACHE CORP 5.250% 01/02/2042 APOLLO MANAGEMENT HOLDINGS LP 5.000% 15/03/2048 APPLE INC 2.900% 12/09/2027 APPLE INC 3.000%				

* Dirty valued bond/swap (including interest receivable).

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
APPLE INC 4.250% 09/02/2047	USD	208,000.00	598,000.00	-	BANK OF AMERICA CORP 23/01/2026 FRN	USD	7,500,000.00	7,500,000.00	-
APPLIED MATERIALS INC 2.625% 01/10/2020	USD	-	213,000.00	-	BANK OF AMERICA CORP 23/07/2024 FRN EMTN	USD	7,800,000.00	-	-
APPLIED MATERIALS INC 5.100% 01/10/2035	USD	-	3,280,000.00	-	BANK OF AMERICA CORP 3.248% 21/10/2027 EMTN	USD	1,237,000.00	840,000.00	-
ARCH CAPITAL FINANCE LLC 5.031% 15/12/2046	USD	2,062,000.00	2,246,000.00	-	BANK OF AMERICA CORP 3.500% 19/04/2026 GMTN	USD	-	5,402,000.00	-
ARES CAPITAL CORP 3.500% 10/02/2023	USD	-	14,600,000.00	-	BANK OF AMERICA CORP 3.950% 21/04/2025	USD	950,000.00	-	-
ARIZONA PUBLIC SERVICE CO 4.200% 15/08/2048	USD	3,205,000.00	916,000.00	-	BANK OF AMERICA CORP 4.183% 25/11/2027	USD	-	2,548,000.00	-
ASSURANT INC 27/03/2048 FRN	USD	13,920,000.00	5,655,000.00	-	BANK OF AMERICA CORP 4.379% 12/04/2028	USD	4,550,000.00	4,550,000.00	-
ASTRAZENECA PLC 4.000% 17/01/2029	USD	6,414,000.00	6,414,000.00	-	BANK OF AMERICA CORP 4.450% 03/03/2026 EMTN	USD	6,000,000.00	-	-
ATHENE HOLDING LTD 4.125% 12/01/2028	USD	17,945,000.00	13,186,000.00	-	BANK OF NEW YORK MELLON CORP/THE 3.300%	USD	-	12,720,000.00	-
AT&T INC 12/06/2024 FRN	USD	4,580,000.00	4,580,000.00	-	23/08/2029 EMTN	USD	13,850,000.00	13,850,000.00	-
AT&T INC 3.800% 15/03/2022	USD	6,161,000.00	-	-	BANK OF NOVA	USD	13,850,000.00	13,850,000.00	-
AT&T INC 4.125% 17/02/2026	USD	-	873,000.00	-	SCOTIA/THE FRN PERP	USD	6,453,000.00	-	-
AT&T INC 4.300% 15/02/2030	USD	-	4,670,475.00	-	BARCLAYS BANK PLC	USD	-	-	-
AT&T INC 4.750% 15/05/2046	USD	-	1,356,000.00	-	10.179% 12/06/2021	USD	9,164,000.00	-	-
AT&T INC 5.150% 15/11/2046	USD	7,940,000.00	5,793,276.00	-	BARCLAYS PLC FRN PERP	USD	13,830,000.00	13,830,000.00	-
AT&T INC 5.250% 01/03/2037	USD	-	2,779,000.00	-	BARCLAYS PLC 16/05/2029 FRN	USD	1,800,000.00	7,580,000.00	-
AT&T INC 5.300% 14/08/2058	USD	-	7,940,000.00	-	BARCLAYS PLC 4.337% 10/01/2028 GMTN	USD	6,081,000.00	6,081,000.00	-
AVANGRID INC 3.150% 01/12/2024	USD	9,500,000.00	9,500,000.00	-	BARCLAYS PLC 4.836% 09/05/2028	USD	-	3,943,000.00	-
AVIATION CAPITAL GROUP LLC 3.500% 01/11/2027	USD	11,000,000.00	11,000,000.00	-	BASIN ELECTRIC POWER COOPERATIVE 4.750%	USD	-	-	-
AVISTA CORP 4.350% 01/06/2048	USD	2,750,000.00	2,750,000.00	-	26/04/2047	USD	-	7,000,000.00	-
AVNET INC 3.750% 01/12/2021	USD	-	2,620,000.00	-	BAT CAPITAL CORP 2.297% 14/08/2020	USD	-	520,000.00	-
AXA EQUITABLE HOLDINGS INC	USD	3,700,000.00	3,700,000.00	-	BAT CAPITAL CORP 4.390% 15/08/2037	USD	-	7,000,000.00	-
BAIDU INC 2.875% 06/07/2022 GMTN	USD	-	16,200,000.00	-	BAT CAPITAL CORP 4.540% 15/08/2037	USD	2,930,000.00	2,930,000.00	-
BAIDU INC 3.875% 29/09/2023	USD	9,280,000.00	9,280,000.00	-	BB&T CORP 2.850% 26/10/2024 EMTN	USD	18,325,000.00	18,325,000.00	-
BAIDU INC 4.375% 29/03/2028	USD	6,760,000.00	6,760,000.00	-	BECTON DICKINSON AND CO 3.700% 06/06/2027	USD	5,955,000.00	5,955,000.00	-
BAKER HUGHES A GE CO LLC / BAKER HUGHES CO-	USD	-	7,440,000.00	-	BECTON DICKINSON AND CO 4.669% 06/06/2047	USD	-	4,600,000.00	-
OBLIGOR INC 3.337% 15/12/2027	USD	11,140,000.00	3,700,000.00	-	BERKSHIRE HATHAWAY ENERGY CO 3.250%	USD	10,693,000.00	10,693,000.00	-
BAKER HUGHES A GE CO LLC / BAKER HUGHES CO-	USD	4,650,000.00	4,650,000.00	-	15/04/2028	USD	8,700,000.00	8,700,000.00	-
OBLIGOR INC 3.337% 15/12/2027	USD	-	-	-	BERKSHIRE HATHAWAY ENERGY CO 4.450%	USD	-	-	-
BAKER HUGHES A GE CO LLC / BAKER HUGHES CO-	USD	4,650,000.00	4,650,000.00	-	15/01/2049	USD	14,600,000.00	6,870,000.00	-
OBLIGOR INC 4.080% 15/12/2047	USD	2,800,000.00	2,800,000.00	-	BERKSHIRE HATHAWAY FINANCE CORP 4.200%	USD	-	5,770,000.00	-
BANCO BILBAO VIZCAYA ARGENTARIA SA FRN PERP	USD	6,400,000.00	6,400,000.00	-	15/08/2048	USD	-	-	-
BANCO SANTANDER SA 4.379% 12/04/2028	USD	10,600,000.00	10,600,000.00	-	BLACK HILLS CORP 2.500% 11/01/2019	USD	4,580,000.00	-	-
BANCO SANTANDER SA 3.800% 23/02/2028	USD	13,874,000.00	12,070,000.00	-	15/07/2020	USD	-	7,400,000.00	-
BANK OF AMERICA CORP 05/03/2029 FRN EMTN	USD	3,720,000.00	82.00	-	BLACKSTONE HOLDINGS FINANCE CO LLC 4.000%	USD	-	-	-
BANK OF AMERICA CORP 20/12/2028 FRN	USD	-	-	-	02/10/2047	USD	1,800,000.00	1,800,000.00	-
					BNP PARIBAS SA FRN PERP	USD	18,533,000.00	18,533,000.00	-
					BNP PARIBAS SA	USD	7,400,000.00	7,400,000.00	-
					01/03/2033 FRN	USD	6,415,000.00	6,415,000.00	-
					BNP PARIBAS SA 3.375% 09/01/2025	USD	-	-	-
					BNP PARIBAS SA 4.400% 14/08/2028	USD	-	-	-

* Dirty valued bond/swap (including interest receivable).

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BOARDWALK PIPELINES LP 5.950% 01/06/2026	USD	-	3,700,000.00	-	CANADIAN IMPERIAL BANK OF COMMERCE 2.100% 05/10/2020	USD	1,855,000.00	1,855,000.00	-
BOEING CO/THE 3.550% 01/03/2038	USD	6,500,000.00	6,500,000.00	-	CANADIAN IMPERIAL BANK OF COMMERCE 3.500% 13/09/2023	USD	6,420,000.00	6,420,000.00	-
BORAL FINANCE PTY LTD 3.000% 01/11/2022	USD	4,620,000.00	4,620,000.00	-	CANADIAN NATIONAL RAILWAY CO 3.650% 03/02/2048	USD	5,600,000.00	5,600,000.00	-
BORAL FINANCE PTY LTD 3.750% 01/05/2028	USD	6,500,000.00	6,500,000.00	-	CANADIAN NATURAL RESOURCES LTD 3.850% 01/06/2027	USD	5,150,000.00	728,000.00	-
BOSTON GAS CO 3.150% 01/08/2027	USD	-	4,750,000.00	-	CANADIAN PACIFIC RAILWAY CO 4.000% 01/06/2028	USD	6,440,000.00	6,440,000.00	-
BP CAPITAL MARKETS AMERICA INC 3.796% 21/09/2025	USD	9,170,000.00	9,170,000.00	-	CAPITAL ONE FINANCIAL CORP 3.750% 28/07/2026	USD	-	3,773,000.00	-
BP CAPITAL MARKETS AMERICA INC 3.937% 21/09/2028	USD	9,170,000.00	9,170,000.00	-	CAPITAL ONE FINANCIAL CORP 3.800% 31/01/2028	USD	6,400,000.00	-	-
BP CAPITAL MARKETS PLC 2.315% 13/02/2020	USD	-	5,532,000.00	-	CARDINAL HEALTH INC 4.900% 15/09/2045	USD	-	1,045,000.00	-
BP CAPITAL MARKETS PLC 3.119% 04/05/2026 GMTN	USD	-	2,555,000.00	-	CARLISLE COS INC 3.750% 01/12/2027	USD	8,300,000.00	8,300,000.00	-
BP CAPITAL MARKETS PLC 3.279% 19/09/2027	USD	-	6,480,000.00	-	CBL & ASSOCIATES LP 5.950% 15/12/2026	USD	4,230,000.00	10,664,000.00	-
BP CAPITAL MARKETS PLC 3.588% 14/04/2027 GMTN	USD	1,580,000.00	2,361,000.00	-	CBS CORP 3.700% 01/06/2028	USD	10,200,000.00	10,200,000.00	-
BP CAPITAL MARKETS PLC 4.742% 11/03/2021	USD	9,300,000.00	9,300,000.00	-	CBS CORP 4.000% 15/01/2026	USD	497,000.00	6,616,000.00	-
BPCE SA 4.625% 11/07/2024	USD	8,380,000.00	-	-	CBS CORP 5.500% 15/05/2033	USD	8,400,000.00	2,605,000.00	-
BPCE SA 5.150% 21/07/2024	USD	4,928,000.00	17,489,000.00	-	CELGENE CORP 3.450% 15/11/2027	USD	6,480,000.00	6,480,000.00	-
BRANDYWINE OPERATING PARTNERSHIP LP 3.950% 15/02/2023	USD	4,000,000.00	4,000,000.00	-	CELGENE CORP 4.550% 20/02/2048	USD	7,312,000.00	-	-
BRASKEM NETHERLANDS FINANCE BV 3.500% 10/01/2023	USD	7,400,000.00	7,400,000.00	-	CELGENE CORP 5.000% 15/08/2045	USD	2,450,000.00	334,000.00	-
BRASKEM NETHERLANDS FINANCE BV 4.500% 10/01/2028	USD	9,000,000.00	9,000,000.00	-	CENOVUS ENERGY INC 4.450% 15/09/2042	USD	2,500,000.00	-	-
BRIGHTHOUSE FINANCIAL INC 3.700% 22/06/2027	USD	-	12,119,000.00	-	CENOVUS ENERGY INC 5.250% 15/06/2037	USD	-	484,000.00	-
BRIXMOR OPERATING PARTNERSHIP LP 3.900% 15/03/2027	USD	-	4,091,000.00	-	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 3.950% 01/03/2048	USD	3,250,000.00	-	-
BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD 3.875% 15/01/2027	USD	-	5,396,000.00	-	CENTERPOINT ENERGY INC FRN PERP 2.500% 01/09/2022	USD	9,160,000.00	7,330,000.00	-
BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD 3.875% 15/01/2027	USD	5,396,000.00	6,943,000.00	-	CH ROBINSON WORLDWIDE INC 4.200% 15/04/2028	USD	6,475,000.00	6,475,000.00	-
BROOKFIELD FINANCE INC 3.900% 25/01/2028	USD	9,300,000.00	9,300,000.00	-	CHARLES SCHWAB CORP/THE FRN PERP 4.600% 01/09/2022	USD	5,500,000.00	5,500,000.00	-
BROOKFIELD FINANCE INC 4.700% 20/09/2047	USD	-	3,775,000.00	-	CHARLES SCHWAB CORP/THE 21/05/2021 FRN 10,000,000.00	USD	4,600,000.00	4,600,000.00	-
BUCKEYE PARTNERS LP 22/01/2078 FRN	USD	9,300,000.00	9,300,000.00	-	CHARLES SCHWAB CORP/THE 3.200% 25/01/2028	USD	10,000,000.00	10,000,000.00	-
BUNGE LTD FINANCE CORP 4.350% 15/03/2024	USD	4,170,000.00	-	-	CHARLES SCHWAB CORP/THE 3.850% 21/05/2025	USD	6,435,000.00	6,435,000.00	-
BURLINGTON NORTHERN SANTA FE LLC 4.150% 15/12/2048	USD	1,900,000.00	993,000.00	-	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 3.579% 23/07/2020	USD	775,000.00	-	-
BURLINGTON NORTHERN SANTA FE LLC 5.150% 01/09/2043	USD	3,525,000.00	316,000.00	-					
CAMPBELL SOUP CO 4.800% 15/03/2048	USD	3,878,000.00	3,878,000.00	-					

* Dirty valued bond/swap (including interest receivable).

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.908% 23/07/2025	USD	-	1,337,000.00	-	COMMERZBANK AG 8.125% 19/09/2023	USD	3,745,000.00	6,939,000.00	-
CHARTER COMMUNICATIONS OPERATING CAPITAL 6.484% 23/10/2045	USD	-	842,000.00	-	COMMONWEALTH BANK OF AUSTRALIA 4.316% 10/01/2048	USD	7,450,000.00	7,450,000.00	-
CIMAREX ENERGY CO 3.900% 15/05/2027	USD	11,500,000.00	4,613,000.00	-	COMMONWEALTH EDISON CO 3.750% 15/08/2047	USD	-	5,500,000.00	-
CIT GROUP INC 4.750% 16/02/2024	USD	12,829,000.00	5,720,000.00	-	COMMONWEALTH EDISON CO 4.000% 01/03/2048	USD	5,600,000.00	5,600,000.00	-
CIT GROUP INC 5.250% 07/03/2025	USD	464,000.00	464,000.00	-	COMPASS BANK 2.875% 29/06/2022	USD	-	12,351,000.00	-
CIT GROUP INC 6.125% 09/03/2028	USD	928,000.00	928,000.00	-	COMPASS BANK 3.500% 11/06/2021	USD	13,800,000.00	-	-
CITIGROUP INC 10/01/2028 FRN	USD	-	11,074,000.00	-	CONCHO RESOURCES INC 4.875% 01/10/2047	USD	-	1,200,000.00	-
CITIGROUP INC 2.650% 26/10/2020	USD	1,500,000.00	6,087,000.00	-	CONSOLIDATED EDISON CO OF NEW YORK INC 4.000% 15/11/2057	USD	-	4,160,000.00	-
CITIGROUP INC 27/10/2028 FRN	USD	9,200,000.00	9,200,000.00	-	CONSOLIDATED EDISON CO OF NEW YORK INC 4.300% 01/12/2056	USD	6,470,000.00	6,470,000.00	-
CITIGROUP INC 2.900% 08/12/2021	USD	9,998,000.00	-	-	CONSOLIDATED EDISON CO OF NEW YORK INC 4.500% 15/05/2058	USD	-	-	-
CITIGROUP INC 3.200% 21/10/2026	USD	-	7,899,000.00	-	CONSTELLATION BRANDS INC 2.650% 07/11/2022	USD	9,250,000.00	9,250,000.00	-
CITIGROUP INC 4.125% 25/07/2028	USD	12,861,000.00	12,211,000.00	-	CONSTELLATION BRANDS INC 3.600% 15/02/2028	USD	5,600,000.00	5,600,000.00	-
CITIGROUP INC 4.450% 29/09/2027	USD	8,250,000.00	-	-	CONSUMERS ENERGY CO 4.050% 15/05/2048	USD	2,775,000.00	2,775,000.00	-
CITIGROUP INC 4.650% 23/07/2048	USD	7,300,000.00	7,300,000.00	-	CONTINENTAL AIRLINES 2012-2 CLASS B PASS THROUGH TRUST 5.500% 29/10/2020	USD	1,740,652.05	-	-
CITRIX SYSTEMS INC 4.500% 01/12/2027	USD	16,700,000.00	16,700,000.00	-	CONTINENTAL RESOURCES INC/OK 3.800% 01/06/2024	USD	1,832,000.00	-	-
CLEVELAND ELECTRIC ILLUMINATING CO/THE 3.500% 01/04/2028	USD	18,484,000.00	7,421,000.00	-	CONTINENTAL RESOURCES INC/OK 4.375% 15/01/2028	USD	3,670,000.00	-	-
CLOROX CO/THE 3.100% 01/10/2027	USD	-	13,900,000.00	-	CONTINENTAL RESOURCES INC/OK 5.000% 15/09/2022	USD	7,000,000.00	-	-
CME GROUP INC 3.000% 15/09/2022	USD	11,900,000.00	4,580,000.00	-	COOPERATIEVE RABOBANK UA FRN PERP	USD	9,200,000.00	-	-
CME GROUP INC 3.750% 15/06/2028	USD	9,180,000.00	9,180,000.00	-	COOPERATIEVE RABOBANK UA 3.750% 21/07/2026	USD	6,340,000.00	6,340,000.00	-
CME GROUP INC 4.150% 15/06/2048	USD	2,000,000.00	2,000,000.00	-	COOPERATIEVE RABOBANK UA 4.375% 04/08/2025	USD	-	9,224,000.00	-
CNH INDUSTRIAL NV 3.850% 15/11/2027	USD	7,880,000.00	7,880,000.00	-	COOPERATIEVE RABOBANK UA 4.625% 01/12/2023	USD	3,000,000.00	6,070,000.00	-
EMTN CNH INDUSTRIAL NV 4.500% 15/08/2023	USD	5,250,000.00	5,250,000.00	-	CORNING INC 4.375% 15/11/2057	USD	4,630,000.00	1,638,000.00	-
CNO FINANCIAL GROUP INC 5.250% 30/05/2025	USD	2,823,000.00	2,823,000.00	-	CORP NACIONAL DEL COBRE DE CHILE 3.625% 01/08/2027	USD	-	6,604,000.00	-
CNOOC FINANCE 2015 USA LLC 4.375% 02/05/2028	USD	18,500,000.00	18,500,000.00	-	COX COMMUNICATIONS INC 3.500% 15/08/2027	USD	-	8,577,000.00	-
COLUMBIA PIPELINE GROUP INC 5.800% 01/06/2045	USD	-	2,265,000.00	-	COX COMMUNICATIONS INC 4.600% 15/08/2047	USD	-	3,250,000.00	-
COMCAST CORP 2.350% 15/01/2027	USD	2,797,000.00	2,797,000.00	-	CRANE CO 4.200% 15/03/2048	USD	2,800,000.00	2,800,000.00	-
COMCAST CORP 3.400% 15/07/2046	USD	4,991,000.00	1,823,000.00	-	CREDIT AGRICOLE SA 10/01/2033 FRN	USD	7,400,000.00	7,400,000.00	-
COMCAST CORP 3.900% 01/03/2038	USD	4,650,000.00	1,214,000.00	-	CREDIT SUISSE AG 6.500% 08/08/2023	USD	4,547,000.00	-	-
COMCAST CORP 4.000% 01/03/2048	USD	3,000,000.00	3,000,000.00	-	CREDIT SUISSE GROUP AG FRN PERP	USD	8,260,000.00	3,670,000.00	-
COMCAST CORP 4.250% 15/01/2033	USD	-	1,380,000.00	-	CREDIT SUISSE GROUP AG 12/01/2029 FRN	USD	13,335,000.00	13,335,000.00	-
					CREDIT SUISSE GROUP AG 4.282% 09/01/2028	USD	4,774,000.00	12,868,000.00	-
					CSX CORP 4.650% 01/03/2068	USD	6,847,000.00	237,000.00	-

* Dirty valued bond/swap (including interest receivable).

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CVS HEALTH CORP 3.875% 20/07/2025	USD	-	3,753,000.00	-	ENBRIDGE INC 01/03/2078 FRN	USD	8,206,000.00	3,579,000.00	-
CVS HEALTH CORP 4.300% 25/03/2028	USD	14,214,000.00	12,283,000.00	-	ENEL FINANCE INTERNATIONAL NV	USD	5,225,000.00	5,225,000.00	-
CVS HEALTH CORP 4.780% 25/03/2038	USD	10,677,000.00	-	-	3.500% 06/04/2028 ENEL FINANCE	USD	-	4,170,000.00	-
CVS HEALTH CORP 5.050% 25/03/2048	USD	10,653,000.00	-	-	INTERNATIONAL NV 3.625% 25/05/2027	USD	8,700,000.00	8,700,000.00	-
CVS HEALTH CORP 5.125% 20/07/2045	USD	-	4,078,000.00	-	ENEL FINANCE INTERNATIONAL NV	USD	-	-	-
DANSKE BANK A/S FRN PERP	USD	7,382,000.00	4,632,000.00	-	4.750% 25/05/2047 ENEL FINANCE	USD	9,170,000.00	-	-
DDR CORP 4.625% 15/07/2022	USD	-	1,998,000.00	-	INTERNATIONAL NV 4.875% 14/06/2029	USD	-	-	-
DELL INTERNATIONAL LLC / EMC CORP 6.020%	USD	-	2,338,000.00	-	ENERGY TRANSFER PARTNERS LP FRN PERP	USD	7,000,000.00	7,000,000.00	-
DELL INTERNATIONAL LLC / EMC CORP 8.350%	USD	320,000.00	680,000.00	-	ENERGY TRANSFER PARTNERS LP 5.300%	USD	-	527,000.00	-
DELTA AIR LINES INC 4.375% 19/04/2028	USD	8,200,000.00	1,181,000.00	-	15/04/2047 ENERGY TRANSFER	USD	2,165,000.00	224,000.00	-
DELTA AIR LINES 2015-1 CLASS B PASS THROUGH	USD	82,581.16	-	-	PARTNERS LP 6.500% 01/02/2042	USD	-	-	-
TRUST 4.250% 30/07/2023 DEUTSCHE BANK AG/NEW	USD	6,510,000.00	6,510,000.00	-	ENLINK MIDSTREAM PARTNERS LP 4.850%	USD	-	7,027,000.00	-
YORK NY 3.950% 27/02/2023	USD	6,445,000.00	6,445,000.00	-	15/07/2026 ENSTAR GROUP LTD	USD	4,600,000.00	4,600,000.00	-
DIAGEO CAPITAL PLC 3.500% 18/09/2023	USD	4,580,000.00	-	-	4.500% 10/03/2022 ENTERGY LOUISIANA LLC	USD	-	6,450,000.00	-
DISCOVER BANK 09/08/2028 FRN	USD	9,170,000.00	9,170,000.00	-	2.400% 01/10/2026 ENTERGY LOUISIANA LLC	USD	3,000,000.00	1,342,000.00	-
DISCOVER BANK 4.650% 13/09/2028	USD	12,100,000.00	12,100,000.00	-	4.000% 15/03/2033 ENTERPRISE PRODUCTS	USD	5,600,000.00	-	-
DISCOVER FINANCIAL SERVICES FRN PERP	USD	-	2,000,000.00	-	OPERATING LLC 15/02/2078 FRN	USD	-	7,420,000.00	-
DISCOVERY COMMUNICATIONS LLC	USD	-	-	-	ENTERPRISE PRODUCTS OPERATING LLC	USD	-	-	-
5.000% 20/09/2037 DOMINION ENERGY INC	USD	9,650,000.00	9,650,000.00	-	16/08/2077 FRN ENTERPRISE PRODUCTS	USD	2,790,000.00	2,790,000.00	-
4.250% 01/06/2028 DUKE ENERGY CORP	USD	-	5,000,000.00	-	OPERATING LLC 4.250% 15/02/2048	USD	4,624,000.00	-	-
2.650% 01/09/2026 DUKE ENERGY CORP	USD	-	18,700,000.00	-	EOG RESOURCES INC 2.625% 15/03/2023	USD	9,180,000.00	9,180,000.00	-
3.150% 15/08/2027 DUKE ENERGY FLORIDA LLC	USD	7,500,000.00	5,625,000.00	-	EQM MIDSTREAM PARTNERS LP 4.750%	USD	-	-	-
2.100% 15/12/2019 DUKE ENERGY FLORIDA LLC	USD	18,360,000.00	18,360,000.00	-	15/07/2023 EQUINOR ASA 3.625%	USD	18,340,000.00	18,340,000.00	-
3.800% 15/07/2028 DUKE ENERGY PROGRESS	USD	7,605,000.00	7,605,000.00	-	10/09/2028 ERP OPERATING LP 3.000%	USD	6,866,000.00	6,866,000.00	-
LLC 3.700% 01/09/2028 DUKE REALTY LP 4.00%	USD	9,170,000.00	9,170,000.00	-	15/04/2023 ERP OPERATING LP 3.500%	USD	9,300,000.00	9,300,000.00	-
15/09/2028 EBAY INC 3.600%	USD	-	7,350,000.00	-	01/03/2028 ESSEX PORTFOLIO LP	USD	5,500,000.00	5,500,000.00	-
05/06/2027 EDISON INTERNATIONAL	USD	-	4,630,000.00	-	4.500% 15/03/2048 E*TRADE FINANCIAL CORP	USD	4,620,000.00	4,620,000.00	-
2.400% 15/09/2022 EDISON INTERNATIONAL	USD	-	705,000.00	-	FRN PERP E*TRADE FINANCIAL CORP	USD	-	9,300,000.00	-
2.950% 15/03/2023 EDWARDS LIFESCIENCES	USD	6,433,000.00	6,433,000.00	-	2.950% 24/08/2022 EXELON CORP 3.497%	USD	2,600,000.00	10,272,000.00	-
CORP 4.300% 15/06/2028 ELANCO ANIMAL HEALTH	USD	6,415,000.00	6,415,000.00	-	01/06/2022 EXELON CORP 5.150%	USD	10,095,000.00	-	-
INC 4.900% 28/08/2028 ELECTRICITE DE FRANCE SA	USD	9,170,000.00	2,750,000.00	-	01/12/2020 EXPRESS SCRIPTS HOLDING	USD	3,000,000.00	3,000,000.00	-
4.500% 21/09/2028 ELECTRICITE DE FRANCE SA	USD	4,580,000.00	4,580,000.00	-	CO 4.800% 15/07/2046 EXXON MOBIL CORP	USD	-	7,941,000.00	-
5.000% 21/09/2048 ELECTRONIC ARTS INC	USD	6,175,000.00	6,175,000.00	-	4.114% 01/03/2046 FAIRFAX FINANCIAL	USD	7,000,000.00	-	-
3.700% 01/03/2021 ENABLE MIDSTREAM	USD	6,475,000.00	6,475,000.00	-	HOLDINGS LTD 4.850% 17/04/2028	USD	-	-	-
PARTNERS LP									

* Dirty valued bond/swap (including interest receivable).

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
FAIRFAX FINANCIAL HOLDINGS LTD 4.850% 17/04/2028	USD	9,310,000.00	5,000,000.00	-	GENERAL MOTORS CO 5.950% 01/04/2049	USD	6,450,000.00	6,450,000.00	-
FARMERS INSURANCE EXCHANGE 01/11/2057	USD	9,580,000.00	9,580,000.00	-	GENERAL MOTORS CO 6.750% 01/04/2046	USD	-	3,619,000.00	-
FRN FEDEX CORP 3.400% 15/02/2028	USD	6,050,000.00	6,050,000.00	-	GENERAL MOTORS FINANCIAL CO INC 4.150% 19/06/2023	USD	6,425,000.00	6,425,000.00	-
FIDELITY & GUARANTY LIFE HOLDINGS INC 5.500% 01/05/2025	USD	3,700,000.00	3,700,000.00	-	GENERAL MOTORS FINANCIAL CO INC 4.350% 09/04/2025	USD	9,270,000.00	9,270,000.00	-
FIDELITY NATIONAL INFORMATION SERVICES INC 4.250% 15/05/2028	USD	6,444,000.00	6,444,000.00	-	GENERAL MOTORS FINANCIAL CO INC 4.350% 17/01/2027	USD	1,400,000.00	2,572,000.00	-
FIFTH THIRD BANCORP 3.950% 14/03/2028	USD	9,260,000.00	9,260,000.00	-	GENERAL MOTORS FINANCIAL CO INC 5.250% 01/03/2026	USD	-	2,380,000.00	-
FIFTH THIRD BANK/CINCINNATI OH 3.950% 28/07/2025	USD	9,200,000.00	9,200,000.00	-	GEORGIA POWER CO 2.000% 08/09/2020	USD	-	4,630,000.00	-
FIRST TENNESSEE BANK NA 2.950% 01/12/2019	USD	8,892,000.00	8,892,000.00	-	GEORGIA POWER CO 4.300% 15/03/2042	USD	3,171,000.00	2,300,000.00	-
FIRSTENERGY CORP 3.900% 15/07/2027	USD	-	9,250,000.00	-	GILEAD SCIENCES INC 2.550% 01/09/2020	USD	-	1,654,000.00	-
FIRSTENERGY CORP 4.850% 15/07/2047	USD	-	6,995,000.00	-	GILEAD SCIENCES INC 3.875% 27/10/2027	USD	739,000.00	6,003,000.00	-
FISERV INC 3.800% 01/10/2023	USD	6,420,000.00	6,420,000.00	-	GILEAD SCIENCES INC 4.750% 01/03/2046	USD	9,200,000.00	9,200,000.00	-
FISERV INC 4.200% 01/10/2028	USD	6,420,000.00	-	-	GLAXOSMITHKLINE CAPITAL INC 3.875% 15/05/2028	USD	-	-	-
FLORIDA POWER & LIGHT CO 3.700% 01/12/2047	USD	6,475,000.00	4,461,000.00	-	GLENCORE FUNDING LLC 3.000% 27/10/2022	USD	4,624,000.00	4,624,000.00	-
FLORIDA POWER & LIGHT CO 3.950% 01/03/2048	USD	3,250,000.00	3,250,000.00	-	GLENCORE FUNDING LLC 3.875% 27/10/2027	USD	4,624,000.00	4,624,000.00	-
FLORIDA POWER & LIGHT CO 4.125% 01/06/2048	USD	6,470,000.00	3,920,000.00	-	GOLDMAN SACHS CAPITAL I 6.345% 15/02/2034	USD	4,027,000.00	-	-
FLORIDA POWER & LIGHT CO 5.625% 01/04/2034	USD	1,375,000.00	-	-	GOLDMAN SACHS GROUP INC/THE FRN PERP	USD	19,500,000.00	19,500,000.00	-
FORD MOTOR CO 4.346% 08/12/2026	USD	-	5,099,000.00	-	GOLDMAN SACHS GROUP INC/THE 01/05/2029 FRN	USD	9,100,000.00	9,100,000.00	-
FORD MOTOR CO 5.291% 08/12/2046	USD	1,008,000.00	-	-	GOLDMAN SACHS GROUP INC/THE 15/05/2026 FRN	USD	10,126,000.00	10,126,000.00	-
FORD MOTOR CREDIT CO LLC 2.597% 04/11/2019	USD	-	1,550,000.00	-	GOLDMAN SACHS GROUP INC/THE 23/04/2029 FRN	USD	4,700,000.00	4,700,000.00	-
FORD MOTOR CREDIT CO LLC 3.096% 04/05/2023	USD	-	6,698,000.00	-	GOLDMAN SACHS GROUP INC/THE 23/07/2039 FRN	USD	4,550,000.00	4,550,000.00	-
FORD MOTOR CREDIT CO LLC 3.470% 05/04/2021	USD	5,550,000.00	-	-	GOLDMAN SACHS GROUP INC/THE 24/07/2023 FRN	USD	6,499,000.00	1,468,000.00	-
FORD MOTOR CREDIT CO LLC 4.250% 20/09/2022	USD	5,700,000.00	3,700,000.00	-	GOLDMAN SACHS GROUP INC/THE 29/09/2025 FRN	USD	-	9,000,000.00	-
FORTIS INC/CANADA 3.055% 04/10/2026	USD	9,300,000.00	4,498,000.00	-	GOLDMAN SACHS GROUP INC/THE 3.500% 16/11/2026	USD	-	7,850,000.00	-
GE CAPITAL INTERNATIONAL FUNDING CO UNLIMITED CO 2.342% 15/11/2020	USD	21,319,000.00	1,785,000.00	-	GOLDMAN SACHS GROUP INC/THE 3.750% 25/02/2026	USD	-	2,263,000.00	-
GE CAPITAL INTERNATIONAL FUNDING CO UNLIMITED CO 4.418% 15/11/2035	USD	6,629,000.00	3,860,000.00	-	GOLDMAN SACHS GROUP INC/THE 6.750% 01/10/2037	USD	805,000.00	1,130,000.00	-
GENERAL ELECTRIC CO 4.500% 11/03/2044	USD	2,019,000.00	-	-	GOODMAN US FINANCE THREE LLC 4.500% 15/10/2037	USD	-	4,650,000.00	-
GENERAL MILLS INC 4.200% 17/04/2028	USD	11,120,000.00	11,120,000.00	-	GOVERNMENT PROPERTIES INCOME TRUST 4.000% 15/07/2022	USD	1,423,000.00	14,117,000.00	-
GENERAL MILLS INC 4.550% 17/04/2038	USD	3,245,000.00	69,000.00	-	GRUPO BIMBO SAB DE CV FRN PERP	USD	6,950,000.00	6,950,000.00	-
GENERAL MILLS INC 4.700% 17/04/2048	USD	2,780,000.00	210,000.00	-	GUARDIAN LIFE INSURANCE CO OF AMERICA/THE 4.850% 24/01/2077	USD	-	5,119,000.00	-
GENERAL MOTORS CO 5.000% 01/10/2028	USD	9,170,000.00	3,660,000.00	-	HALFMOON PARENT INC 4.125% 15/11/2025	USD	6,420,000.00	6,420,000.00	-
GENERAL MOTORS CO 5.150% 01/04/2038	USD	-	198,000.00	-					

* Dirty valued bond/swap (including interest receivable).

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
HALFMOON PARENT INC 4.375% 15/10/2028	USD	18,340,000.00	8,659,000.00	-	ING BANK NV 21/11/2023	USD	11,915,000.00	-	-
HALFMOON PARENT INC 4.800% 15/08/2038	USD	9,170,000.00	-	-	FRN EMTN ING GROEP NV 22/03/2028	USD	10,000,000.00	10,000,000.00	-
HALFMOON PARENT INC 4.900% 15/12/2048	USD	6,900,000.00	-	-	FRN EMTN ING GROEP NV 4.550% 02/10/2028	USD	7,330,000.00	-	-
HARLEY-DAVIDSON FINANCIAL SERVICES INC 3.350% 15/02/2023	USD	14,000,000.00	14,000,000.00	-	INTEL CORP 3.734% 08/12/2047	USD	-	2,785,042.00	-
HARTFORD FINANCIAL SERVICES GROUP INC/THE 15/06/2038 FRN	USD	-	8,193,000.00	-	INTERCONTINENTAL EXCHANGE INC 3.750% 21/09/2028	USD	6,415,000.00	6,415,000.00	-
HARTFORD FINANCIAL SERVICES GROUP INC/THE 6.625% 30/03/2040	USD	-	2,706,000.00	-	INTERCONTINENTAL EXCHANGE INC 4.250% 21/09/2048	USD	5,955,000.00	1,833,000.00	-
HCA INC 5.500% 15/06/2047	USD	-	6,293,000.00	-	INTERNATIONAL FLAVORS & FRAGRANCES INC 4.450% 26/09/2028	USD	4,580,000.00	4,580,000.00	-
HESS CORP 5.600% 15/02/2041	USD	700,000.00	4,200,000.00	-	INTERNATIONAL FLAVORS & FRAGRANCES INC 5.000% 26/09/2048	USD	2,290,000.00	2,290,000.00	-
HEWLETT PACKARD ENTERPRISE CO 3.600% 15/10/2020	USD	-	7,096,000.00	-	INTERPUBLIC GROUP OF COS INC/THE 4.650% 01/10/2028	USD	4,580,000.00	-	-
HEWLETT PACKARD ENTERPRISE CO 4.400% 15/10/2022	USD	-	5,280,000.00	-	INTERPUBLIC GROUP OF COS INC/THE 5.400% 01/10/2048	USD	1,835,000.00	-	-
HEWLETT PACKARD ENTERPRISE CO 6.350% 15/10/2045	USD	1,620,000.00	1,620,000.00	-	INTERSTATE POWER & LIGHT CO 3.250% 01/12/2024	USD	9,270,000.00	9,270,000.00	-
HIGH STREET FUNDING TRUST I 4.111% 15/02/2028	USD	2,800,000.00	2,800,000.00	-	INTESA SANPAOLO SPA 3.875% 14/07/2027	USD	-	12,564,000.00	-
HIGHWOODS REALTY LP 4.125% 15/03/2028	USD	9,200,000.00	9,200,000.00	-	INTESA SANPAOLO SPA 5.250% 12/01/2024	USD	-	6,184,000.00	-
HOSPITALITY PROPERTIES TRUST 3.950% 15/01/2028	USD	9,250,000.00	9,250,000.00	-	INTESA SANPAOLO SPA 5.710% 15/01/2026	USD	5,467,000.00	2,000,000.00	-
HSBC BANK PLC 4.125% 12/08/2020	USD	3,370,000.00	3,370,000.00	-	IPALCO ENTERPRISES INC 3.450% 15/07/2020	USD	7,283,000.00	-	-
HSBC HOLDINGS PLC FRN PERP	USD	2,049,000.00	5,750,000.00	-	IPALCO ENTERPRISES INC 3.700% 01/09/2024	USD	-	8,294,000.00	-
HSBC HOLDINGS PLC FRN PERP	USD	9,290,000.00	8,007,000.00	-	IPALCO ENTERPRISES INC 3.700% 01/09/2024	USD	4,660,000.00	-	-
HSBC HOLDINGS PLC 13/03/2028 FRN	USD	-	6,374,000.00	-	ITAU UNIBANCO HOLDING SA/CAYMAN ISLAND FRN PERP	USD	7,400,000.00	7,400,000.00	-
HSBC HOLDINGS PLC 19/06/2029 FRN	USD	7,300,000.00	3,664,000.00	-	JEFFERIES GROUP LLC / JEFFERIES GROUP CAPITAL FINANCE INC 4.150% 23/01/2030	USD	10,577,000.00	5,071,000.00	-
HSBC HOLDINGS PLC 22/11/2023 FRN	USD	10,200,000.00	10,200,000.00	-	JM SMUCKER CO/THE 3.375% 15/12/2027	USD	9,250,000.00	9,250,000.00	-
HSBC HOLDINGS PLC 4.125% 12/08/2020	USD	18,440,000.00	9,220,000.00	-	JM SMUCKER CO/THE 4.375% 15/03/2045	USD	-	1,800,000.00	-
HSBC HOLDINGS PLC 4.250% 18/08/2025	USD	-	6,699,000.00	-	JOHN DEERE CAPITAL CORP 2.800% 08/09/2027	USD	-	6,400,000.00	-
HYUNDAI CAPITAL AMERICA 08/07/2021 FRN	USD	6,895,000.00	6,895,000.00	-	JOHNSON & JOHNSON 2.900% 15/01/2028	USD	6,500,000.00	6,500,000.00	-
IBM CREDIT LLC 3.000% 06/02/2023	USD	9,300,000.00	9,300,000.00	-	JOHNSON & JOHNSON 3.400% 15/01/2038	USD	7,420,000.00	5,769,000.00	-
IHS MARKIT LTD 4.125% 01/08/2023	USD	2,749,000.00	2,749,000.00	-	JOHNSON & JOHNSON 3.500% 15/01/2048	USD	4,640,000.00	1,308,000.00	-
IHS MARKIT LTD 4.750% 01/08/2028	USD	4,581,000.00	4,581,000.00	-	JOHNSON & JOHNSON 4.375% 05/12/2033	USD	5,110,000.00	1,877,000.00	-
INDIANA MICHIGAN POWER CO 3.850% 15/05/2028	USD	4,625,000.00	4,625,000.00	-	JPMORGAN CHASE & CO FRN PERP	USD	4,650,000.00	4,650,000.00	-
INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/NEW YORK 2.957% 08/11/2022	USD	6,500,000.00	6,500,000.00	-	JPMORGAN CHASE & CO 23/01/2029 FRN	USD	8,382,000.00	5,936,000.00	-
INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD/NEW YORK 3.538% 08/11/2027	USD	6,480,000.00	6,480,000.00	-	JPMORGAN CHASE & CO 23/01/2049 FRN	USD	12,090,000.00	4,188,000.00	-
					JPMORGAN CHASE & CO 23/04/2029 FRN	USD	9,230,000.00	5,678,000.00	-

* Dirty valued bond/swap (including interest receivable).

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
JPMORGAN CHASE & CO	USD	6,420,000.00	-	-	MARSH & MCLENNAN COS	USD	4,552,000.00	4,552,000.00	-
23/07/2029 FRN					INC 4.200% 01/03/2048				
JPMORGAN CHASE & CO	USD	-	6,420,000.00	-	MARTIN MARIETTA	USD	4,640,000.00	4,640,000.00	-
24/07/2038 FRN					MATERIALS INC 3.500%				
JPMORGAN CHASE & CO	USD	267,000.00	-	-	15/12/2027				
24/07/2048 FRN					MARTIN MARIETTA	USD	4,600,000.00	4,600,000.00	-
JPMORGAN CHASE & CO	USD	4,644,000.00	-	-	MATERIALS INC 4.250%				
25/04/2023 FRN					15/12/2047				
JPMORGAN CHASE & CO	USD	-	5,368,000.00	-	MARVELL TECHNOLOGY	USD	6,425,000.00	6,425,000.00	-
3.625% 01/12/2027					GROUP LTD 4.875%				
JPMORGAN CHASE & CO	USD	-	866,000.00	-	22/06/2028				
4.250% 01/10/2027					MASCO CORP 4.500%	USD	-	8,337,000.00	-
KENNAMETAL INC 4.625%	USD	4,600,000.00	4,600,000.00	-	15/05/2047				
15/06/2028					MCKESSON CORP 3.950%	USD	2,810,000.00	2,810,000.00	-
KEURIG DR PEPPER INC	USD	13,808,000.00	4,148,000.00	-	16/02/2028				
4.597% 25/05/2028					METROPOLITAN EDISON	USD	4,640,000.00	1,153,000.00	-
KEURIG DR PEPPER INC	USD	3,600,000.00	3,600,000.00	-	CO 4.000% 15/04/2025				
4.985% 25/05/2038					MICHAEL KORS USA INC	USD	7,000,000.00	7,000,000.00	-
KILROY REALTY LP 3.450%	USD	13,800,000.00	13,800,000.00	-	4.000% 01/11/2024				
15/12/2024					MICROCHIP TECHNOLOGY	USD	6,435,000.00	6,435,000.00	-
KINDER MORGAN INC/DE	USD	8,350,000.00	8,350,000.00	-	INC 4.333% 01/06/2023				
4.300% 01/03/2028					MICROSOFT CORP 3.450%	USD	-	507,000.00	-
KINDER MORGAN INC/DE	USD	1,610,000.00	198,000.00	-	08/08/2036				
5.550% 01/06/2045					MID-ATLANTIC INTERSTATE	USD	4,620,000.00	4,620,000.00	-
KRAFT HEINZ FOODS CO	USD	7,350,000.00	7,350,000.00	-	TRANSMISSION LLC 4.100%				
4.000% 15/06/2023					15/05/2028				
KRAFT HEINZ FOODS CO	USD	9,240,000.00	-	-	MISSISSIPPI POWER CO	USD	9,280,000.00	5,815,000.00	-
4.875% 15/02/2025					3.950% 30/03/2028				
KRAFT HEINZ FOODS CO	USD	-	211,000.00	-	MISSISSIPPI POWER CO	USD	715,000.00	-	-
5.000% 15/07/2035					4.250% 15/03/2042				
KROGER CO/THE 2.600%	USD	-	5,866,000.00	-	mitsubishi ufj financial	USD	-	6,460,000.00	-
01/02/2021					GROUP INC 2.665%				
KROGER CO/THE 3.300%	USD	-	1,228,000.00	-	25/07/2022 GMTN				
15/01/2021					mitsubishi ufj financial	USD	15,613,000.00	15,613,000.00	-
KROGER CO/THE 3.700%	USD	-	3,677,000.00	-	GROUP INC 3.961%				
01/08/2027					02/03/2028				
KROGER CO/THE 3.875%	USD	-	1,965,000.00	-	mitsubishi ufj financial	USD	4,600,000.00	4,600,000.00	-
15/10/2046					GROUP INC 4.286%				
KROGER CO/THE 4.000%	USD	4,600,000.00	-	-	23/07/2038				
01/02/2024					MIZUHO FINANCIAL GROUP	USD	5,870,000.00	-	-
KROGER CO/THE 5.150%	USD	-	338,000.00	-	CAYMAN 3 LTD 4.600%				
01/08/2043					27/03/2024				
LABORATORY CORP OF	USD	-	4,200,000.00	-	MIZUHO FINANCIAL GROUP	USD	13,760,000.00	13,760,000.00	-
AMERICA HOLDINGS					INC 11/09/2029 FRN				
4.700% 01/02/2045					MIZUHO FINANCIAL GROUP	USD	13,950,000.00	13,950,000.00	-
LEGGETT & PLATT INC	USD	9,250,000.00	9,250,000.00	-	INC 4.018% 05/03/2028				
3.500% 15/11/2027					MOLSON COORS BREWING	USD	4,143,000.00	3,568,000.00	-
LIBERTY MUTUAL GROUP	USD	-	5,237,000.00	-	CO 3.000% 15/07/2026				
INC 4.850% 01/08/2044					MORGAN STANLEY	USD	11,100,000.00	8,820,000.00	-
LIFE STORAGE LP 3.875%	USD	11,973,000.00	11,973,000.00	-	22/04/2039 FRN				
15/12/2027					MORGAN STANLEY	USD	-	5,523,000.00	-
LLOYDS BANKING GROUP	USD	14,595,000.00	14,595,000.00	-	22/07/2038 FRN				
PLC 07/11/2028 FRN					MORGAN STANLEY	USD	26,802,000.00	26,802,000.00	-
LLOYDS BANKING GROUP	USD	6,490,000.00	6,490,000.00	-	24/01/2029 FRN				
PLC 4.375% 22/03/2028					MORGAN STANLEY	USD	4,767,000.00	-	-
LLOYDS BANKING GROUP	USD	9,250,000.00	9,250,000.00	-	24/04/2024 FRN				
PLC 4.450% 08/05/2025					MORGAN STANLEY 3.125%	USD	-	1,879,000.00	-
LOEWS CORP 4.125%	USD	4,065,000.00	4,065,000.00	-	27/07/2026 EMTN				
15/05/2043					MORGAN STANLEY 3.950%	USD	804,000.00	6,410,000.00	-
LOWE'S COS INC 3.100%	USD	-	12,972,000.00	-	23/04/2027				
03/05/2027					MORGAN STANLEY 4.375%	USD	5,045,000.00	-	-
MACQUARIE GROUP LTD	USD	2,788,000.00	2,788,000.00	-	22/01/2047				
28/11/2023 FRN					MOSAIC CO/THE 4.050%	USD	6,500,000.00	6,500,000.00	-
MACQUARIE GROUP LTD	USD	15,040,000.00	15,040,000.00	-	15/11/2027				
28/11/2028 FRN					MPLX LP 4.000%	USD	4,700,000.00	843,000.00	-
MARKEL CORP 4.300%	USD	4,577,000.00	4,577,000.00	-	15/03/2028				
01/11/2047					MPLX LP 5.200%	USD	-	211,000.00	-
MARRIOTT INTERNATIONAL	USD	4,530,000.00	4,530,000.00	-	01/03/2047				
INC/MD 4.000%					M&T BANK CORP 3.550%	USD	4,530,000.00	4,530,000.00	-
15/04/2028					26/07/2023				

* Dirty valued bond/swap (including interest receivable).

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
MYLAN INC 4.550% 15/04/2028	USD	14,260,000.00	7,845,000.00	-	OGLETHORPE POWER CORP 4.250% 01/04/2046	USD	-	2,720,000.00	-
MYLAN NV 5.250% 15/06/2046	USD	3,000,000.00	3,000,000.00	-	OHIO POWER CO 4.150% 01/04/2048	USD	6,500,000.00	6,500,000.00	-
NARRAGANSETT ELECTRIC CO/THE 3.919% 01/08/2028	USD	9,160,000.00	9,160,000.00	-	OKLAHOMA GAS & ELECTRIC CO 3.800% 15/08/2028	USD	6,414,000.00	6,414,000.00	-
NATIONAL FUEL GAS CO 3.950% 15/09/2027	USD	-	9,260,000.00	-	OLD REPUBLIC INTERNATIONAL CORP 3.875% 26/08/2026	USD	-	5,645,000.00	-
NATIONAL RETAIL PROPERTIES INC 3.500% 15/10/2027	USD	3,826,000.00	8,326,000.00	-	OLD REPUBLIC INTERNATIONAL CORP 4.875% 01/10/2024	USD	8,885,000.00	-	-
NATIONAL RETAIL PROPERTIES INC 4.300% 15/10/2028	USD	11,000,000.00	11,000,000.00	-	OMNICOM GROUP INC 3.600% 15/04/2026	USD	-	5,762,000.00	-
NATIONAL RETAIL PROPERTIES INC 4.800% 15/10/2048	USD	6,420,000.00	6,420,000.00	-	ONCOR ELECTRIC DELIVERY CO LLC 4.100% 01/06/2022	USD	-	4,640,000.00	-
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP 3.400% 07/02/2028	USD	14,000,000.00	14,000,000.00	-	ONEOK INC ONEOK INC 4.000% 13/07/2027	USD	4,600,000.00	4,600,000.00	-
NATIONWIDE BUILDING SOCIETY 18/10/2032 FRN	USD	4,812,000.00	2,682,000.00	-	ONEOK INC 7.500% 01/09/2023	USD	-	6,400,000.00	-
NATIONWIDE BUILDING SOCIETY 18/10/2032 FRN	USD	9,000,000.00	4,233,000.00	-	ORACLE CORP 3.250% 15/11/2027	USD	20,500,000.00	15,452,000.00	-
NESTLE HOLDINGS INC 3.100% 24/09/2021	USD	4,285,000.00	4,285,000.00	-	ORACLE CORP 3.800% 15/11/2037	USD	9,034,000.00	1,486,000.00	-
NESTLE HOLDINGS INC 3.500% 24/09/2025	USD	9,170,000.00	9,170,000.00	-	ORACLE CORP 4.000% 15/11/2047	USD	1,850,000.00	-	-
NESTLE HOLDINGS INC 3.625% 24/09/2028	USD	9,170,000.00	4,580,000.00	-	OWENS CORNING 4.300% 15/07/2047	USD	1,375,000.00	-	-
NESTLE HOLDINGS INC 3.900% 24/09/2038	USD	4,585,000.00	-	-	OWENS CORNING 4.400% 30/01/2048	USD	2,080,000.00	-	-
NESTLE HOLDINGS INC 4.000% 24/09/2048	USD	4,585,000.00	4,585,000.00	-	PACIFIC GAS & ELECTRIC CO 3.300% 01/12/2027	USD	1,876,000.00	-	-
NETAPP INC 3.300% 29/09/2024	USD	439,000.00	11,549,000.00	-	PACIFIC GAS & ELECTRIC CO 3.500% 15/06/2025	USD	800,000.00	1,727,000.00	-
NEXTERA ENERGY CAPITAL HOLDINGS INC 01/12/2077 FRN	USD	4,320,000.00	4,320,000.00	-	PACIFIC GAS & ELECTRIC CO 3.950% 01/12/2047	USD	3,200,000.00	3,200,000.00	-
NEXTERA ENERGY CAPITAL HOLDINGS INC 2.800% 15/01/2023	USD	14,000,000.00	6,881,000.00	-	PACIFIC GAS & ELECTRIC CO 4.450% 15/04/2042	USD	1,615,000.00	-	-
NEXTERA ENERGY OPERATING PARTNERS LP 4.250% 15/09/2024	USD	-	1,900,000.00	-	PACIFIC GAS & ELECTRIC CO 4.650% 01/08/2028	USD	3,670,000.00	-	-
NEXTERA ENERGY OPERATING PARTNERS LP 4.500% 15/09/2027	USD	-	900,000.00	-	PACIFIC GAS & ELECTRIC CO 5.800% 01/03/2037	USD	1,390,000.00	390,000.00	-
NISOURCE INC 4.375% 15/05/2047	USD	-	3,034,000.00	-	PACIFIC GAS & ELECTRIC CO 6.050% 01/03/2034	USD	4,635,000.00	2,801,000.00	-
NOBLE ENERGY INC 3.850% 15/01/2028	USD	2,940,000.00	-	-	PACIFIC GAS & ELECTRIC CO 6.250% 01/03/2039	USD	1,668,000.00	-	-
NORDSTROM INC 5.000% 15/01/2044	USD	-	191,000.00	-	PACIFICORP 4.125% 15/01/2049	USD	4,575,000.00	4,575,000.00	-
NORFOLK SOUTHERN CORP 3.800% 01/08/2028	USD	4,580,000.00	2,681,000.00	-	PACKAGING CORP OF AMERICA 2.450% 15/12/2020	USD	8,350,000.00	3,471,000.00	-
NORFOLK SOUTHERN CORP 4.050% 15/08/2052	USD	1,969,000.00	-	-	PATTERSON-UTI ENERGY INC 3.950% 01/02/2028	USD	6,500,000.00	6,500,000.00	-
NORFOLK SOUTHERN CORP 4.150% 28/02/2048	USD	7,173,000.00	7,173,000.00	-	PEPSICO INC 3.000% 15/10/2027	USD	9,200,000.00	9,200,000.00	-
NORFOLK SOUTHERN CORP 5.100% 01/08/2018	USD	1,830,000.00	1,830,000.00	-	PFIZER INC 3.600% 15/09/2028	USD	9,170,000.00	9,170,000.00	-
NORTHERN TRUST CORP 08/05/2032 FRN	USD	-	7,353,000.00	-	PFIZER INC 4.100% 15/09/2038	USD	9,170,000.00	3,670,000.00	-
NXP BV / NXP FUNDING LLC 3.875% 01/09/2022	USD	-	4,966,000.00	-	PHILIP MORRIS INTERNATIONAL INC 2.500% 02/11/2022	USD	12,540,000.00	12,540,000.00	-
NXP BV / NXP FUNDING LLC 3.875% 01/09/2022	USD	-	5,500,000.00	-	PHILIP MORRIS INTERNATIONAL INC 3.125% 02/03/2028	USD	9,250,000.00	9,250,000.00	-
OCCIDENTAL PETROLEUM CORP 4.200% 15/03/2048	USD	3,720,000.00	3,720,000.00	-	PHILLIPS 66 PARTNERS LP 3.605% 15/02/2025	USD	-	5,005,000.00	-
					PHILLIPS 66 PARTNERS LP 3.750% 01/03/2028	USD	4,650,000.00	4,650,000.00	-

* Dirty valued bond/swap (including interest receivable).

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
PIEDMONT OPERATING PARTNERSHIP LP 3.400% 01/06/2023	USD	-	5,600,000.00	-	ROCKWELL COLLINS INC 4.350% 15/04/2047	USD	-	2,346,000.00	-
PIEDMONT OPERATING PARTNERSHIP LP 4.450% 15/03/2024	USD	-	975,000.00	-	ROGERS COMMUNICATIONS INC 4.300% 15/02/2048	USD	4,600,000.00	4,600,000.00	-
PINNACLE WEST CAPITAL CORP 2.250% 30/11/2020	USD	6,470,000.00	6,415,000.00	-	ROLLS-ROYCE PL 2.375% 14/10/2020	USD	2,565,000.00	-	-
PITNEY BOWES INC 4.700% 01/04/2023	USD	-	10,307,000.00	-	ROPER TECHNOLOGIES INC 3.000% 15/12/2020	USD	-	3,621,000.00	-
PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 3.600% 01/11/2024	USD	1,106,000.00	-	-	ROPER TECHNOLOGIES INC 3.800% 15/12/2026	USD	-	6,210,000.00	-
PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 4.500% 15/12/2026	USD	4,186,000.00	4,186,000.00	-	ROYAL BANK OF SCOTLAND GROUP PLC 15/05/2023	USD	-	11,824,000.00	-
PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 4.650% 15/10/2025	USD	5,180,000.00	-	-	FRN ROYAL BANK OF SCOTLAND GROUP PLC 27/01/2030	USD	12,767,000.00	-	-
PLAINS ALL AMERICAN PIPELINE LP FRN PERP PNC BANK NA 4.050% 26/07/2028	USD	9,250,000.00	9,250,000.00	-	FRN ROYAL CARIBBEAN CRUISES LTD 3.700% 15/03/2028	USD	15,200,000.00	10,010,000.00	-
PNM RESOURCES INC 3.250% 09/03/2021	USD	18,370,000.00	18,370,000.00	-	RPM INTERNATIONAL INC 3.750% 15/03/2027	USD	-	8,490,000.00	-
PPG INDUSTRIES INC 3.750% 15/03/2028	USD	9,280,000.00	-	-	RPM INTERNATIONAL INC 4.250% 15/01/2048	USD	2,750,000.00	-	-
PROCTER & GAMBLE CO/THE 2.850% 11/08/2027	USD	9,295,000.00	9,295,000.00	-	SABINE PASS LIQUEFACTION LLC 4.200% 15/03/2028	USD	-	2,984,000.00	-
PROCTER & GAMBLE CO/THE 3.500% 25/10/2047	USD	-	4,650,000.00	-	SALESFORCE.COM 3.700% 11/04/2028	USD	6,400,000.00	6,400,000.00	-
PROLOGIS LP 4.375% 15/09/2048	USD	3,700,000.00	3,700,000.00	-	SANDS CHINA LTD 4.600% 08/08/2023	USD	4,580,000.00	4,580,000.00	-
PUBLIC SERVICE ELECTRIC & GAS CO 3.000% 15/05/2027	USD	3,680,000.00	3,680,000.00	-	SANDS CHINA LTD 5.125% 08/08/2025	USD	9,160,000.00	9,160,000.00	-
PUBLIC SERVICE ELECTRIC & GAS CO 3.600% 01/12/2047	USD	4,625,000.00	4,625,000.00	-	SANDS CHINA LTD 5.400% 08/08/2028	USD	9,160,000.00	9,160,000.00	-
PUBLIC SERVICE ELECTRIC & GAS CO 4.050% 01/05/2048	USD	6,470,000.00	2,146,000.00	-	SANTANDER ISSUANCES SAU 5.179% 19/11/2025	USD	-	7,500,000.00	-
PUBLIC SERVICE EMTN ENTERPRISE GROUP INC 2.650% 15/11/2022	USD	9,250,000.00	9,250,000.00	-	GMTN SANTANDER UK GROUP HOLDINGS PLC 03/11/2028	USD	9,250,000.00	9,250,000.00	-
QBE INSURANCE GROUP LTD FRN PERP EMTN QUALCOMM INC 1.850% 20/05/2019	USD	-	4,000,000.00	-	FRN SANTANDER UK GROUP HOLDINGS PLC 2.875% 05/08/2021	USD	-	978,000.00	-
QUALCOMM INC 2.900% 20/05/2024	USD	4,625,000.00	4,625,000.00	-	SANTANDER UK PLC 3.400% 01/06/2021	USD	9,200,000.00	9,200,000.00	-
QUALCOMM INC 4.300% 20/05/2047	USD	-	1,622,000.00	-	SANTANDER UK PLC 5.000% 07/11/2023	USD	-	9,305,000.00	-
RALPH LAUREN CORP 3.750% 15/09/2025	USD	8,700,000.00	4,350,000.00	-	SECURIAN FINANCIAL GROUP INC 4.800% 15/04/2048	USD	2,780,000.00	2,780,000.00	-
REALTY INCOME CORP 3.650% 15/01/2028	USD	2,000,000.00	2,000,000.00	-	SELECT INCOME REIT 4.150% 01/02/2022	USD	-	4,651,000.00	-
REPUBLIC SERVICES INC 3.375% 15/11/2027	USD	27,915,000.00	-	-	SEMPRA ENERGY 3.400% 01/02/2028	USD	14,000,000.00	14,000,000.00	-
RETAIL OPPORTUNITY INVESTMENTS PARTNERSHIP LP 5.000% 15/12/2023	USD	-	8,262,000.00	-	SEMPRA ENERGY 3.550% 15/06/2024	USD	12,816,000.00	-	-
REYNOLDS AMERICAN INC 4.450% 12/06/2025	USD	-	1,622,000.00	-	SEMPRA ENERGY 4.050% 01/12/2023	USD	1,830,000.00	-	-
ROCKWELL COLLINS INC 3.500% 15/03/2027	USD	8,700,000.00	4,350,000.00	-	SENIOR HOUSING PROPERTIES TRUST 4.750% 15/02/2028	USD	13,000,000.00	13,000,000.00	-
		6,470,000.00	6,470,000.00	-	SHELL INTERNATIONAL FINANCE BV 3.250% 11/05/2025	USD	-	5,076,000.00	-
		5,800,000.00	5,800,000.00	-	SHELL INTERNATIONAL FINANCE BV 4.000% 10/05/2046	USD	-	181,000.00	-
		4,520,000.00	-	-	SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 2.400% 23/09/2021	USD	8,242,000.00	6,779,000.00	-

* Dirty valued bond/swap (including interest receivable).

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SIERRA PACIFIC POWER CO 2.600% 01/05/2026	USD	-	4,271,000.00	-	STORE CAPITAL CORP 4.500% 15/03/2028	USD	11,100,000.00	11,100,000.00	-
SKANDINAVISKA ENSKILDA BANKEN AB FRN PERP EMTN	USD	2,800,000.00	-	-	SUMITOMO MITSUI FINANCIAL GROUP INC 2.784% 12/07/2022 GMTN	USD	-	11,530,000.00	-
SL GREEN OPERATING PARTNERSHIP LP 3.250% 15/10/2022	USD	9,200,000.00	9,200,000.00	-	SUNOCO LOGISTICS PARTNERS OPERATIONS LP 4.000% 01/10/2027	USD	4,582,000.00	1,400,000.00	-
SNAP-ON INC 4.100% 01/03/2048	USD	2,700,000.00	2,700,000.00	-	SUNOCO LOGISTICS PARTNERS OPERATIONS LP 5.400% 01/10/2047	USD	-	2,165,000.00	-
SOCIETE GENERALE SA FRN PERP	USD	9,270,000.00	9,270,000.00	-	SUNTRUST BANK/ATLANTA GA 02/08/2024 FRN	USD	7,300,000.00	7,300,000.00	-
SOCIETE GENERALE SA 2.625% 16/09/2020	USD	9,300,000.00	9,300,000.00	-	SUNTRUST BANKS INC FRN PERP	USD	17,707,000.00	17,707,000.00	-
SOCIETE GENERALE SA 4.250% 14/09/2023	USD	6,400,000.00	6,400,000.00	-	SVENSKA HANDELSBANKEN AB FRN PERP	USD	10,390,000.00	5,272,000.00	-
SOUTH CAROLINA ELECTRIC & GAS CO 4.250% 15/08/2028	USD	4,580,000.00	-	-	SVENSKA HANDELSBANKEN AB 1.950% 08/09/2020	USD	-	9,240,000.00	-
SOUTH CAROLINA ELECTRIC & GAS CO 4.500% 01/06/2064	USD	4,080,000.00	-	-	SYNCHRONY BANK 3.000% 15/06/2022	USD	-	9,240,000.00	-
SOUTHERN CALIFORNIA EDISON CO 3.400% 01/06/2023	USD	4,600,000.00	-	-	SYNGENTA FINANCE NV 4.441% 24/04/2023	USD	2,780,000.00	2,780,000.00	-
SOUTHERN CALIFORNIA EDISON CO 3.650% 01/03/2028	USD	9,300,000.00	1,370,000.00	-	SYNGENTA FINANCE NV 4.892% 24/04/2025	USD	4,630,000.00	4,630,000.00	-
SOUTHERN CALIFORNIA EDISON CO 3.700% 01/08/2025	USD	2,750,000.00	-	-	SYNGENTA FINANCE NV 5.182% 24/04/2028	USD	6,450,000.00	523,000.00	-
SOUTHERN CALIFORNIA EDISON CO 4.125% 01/03/2048	USD	7,930,000.00	4,474,000.00	-	SYNOVUS FINANCIAL CORP 15/12/2025 FRN	USD	11,775,000.00	-	-
SOUTHERN CO GAS CAPITAL CORP 4.400% 30/05/2047	USD	-	6,295,000.00	-	SYNOVUS FINANCIAL CORP 3.125% 01/11/2022	USD	14,348,000.00	14,348,000.00	-
SOUTHERN CO GAS CAPITAL CORP 5.875% 15/03/2041	USD	1,820,000.00	-	-	TECH DATA CORP 3.700% 15/02/2022	USD	-	4,460,000.00	-
SOUTHWEST AIRLINES CO 3.450% 16/11/2027	USD	12,619,000.00	12,619,000.00	-	TELECOM ITALIA CAPITAL SA 6.000% 30/09/2034	USD	-	363,000.00	-
SOUTHWESTERN PUBLIC SERVICE CO 3.700% 15/08/2047	USD	-	4,630,000.00	-	TELECOM ITALIA SPA/MILANO 5.303% 30/05/2024	USD	2,800,000.00	669,000.00	-
SPIRIT AIRLINES PASS THROUGH TRUST 2017-1B 3.800% 15/02/2026	USD	4,635,000.00	4,635,000.00	-	TENCENT HOLDINGS LTD 3.595% 19/01/2028	USD	8,500,000.00	8,500,000.00	-
SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SPRINT SPECTRUM CO III LLC 3.360% 20/09/2021	USD	-	4,440,000.00	-	TENCENT HOLDINGS LTD 3.925% 19/01/2038	USD	2,800,000.00	2,800,000.00	-
SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SPRINT SPECTRUM CO III LLC 4.738% 20/03/2025	USD	9,000,000.00	9,000,000.00	-	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 3.150% 01/10/2026	USD	-	5,269,000.00	-
STANDARD CHARTERED PLC FRN PERP	USD	2,000,000.00	2,000,000.00	-	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 6.750% 01/03/2028	USD	6,495,000.00	6,495,000.00	-
STANDARD CHARTERED PLC 15/03/2024 FRN	USD	13,853,000.00	1,447,000.00	-	TEXAS EASTERN TRANSMISSION LP 3.500% 15/01/2028	USD	4,646,000.00	4,646,000.00	-
STANDARD CHARTERED PLC 3.950% 11/01/2023	USD	7,199,000.00	16,439,000.00	-	THERMO FISHER SCIENTIFIC INC 3.000% 15/04/2023	USD	-	1,209,000.00	-
STARBUCKS CORP 3.750% 01/12/2047	USD	2,780,000.00	2,780,000.00	-	THERMO FISHER SCIENTIFIC INC 5.300% 01/02/2044	USD	-	574,000.00	-
STARBUCKS CORP 3.800% 15/08/2025	USD	3,740,000.00	-	-	TIME WARNER INC 3.600% 15/07/2025	USD	-	1,805,000.00	-
STARBUCKS CORP 4.000% 15/11/2028	USD	7,332,000.00	7,332,000.00	-	TIME WARNER INC 3.800% 15/02/2027	USD	-	5,249,000.00	-
STARBUCKS CORP 4.500% 15/11/2048	USD	3,210,000.00	3,210,000.00	-	TIME WARNER INC 3.875% 15/01/2026	USD	-	6,150,000.00	-
					TIME WARNER INC 4.900% 15/06/2042	USD	-	2,786,000.00	-
					TIMKEN CO/THE 4.500% 15/12/2028	USD	4,580,000.00	4,580,000.00	-
					TORONTO-DOMINION BANK/THE 15/09/2031 FRN GMTN	USD	-	9,479,000.00	-
					TORONTO-DOMINION BANK/THE 3.250% 11/06/2021	USD	9,200,000.00	9,200,000.00	-

* Dirty valued bond/swap (including interest receivable).

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(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
TORONTO-DOMINION BANK/THE 3.500% 19/07/2023	USD	9,160,000.00	9,160,000.00	-	UNITED STATES TREASURY NOTE/BOND 1.875% 15/12/2020	USD	11,202,000.00	11,202,000.00	-
TOYOTA MOTOR CREDIT CORP 3.450% 20/09/2023	USD	9,170,000.00	-	-	UNITED STATES TREASURY NOTE/BOND 1.875% 30/09/2022	USD	61,752,000.00	69,957,000.00	-
TRAVELERS COS INC/THE 4.000% 30/05/2047	USD	-	2,526,000.00	-	UNITED STATES TREASURY NOTE/BOND 1.875% 31/08/2024	USD	-	3,983,000.00	-
TRIMBLE INC 4.900% 15/06/2028	USD	6,430,000.00	6,430,000.00	-	UNITED STATES TREASURY NOTE/BOND 2.000% 15/01/2021	USD	392,000.00	392,000.00	-
TRINITY ACQUISITION PLC 6.125% 15/08/2043	USD	-	3,119,000.00	-	UNITED STATES TREASURY NOTE/BOND 2.000% 30/11/2022	USD	71,286,000.00	71,286,000.00	-
TYSON FOODS INC 4.550% 02/06/2047	USD	-	3,153,000.00	-	UNITED STATES TREASURY NOTE/BOND 2.000% 31/10/2022	USD	12,000,000.00	12,000,000.00	-
UBS AG 5.125% 15/05/2024	USD	9,750,000.00	-	-	UNITED STATES TREASURY NOTE/BOND 2.000% 31/01/2020	USD	182,607,900.00	182,607,900.00	-
UBS AG/LONDON 4.500% 26/06/2048	USD	3,670,000.00	3,670,000.00	-	UNITED STATES TREASURY NOTE/BOND 2.000% 31/10/2022	USD	57,144,000.00	58,043,000.00	-
UBS GROUP FUNDING SWITZERLAND AG FRN PERP	USD	10,000,000.00	10,000,000.00	-	UNITED STATES TREASURY NOTE/BOND 2.125% 30/09/2024	USD	15,719,000.00	15,719,000.00	-
UDR INC 3.500% 15/01/2028	USD	10,149,000.00	1,922,000.00	-	UNITED STATES TREASURY NOTE/BOND 2.125% 30/11/2024	USD	75,731,000.00	75,731,000.00	-
UNICREDIT SPA 02/05/2023	USD	3,650,000.00	-	-	UNITED STATES TREASURY NOTE/BOND 2.125% 31/12/2022	USD	37,381,000.00	37,381,000.00	-
FRN EMTN UNICREDIT SPA 4.625% 12/04/2027	USD	-	1,665,000.00	-	UNITED STATES TREASURY NOTE/BOND 2.250% 15/02/2021	USD	248,817,000.00	261,320,000.00	-
UNILEVER CAPITAL CORP 3.500% 22/03/2028	USD	22,930,000.00	22,930,000.00	-	UNITED STATES TREASURY NOTE/BOND 2.250% 15/08/2027	USD	536,459,600.00	536,459,600.00	-
UNION PACIFIC CORP 3.950% 10/09/2028	USD	6,430,000.00	2,651,000.00	-	UNITED STATES TREASURY NOTE/BOND 2.250% 15/11/2027	USD	10,825,000.00	10,825,000.00	-
UNION PACIFIC CORP 4.375% 10/09/2038	USD	2,750,000.00	2,750,000.00	-	UNITED STATES TREASURY NOTE/BOND 2.250% 29/02/2020	USD	63,443,500.00	63,443,500.00	-
UNION PACIFIC CORP 4.500% 10/09/2048	USD	2,350,000.00	148,000.00	-	UNITED STATES TREASURY NOTE/BOND 2.250% 31/10/2024	USD	30,839,000.00	30,839,000.00	-
UNITED AIRLINES 2014-2 CLASS B PASS THROUGH TRUST 4.625% 03/09/2022	USD	1,760,197.40	-	-	UNITED STATES TREASURY NOTE/BOND 2.375% 15/03/2021	USD	3,532,000.00	3,532,000.00	-
UNITED AIRLINES 2016-1 CLASS AA PASS THROUGH TRUST 3.100% 07/07/2028	USD	477,070.93	995,033.66	-	UNITED STATES TREASURY NOTE/BOND 2.375% 15/04/2021	USD	9,230,000.00	9,230,000.00	-
UNITED AIRLINES 2016-2 CLASS A PASS THROUGH TRUST 3.100% 07/10/2028	USD	-	2,652,975.59	-	UNITED STATES TREASURY NOTE/BOND 2.375% 30/04/2020	USD	7,840,000.00	7,840,000.00	-
UNITED AIRLINES 2018-1 CLASS AA PASS THROUGH TRUST 3.500% 01/03/2030	USD	2,020,000.00	-	-	UNITED STATES TREASURY NOTE/BOND 2.375% 31/01/2023	USD	135,588,000.00	135,588,000.00	-
UNITED PARCEL SERVICE INC 2.800% 15/11/2024	USD	4,640,000.00	-	-	UNITED STATES TREASURY NOTE/BOND 2.500% 31/01/2025	USD	5,154,000.00	5,154,000.00	-
UNITED PARCEL SERVICE INC 3.050% 15/11/2027	USD	3,710,000.00	3,710,000.00	-	UNITED STATES TREASURY NOTE/BOND 2.500% 31/03/2023	USD	15,005,000.00	15,005,000.00	-
UNITED PARCEL SERVICE INC 3.750% 15/11/2047	USD	11,600,000.00	11,600,000.00	-	UNITED STATES TREASURY NOTE/BOND 2.500% 31/05/2020	USD	24,798,000.00	24,798,000.00	-
UNITED STATES TREASURY NOTE/BOND 1.250% 31/08/2019	USD	-	2,000.00	-					
UNITED STATES TREASURY NOTE/BOND 1.375% 15/09/2020	USD	1,891,000.00	1,891,000.00	-					
UNITED STATES TREASURY NOTE/BOND 1.375% 30/09/2019	USD	2,000.00	402,000.00	-					
UNITED STATES TREASURY NOTE/BOND 1.625% 15/10/2020	USD	8,870,000.00	8,870,000.00	-					
UNITED STATES TREASURY NOTE/BOND 1.625% 31/08/2022	USD	-	137,000.00	-					
UNITED STATES TREASURY NOTE/BOND 1.750% 15/11/2020	USD	30,025,000.00	30,025,000.00	-					

* Dirty valued bond/swap (including interest receivable).

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
UNITED STATES TREASURY NOTE/BOND 2.625% 15/05/2021	USD	43,890,000.00	43,890,000.00	-	UNITED STATES TREASURY NOTE/BOND 3.000% 15/02/2048	USD	135,533,000.00	135,533,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.625% 15/06/2021	USD	19,888,000.00	19,888,000.00	-	UNITED STATES TREASURY NOTE/BOND 3.000% 15/05/2047	USD	68,207,000.00	87,931,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.625% 15/07/2021	USD	8,804,000.00	8,804,000.00	-	UNITED STATES TREASURY NOTE/BOND 3.125% 15/05/2048	USD	107,341,000.00	90,813,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.625% 28/02/2023	USD	111,525,000.00	111,525,000.00	-	UNITED TECHNOLOGIES CORP 3.950% 16/08/2025	USD	6,414,000.00	6,414,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.625% 30/06/2023	USD	52,830,000.00	52,830,000.00	-	UNITED TECHNOLOGIES CORP 4.050% 04/05/2047	USD	601,000.00	1,971,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.625% 31/03/2025	USD	26,557,000.00	26,557,000.00	-	UNITED TECHNOLOGIES CORP 4.125% 16/11/2028	USD	11,913,000.00	11,913,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.750% 15/02/2028	USD	534,350,000.00	534,350,000.00	-	UNITED TECHNOLOGIES CORP 4.450% 16/11/2038	USD	2,750,000.00	-	-
UNITED STATES TREASURY NOTE/BOND 2.750% 15/08/2021	USD	13,373,000.00	13,373,000.00	-	UNITED TECHNOLOGIES CORP 4.625% 16/11/2048	USD	1,835,000.00	-	-
UNITED STATES TREASURY NOTE/BOND 2.750% 15/08/2021	USD	158,946,600.00	158,946,600.00	-	UNITEDHEALTH GROUP INC 3.750% 15/10/2047	USD	2,750,000.00	2,750,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.750% 15/08/2047	USD	8,949,000.00	4,285,000.00	-	UNITEDHEALTH GROUP INC 3.850% 15/06/2028	USD	9,180,000.00	9,180,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.750% 15/09/2021	USD	230,877,000.00	230,877,000.00	-	US AIRWAYS 2012-2 CLASS B PASS THROUGH TRUST	USD	351,341.65	-	-
UNITED STATES TREASURY NOTE/BOND 2.750% 15/11/2047	USD	17,045,000.00	17,045,000.00	-	US AIRWAYS 2013-1 CLASS B PASS THROUGH TRUST	USD	1,304,878.08	-	-
UNITED STATES TREASURY NOTE/BOND 2.750% 28/02/2025	USD	45,525,000.00	45,525,000.00	-	US BANK NA/CINCINNATI OH 3.400% 24/07/2023	USD	9,165,000.00	-	-
UNITED STATES TREASURY NOTE/BOND 2.750% 30/04/2023	USD	11,000,000.00	11,000,000.00	-	VERIZON COMMUNICATIONS INC	USD	-	3,658,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.750% 30/06/2025	USD	61,346,000.00	61,346,000.00	-	VERIZON COMMUNICATIONS INC	USD	-	6,479,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.750% 31/05/2023	USD	49,245,000.00	49,245,000.00	-	VERIZON COMMUNICATIONS INC	USD	-	2,014,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.750% 31/07/2023	USD	63,599,000.00	55,385,000.00	-	VERIZON COMMUNICATIONS INC	USD	-	1,033,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.750% 31/08/2023	USD	43,957,000.00	35,460,000.00	-	VERIZON COMMUNICATIONS INC	USD	-	335,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2028	USD	397,514,000.00	397,514,000.00	-	VERIZON COMMUNICATIONS INC	USD	-	1,686,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.875% 15/08/2028	USD	286,153,000.00	273,309,000.00	-	VERIZON COMMUNICATIONS INC	USD	488,000.00	1,686,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.875% 30/04/2025	USD	46,620,000.00	46,620,000.00	-	VERIZON COMMUNICATIONS INC	USD	1,190,000.00	-	-
UNITED STATES TREASURY NOTE/BOND 2.875% 31/05/2025	USD	8,506,000.00	8,506,000.00	-	VERIZON COMMUNICATIONS INC	USD	-	12,000,000.00	-
UNITED STATES TREASURY NOTE/BOND 2.875% 31/07/2025	USD	50,640,000.00	50,640,000.00	-	VERIZON COMMUNICATIONS INC	USD	2,560,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	2,930,000.00	206,000.00	-
					VERIZON COMMUNICATIONS INC	USD	13,930,000.00	13,930,000.00	-
					VERIZON COMMUNICATIONS INC	USD	-	335,000.00	-
					VERIZON COMMUNICATIONS INC	USD	488,000.00	1,686,000.00	-
					VERIZON COMMUNICATIONS INC	USD	1,190,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	-	12,000,000.00	-
					VERIZON COMMUNICATIONS INC	USD	2,560,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	2,930,000.00	206,000.00	-
					VERIZON COMMUNICATIONS INC	USD	13,930,000.00	13,930,000.00	-
					VERIZON COMMUNICATIONS INC	USD	-	335,000.00	-
					VERIZON COMMUNICATIONS INC	USD	488,000.00	1,686,000.00	-
					VERIZON COMMUNICATIONS INC	USD	1,190,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	-	12,000,000.00	-
					VERIZON COMMUNICATIONS INC	USD	2,560,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	2,930,000.00	206,000.00	-
					VERIZON COMMUNICATIONS INC	USD	13,930,000.00	13,930,000.00	-
					VERIZON COMMUNICATIONS INC	USD	-	335,000.00	-
					VERIZON COMMUNICATIONS INC	USD	488,000.00	1,686,000.00	-
					VERIZON COMMUNICATIONS INC	USD	1,190,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	-	12,000,000.00	-
					VERIZON COMMUNICATIONS INC	USD	2,560,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	2,930,000.00	206,000.00	-
					VERIZON COMMUNICATIONS INC	USD	13,930,000.00	13,930,000.00	-
					VERIZON COMMUNICATIONS INC	USD	-	335,000.00	-
					VERIZON COMMUNICATIONS INC	USD	488,000.00	1,686,000.00	-
					VERIZON COMMUNICATIONS INC	USD	1,190,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	-	12,000,000.00	-
					VERIZON COMMUNICATIONS INC	USD	2,560,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	2,930,000.00	206,000.00	-
					VERIZON COMMUNICATIONS INC	USD	13,930,000.00	13,930,000.00	-
					VERIZON COMMUNICATIONS INC	USD	-	335,000.00	-
					VERIZON COMMUNICATIONS INC	USD	488,000.00	1,686,000.00	-
					VERIZON COMMUNICATIONS INC	USD	1,190,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	-	12,000,000.00	-
					VERIZON COMMUNICATIONS INC	USD	2,560,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	2,930,000.00	206,000.00	-
					VERIZON COMMUNICATIONS INC	USD	13,930,000.00	13,930,000.00	-
					VERIZON COMMUNICATIONS INC	USD	-	335,000.00	-
					VERIZON COMMUNICATIONS INC	USD	488,000.00	1,686,000.00	-
					VERIZON COMMUNICATIONS INC	USD	1,190,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	-	12,000,000.00	-
					VERIZON COMMUNICATIONS INC	USD	2,560,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	2,930,000.00	206,000.00	-
					VERIZON COMMUNICATIONS INC	USD	13,930,000.00	13,930,000.00	-
					VERIZON COMMUNICATIONS INC	USD	-	335,000.00	-
					VERIZON COMMUNICATIONS INC	USD	488,000.00	1,686,000.00	-
					VERIZON COMMUNICATIONS INC	USD	1,190,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	-	12,000,000.00	-
					VERIZON COMMUNICATIONS INC	USD	2,560,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	2,930,000.00	206,000.00	-
					VERIZON COMMUNICATIONS INC	USD	13,930,000.00	13,930,000.00	-
					VERIZON COMMUNICATIONS INC	USD	-	335,000.00	-
					VERIZON COMMUNICATIONS INC	USD	488,000.00	1,686,000.00	-
					VERIZON COMMUNICATIONS INC	USD	1,190,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	-	12,000,000.00	-
					VERIZON COMMUNICATIONS INC	USD	2,560,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	2,930,000.00	206,000.00	-
					VERIZON COMMUNICATIONS INC	USD	13,930,000.00	13,930,000.00	-
					VERIZON COMMUNICATIONS INC	USD	-	335,000.00	-
					VERIZON COMMUNICATIONS INC	USD	488,000.00	1,686,000.00	-
					VERIZON COMMUNICATIONS INC	USD	1,190,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	-	12,000,000.00	-
					VERIZON COMMUNICATIONS INC	USD	2,560,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	2,930,000.00	206,000.00	-
					VERIZON COMMUNICATIONS INC	USD	13,930,000.00	13,930,000.00	-
					VERIZON COMMUNICATIONS INC	USD	-	335,000.00	-
					VERIZON COMMUNICATIONS INC	USD	488,000.00	1,686,000.00	-
					VERIZON COMMUNICATIONS INC	USD	1,190,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	-	12,000,000.00	-
					VERIZON COMMUNICATIONS INC	USD	2,560,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	2,930,000.00	206,000.00	-
					VERIZON COMMUNICATIONS INC	USD	13,930,000.00	13,930,000.00	-
					VERIZON COMMUNICATIONS INC	USD	-	335,000.00	-
					VERIZON COMMUNICATIONS INC	USD	488,000.00	1,686,000.00	-
					VERIZON COMMUNICATIONS INC	USD	1,190,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	-	12,000,000.00	-
					VERIZON COMMUNICATIONS INC	USD	2,560,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	2,930,000.00	206,000.00	-
					VERIZON COMMUNICATIONS INC	USD	13,930,000.00	13,930,000.00	-
					VERIZON COMMUNICATIONS INC	USD	-	335,000.00	-
					VERIZON COMMUNICATIONS INC	USD	488,000.00	1,686,000.00	-
					VERIZON COMMUNICATIONS INC	USD	1,190,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	-	12,000,000.00	-
					VERIZON COMMUNICATIONS INC	USD	2,560,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	2,930,000.00	206,000.00	-
					VERIZON COMMUNICATIONS INC	USD	13,930,000.00	13,930,000.00	-
					VERIZON COMMUNICATIONS INC	USD	-	335,000.00	-
					VERIZON COMMUNICATIONS INC	USD	488,000.00	1,686,000.00	-
					VERIZON COMMUNICATIONS INC	USD	1,190,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	-	12,000,000.00	-
					VERIZON COMMUNICATIONS INC	USD	2,560,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	2,930,000.00	206,000.00	-
					VERIZON COMMUNICATIONS INC	USD	13,930,000.00	13,930,000.00	-
					VERIZON COMMUNICATIONS INC	USD	-	335,000.00	-
					VERIZON COMMUNICATIONS INC	USD	488,000.00	1,686,000.00	-
					VERIZON COMMUNICATIONS INC	USD	1,190,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	-	12,000,000.00	-
					VERIZON COMMUNICATIONS INC	USD	2,560,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	2,930,000.00	206,000.00	-
					VERIZON COMMUNICATIONS INC	USD	13,930,000.00	13,930,000.00	-
					VERIZON COMMUNICATIONS INC	USD	-	335,000.00	-
					VERIZON COMMUNICATIONS INC	USD	488,000.00	1,686,000.00	-
					VERIZON COMMUNICATIONS INC	USD	1,190,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	-	12,000,000.00	-
					VERIZON COMMUNICATIONS INC	USD	2,560,000.00	-	-
					VERIZON COMMUNICATIONS INC	USD	2,930,000.00	206,000.00	-
					VERIZON COMMUNICATIONS INC	USD	13,930,000.00	13,930,000.00	-
					VERIZON COMMUNICATIONS INC	USD	-	335,000.00	-
					VERIZON COMMUNICATIONS INC	USD	488,000.00	1,686,000.00	-
					VERIZON COMMUNICATIONS INC	USD	1,190,000.00	-	-

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
VODAFONE GROUP PLC 5.000% 30/05/2038	USD	6,435,000.00	6,435,000.00	-
VULCAN MATERIALS CO 4.500% 15/06/2047	USD	-	2,109,000.00	-
WALMART INC 3.700% 26/06/2028	USD	9,180,000.00	9,180,000.00	-
WALMART INC 3.950% 28/06/2038	USD	3,670,000.00	-	-
WALMART INC 4.050% 29/06/2048	USD	2,275,000.00	-	-
WASHINGTON PRIME GROUP LP 5.950% 15/08/2024	USD	623,000.00	8,037,000.00	-
WASHINGTON REAL ESTATE INVESTMENT TRUST 3.950% 15/10/2022	USD	-	1,390,000.00	-
WEC ENERGY GROUP INC 3.375% 15/06/2021	USD	9,190,000.00	2,940,000.00	-
WELLS FARGO & CO 22/05/2028 FRN EMTN	USD	-	6,450,000.00	-
WELLS FARGO & CO 4.100% 03/06/2026 EMTN	USD	-	6,736,000.00	-
WELLS FARGO & CO 4.750% 07/12/2046 EMTN	USD	-	793,000.00	-
WELLTOWER INC 4.950% 01/09/2048	USD	6,490,000.00	4,580,000.00	-
WESTERN GAS PARTNERS LP 4.500% 01/03/2028	USD	8,280,000.00	3,700,000.00	-
WESTERN GAS PARTNERS LP 4.750% 15/08/2028	USD	4,580,000.00	4,580,000.00	-
WESTERN GAS PARTNERS LP 5.300% 01/03/2048	USD	3,725,000.00	2,058,000.00	-
WESTPAC BANKING CORP 23/11/2031 FRN GMTN	USD	-	7,453,000.00	-
WESTPAC BANKING CORP/NEW ZEALAND FRN PERP	USD	-	4,880,000.00	-
WILLIAMS COS INC 4.550% 24/06/2024	USD	4,841,000.00	-	-
WILLIAMS COS INC/THE 4.500% 15/11/2023	USD	5,590,000.00	-	-
WILLIAMS PARTNERS LP 3.600% 15/03/2022	USD	-	1,063,000.00	-
WILLIAMS PARTNERS LP 3.750% 15/06/2027	USD	6,962,000.00	6,174,000.00	-
WILLIS NORTH AMERICA INC 3.600% 15/05/2024	USD	4,460,000.00	4,460,000.00	-
WOORI BANK 5.125% 06/08/2028	USD	6,400,000.00	6,400,000.00	-
WW GRAINGER INC 4.200% 15/05/2047	USD	2,800,000.00	2,800,000.00	-
XEROX CORP 3.625% 15/03/2023 GMTN	USD	-	4,650,000.00	-
XLIT LTD 5.500% 31/03/2045	USD	7,670,000.00	1,591,000.00	-
YAMANA GOLD INC 4.625% 15/12/2027	USD	4,620,000.00	4,620,000.00	-
21ST CENTURY FOX AMERICA INC 4.750% 15/11/2046	USD	-	2,067,000.00	-
Shares				
GEORGIA POWER CO 5.000% 01/10/2077	USD	-	35,063.00	-
SCE TRUST VI 5.000% PERP	USD	-	57,299.00	-

* Dirty valued bond/swap (including interest receivable).

NN (L) US Enhanced Core Concentrated Equity

(Denominated in USD)

Portfolio movements as at 30/09/2018

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	42,647.00	2,051.00	-	CITIZENS FINANCIAL GROUP INC	USD	41,719.00	22,059.00	-
ACCENTURE PLC - A	USD	11,590.00	11,590.00	-	CITRIX SYSTEMS INC	USD	46,827.00	-	-
ADOBE SYSTEMS INC	USD	7,589.00	2,864.00	-	COCA-COLA CO/THE	USD	-	34,983.00	-
AES CORP/VA	USD	89,015.00	-	-	COGNIZANT TECHNOLOGY	USD	65,644.00	65,644.00	-
AFLAC INC	USD	11,251.00	120,932.00	-	SOLUTIONS CORP - A	USD	123,369.00	38,153.00	-
ALASKA AIR GROUP INC	USD	20,057.00	64,006.00	-	COMCAST CORP - A	USD	15,393.00	52,705.00	-
ALLISON TRANSMISSION HOLDINGS INC	USD	28,540.00	-	-	COMERICA INC	USD	31,742.00	-	-
ALLSTATE CORP/THE	USD	25,582.00	4,816.00	-	CONAGRA BRANDS INC	USD	-	-	-
ALPHABET INC - A	USD	13,730.00	3,472.00	-	CSRA INC	USD	-	142,812.00	-
AMAZON.COM INC	USD	8,842.00	1,416.00	-	CSX CORP	USD	-	51,927.00	-
AMEREN CORP	USD	15,925.00	8,421.00	-	CUMMINS INC	USD	3,267.00	29,080.00	-
AMERICAN EXPRESS CO	USD	3,182.00	73,142.00	-	CURTISS-WRIGHT CORP	USD	16,727.00	-	-
AMERICAN TOWER CORP	USD	7,996.00	39,067.00	-	CVS HEALTH CORP	USD	43,414.00	103,315.00	-
AMERIPRISE FINANCIAL INC	USD	39,396.00	3,072.00	-	DARDEN RESTAURANTS INC	USD	1,576.00	74,635.00	-
AMGEN INC	USD	22,308.00	12,727.00	-	DELTA AIR LINES INC	USD	141,849.00	-	-
ANADARKO PETROLEUM CORP	USD	52,931.00	-	-	DIAMONDBACK ENERGY	USD	2,682.00	22,185.00	-
ANDEAVOR	USD	2,267.00	18,972.00	-	INC				
APPLE INC	USD	69,505.00	9,428.00	-	DISCOVER FINANCIAL SERVICES	USD	21,952.00	39,014.00	-
APPLIED MATERIALS INC	USD	77,210.00	53,762.00	-	DISCOVERY	USD	-	228,076.00	-
ARCHER-DANIELS-MIDLAND CO	USD	-	40,823.00	-	COMMUNICATIONS INC	USD	22,301.00	17,619.00	-
AT&T INC	USD	66,908.00	282,805.00	-	DOWDUPONT INC	USD	18,220.00	9,632.00	-
AVERY DENNISON CORP	USD	11,960.00	9,323.00	-	DXC TECHNOLOGY CO	USD	223,083.00	-	-
BANK OF AMERICA CORP	USD	154,719.00	91,812.00	-	EBAY INC	USD	22,942.00	44,071.00	-
BERKSHIRE HATHAWAY INC	USD	26,700.00	-	-	EQUITY LIFESTYLE	USD	-	-	-
- B					PROPERTIES INC				
BEST BUY CO INC	USD	33,721.00	30,769.00	-	EVEREST RE GROUP LTD	USD	-	9,519.00	-
BGC PARTNERS INC	USD	503,983.00	503,983.00	-	EXELON CORP	USD	26,327.00	13,921.00	-
BIOGEN INC	USD	-	5,053.00	-	EXPEDIA INC	USD	-	15,037.00	-
BOEING CO/THE	USD	8,836.00	10,796.00	-	EXPRESS SCRIPTS HOLDING CO	USD	24,013.00	33,153.00	-
BRIXMOR PROPERTY GROUP INC	USD	87,983.00	-	-	EXXON MOBIL CORP	USD	132,103.00	185,662.00	-
BROADCOM INC	USD	-	38,217.00	-	FACEBOOK INC - A	USD	128,123.00	83,542.00	-
BROADCOM LTD	USD	41,039.00	2,822.00	-	FIDELITY NATIONAL INFORMATION SERVICES	USD	16,496.00	13,765.00	-
BRUKER CORP	USD	126,869.00	-	-	INC				
BRUNSWICK CORP/DE	USD	63,746.00	-	-	FISERV INC	USD	3,495.00	49,388.00	-
BURLINGTON STORES INC	USD	8,981.00	27,980.00	-	FORTINET INC	USD	179,412.00	73,425.00	-
CA INC	USD	31,173.00	-	-	FORTUNE BRANDS HOME & SECURITY INC	USD	6,658.00	3,517.00	-
CADENCE DESIGN SYSTEMS INC	USD	48,246.00	48,246.00	-	GAMING AND LEISURE	USD	49,430.00	194,876.00	-
CAMPBELL SOUP CO	USD	-	46,987.00	-	PROPERTIES INC				
CANADIAN NATURAL RESOURCES LTD	USD	-	98,213.00	-	GILEAD SCIENCES INC	USD	34,461.00	-	-
CARDINAL HEALTH INC	USD	47,579.00	-	-	HALLIBURTON CO	USD	189,617.00	4,551.00	-
CARNIVAL CORP	USD	105,061.00	80,415.00	-	HEWLETT PACKARD	USD	319,295.00	-	-
CBOE HOLDINGS INC	USD	-	27,043.00	-	ENTERPRISE CO	USD	46,067.00	3,185.00	-
CBRE GROUP INC -A	USD	19,278.00	67,252.00	-	HIGHWOODS PROPERTIES INC				
CBS CORP -B NON VOTING	USD	9,296.00	107,229.00	-	HOME DEPOT INC/THE	USD	23,890.00	18,960.00	-
CDW CORP/DE	USD	70,413.00	-	-	HONEYWELL	USD	63,661.00	-	-
CELGENE CORP	USD	14,330.00	74,103.00	-	INTERNATIONAL INC				
CENTENE CORP	USD	8,489.00	77,093.00	-	HP INC	USD	50,984.00	401,894.00	-
CENTERPOINT ENERGY INC	USD	95,198.00	26,905.00	-	HUMAN INC	USD	6,132.00	5,488.00	-
CHEVRON CORP	USD	87,155.00	8,333.00	-	HUNTSMAN CORP	USD	69,546.00	-	-
CHURCH & DWIGHT CO INC	USD	8,453.00	72,869.00	-	IDEXX LABORATORIES INC	USD	11,613.00	-	-
CIGNA CORP	USD	51,248.00	745.00	-	INGERSOLL-RAND PLC	USD	26,042.00	20,345.00	-
CISCO SYSTEMS INC	USD	89,800.00	81,284.00	-	INTEL CORP	USD	20,539.00	119,165.00	-
CITIGROUP INC	USD	31,548.00	29,683.00	-	INTERCONTINENTAL EXCHANGE INC	USD	9,951.00	78,430.00	-
					INTUIT INC	USD	62,250.00	17,533.00	-
					JACOBS ENGINEERING GROUP INC	USD	13,399.00	110,881.00	-
					JM SMUCKER CO/THE	USD	18,782.00	65,716.00	-
					JOHN WILEY & SONS INC - A	USD	54,330.00	-	-
					JOHNSON & JOHNSON	USD	32,746.00	13,919.00	-

NN (L) US Enhanced Core Concentrated Equity

(Denominated in USD)

Portfolio movements as at 30/09/2018

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
JPMORGAN CHASE & CO	USD	46,986.00	42,927.00	-	SOUTHWEST AIRLINES CO	USD	34,713.00	146,761.00	-
JUNIPER NETWORKS INC	USD	88,129.00	251,387.00	-	S&P GLOBAL INC	USD	47,779.00	6,279.00	-
KEYCORP	USD	25,926.00	13,711.00	-	STANLEY BLACK & DECKER	USD	3,700.00	29,151.00	-
KLA-TENCOR CORP	USD	37,608.00	-	-	INC				
KOHL'S CORP	USD	16,685.00	-	-	STATE STREET CORP	USD	59,859.00	-	-
LAM RESEARCH CORP	USD	39,899.00	11,153.00	-	SYNCHRONY FINANCIAL	USD	110,357.00	214,408.00	-
LAMAR ADVERTISING CO	USD	63,343.00	-	-	SYSCO CORP	USD	7,801.00	131,238.00	-
LAZARD LTD -A	USD	29,727.00	35,110.00	-	TECHNIPFMC PLC	USD	16,914.00	74,371.00	-
LEAR CORP	USD	12,563.00	-	-	TERADYNE INC	USD	150,334.00	150,334.00	-
LINCOLN NATIONAL CORP	USD	29,691.00	5,070.00	-	TEXAS INSTRUMENTS INC	USD	47,764.00	20,674.00	-
LYONDELLBASELL	USD	16,449.00	10,438.00	-	TIME WARNER INC	USD	21,200.00	21,200.00	-
INDUSTRIES NV - A					TYSON FOODS INC -A	USD	20,049.00	10,601.00	-
MACY'S INC	USD	-	70,847.00	-	UNION PACIFIC CORP	USD	29,434.00	15,487.00	-
MARATHON PETROLEUM	USD	34,499.00	-	-	UNITEDHEALTH GROUP INC	USD	12,742.00	23,929.00	-
CORP					UNUM GROUP	USD	13,509.00	4,457.00	-
MARRIOTT INTERNATIONAL	USD	61,838.00	36,679.00	-	US FOODS HOLDING CORP	USD	38,761.00	-	-
INC/MD -A					VAIL RESORTS INC	USD	1,142.00	9,433.00	-
MASCO CORP	USD	158,353.00	20,273.00	-	VALERO ENERGY CORP	USD	18,869.00	41,519.00	-
MASTERCARD INC - A	USD	4,077.00	2,155.00	-	VANTIV INC -A	USD	1,738.00	3,147.00	-
MCDONALD'S CORP	USD	45,627.00	65,713.00	-	VERISIGN INC	USD	12,863.00	20,779.00	-
MCKESSON CORP	USD	40,549.00	-	-	VERIZON	USD	22,591.00	-	-
MERCK & CO INC	USD	36,331.00	19,210.00	-	COMMUNICATIONS INC				
METLIFE INC	USD	-	30,986.00	-	VISA INC - A	USD	8,411.00	-	-
METTLER-TOLEDO	USD	3,077.00	3,077.00	-	VMWARE INC -A	USD	10,307.00	30,151.00	-
INTERNATIONAL INC					WALMART INC	USD	43,793.00	28,249.00	-
MICRON TECHNOLOGY INC	USD	15,258.00	8,067.00	-	WASTE MANAGEMENT INC	USD	25,747.00	15,743.00	-
MICROSOFT CORP	USD	82,010.00	142,294.00	-	WELLS FARGO & CO	USD	20,685.00	-	-
MOLSON COORS BREWING	USD	108,931.00	15,239.00	-	WESTERN DIGITAL CORP	USD	3,154.00	81,994.00	-
CO - B					WESTERN UNION CO/THE	USD	60,336.00	151,552.00	-
NETAPP INC	USD	40,343.00	39,387.00	-	WORLDPAY INC -A	USD	17,419.00	6,983.00	-
NEXTERA ENERGY INC	USD	6,484.00	9,760.00	-	XEROX CORP	USD	4,318.00	204,507.00	-
NRG ENERGY INC	USD	71,224.00	-	-	XYLEM INC/NY	USD	13,824.00	5,773.00	-
ON SEMICONDUCTOR	USD	87,868.00	-	-	YUM! BRANDS INC	USD	14,719.00	-	-
CORP					ZOETIS INC - A	USD	13,726.00	-	-
ORACLE CORP	USD	97,284.00	61,685.00	-					
OUTFRONT MEDIA INC	USD	117,510.00	-	-					
OWENS CORNING	USD	93,139.00	-	-					
PARKER-HANNIFIN CORP	USD	2,439.00	1,289.00	-					
PBF ENERGY INC - A	USD	31,005.00	-	-					
PEPSICO INC	USD	47,100.00	22,755.00	-					
PERSPECTA INC	USD	-	39,049.00	-					
PFIZER INC	USD	135,794.00	79,561.00	-					
PG&E CORP	USD	944.00	44,689.00	-					
PHILIP MORRIS	USD	96,614.00	128,050.00	-					
INTERNATIONAL INC									
PROCTER & GAMBLE	USD	135,918.00	2,375.00	-					
CO/THE									
PRUDENTIAL FINANCIAL	USD	8,164.00	4,314.00	-					
INC									
QUANTA SERVICES INC	USD	7,596.00	62,857.00	-					
QUEST DIAGNOSTICS INC	USD	2,820.00	39,155.00	-					
RALPH LAUREN CORP - A	USD	9,178.00	-	-					
RED HAT INC	USD	4,497.00	2,377.00	-					
REGAL BELOIT CORP	USD	27,592.00	1,994.00	-					
REINSURANCE GROUP OF	USD	28,083.00	-	-					
AMERICA INC - A									
ROSS STORES INC	USD	-	34,048.00	-					
ROYAL CARIBBEAN CRUISES	USD	5,799.00	45,685.00	-					
LTD									
ROYAL DUTCH SHELL PLC	USD	-	104,899.00	-					
ADR - A									
RYDER SYSTEM INC	USD	26,111.00	26,111.00	-					
SEAGATE TECHNOLOGY PLC	USD	-	48,879.00	-					
SIMON PROPERTY GROUP	USD	33,168.00	-	-					
INC									
SKYWORKS SOLUTIONS INC	USD	3,394.00	17,961.00	-					

(Denominated in USD)

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				

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
LAM RESEARCH CORP	USD	16,593.00	16,593.00	-
LOWE'S COS INC	USD	20,097.00	20,097.00	-
MARRIOTT INTERNATIONAL	USD	2,449.00	20,846.00	-
INC/MD -A				
MASTERCARD INC - A	USD	10,250.00	16,997.00	-
MICROCHIP TECHNOLOGY	USD	25,075.00	28,086.00	-
INC				
MICROSOFT CORP	USD	19,543.00	51,661.00	-
MONSTER BEVERAGE CORP	USD	39,814.00	53,562.00	-
MOTOROLA SOLUTIONS	USD	11,633.00	9,834.00	-
INC				
NETAPP INC	USD	34,649.00	34,649.00	-
ORACLE CORP	USD	24,514.00	24,514.00	-
PACKAGING CORP OF	USD	10,132.00	4,840.00	-
AMERICA				
PALO ALTO NETWORKS INC	USD	11,375.00	4,877.00	-
PARKER-HANNIFIN CORP	USD	2,190.00	13,002.00	-
PAYCHEX INC	USD	4,706.00	24,775.00	-
PEPSICO INC	USD	10,527.00	37,224.00	-
PROGRESSIVE CORP/THE	USD	20,374.00	14,331.00	-
RED HAT INC	USD	8,104.00	8,104.00	-
SALESFORCE.COM INC	USD	5,477.00	22,376.00	-
SKYWORKS SOLUTIONS INC	USD	395.00	10,557.00	-
S&P GLOBAL INC	USD	12,821.00	2,145.00	-
STANLEY BLACK & DECKER	USD	497.00	8,359.00	-
INC				
SYSCO CORP	USD	5,854.00	41,397.00	-
TAPESTRY INC	USD	27,310.00	53,896.00	-
TEXAS INSTRUMENTS INC	USD	15,091.00	21,582.00	-
THERMO FISHER SCIENTIFIC	USD	11,101.00	1,760.00	-
INC				
UNION PACIFIC CORP	USD	5,575.00	26,583.00	-
UNITEDHEALTH GROUP INC	USD	3,230.00	9,798.00	-
VANTIV INC -A	USD	384.00	3,517.00	-
VERTEX	USD	15,147.00	2,706.00	-
PHARMACEUTICALS INC				
VMWARE INC -A	USD	13,782.00	26,009.00	-
WASTE MANAGEMENT INC	USD	13,036.00	19,027.00	-
WORLDPAY INC -A	USD	852.00	7,597.00	-
WW GRAINGER INC	USD	4,768.00	342.00	-
XPO LOGISTICS INC	USD	20,467.00	11,028.00	-
ZOETIS INC - A	USD	8,889.00	38,629.00	-

NN (L) US High Dividend

(Denominated in USD)

Portfolio movements as at 30/09/2018

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									
ABBOTT LABORATORIES	USD	-	128,300.00	-	ORACLE CORP	USD	168,600.00	53,400.00	-
ALLERGAN PLC	USD	24,400.00	12,900.00	-	PEOPLE'S UNITED	USD	7,700.00	214,250.00	-
ALLIANCEBERNSTEIN	USD	11,100.00	78,300.00	-	FINANCIAL INC				
HOLDING LP					PFIZER INC	USD	5,500.00	90,400.00	-
AMERICAN EAGLE	USD	40,600.00	233,000.00	-	PNC FINANCIAL SERVICES	USD	2,400.00	38,300.00	-
OUTFITTERS INC					GROUP INC/THE				
AMGEN INC	USD	4,600.00	17,700.00	-	PROCTER & GAMBLE	USD	54,800.00	48,800.00	-
APPLE INC	USD	26,800.00	47,600.00	-	CO/THE				
BB&T CORP	USD	9,000.00	60,700.00	-	PUBLIC SERVICE	USD	53,800.00	111,300.00	-
BOOZ ALLEN HAMILTON	USD	9,400.00	34,800.00	-	ENTERPRISE GROUP INC				
HOLDING CORP -A					QUALCOMM INC	USD	7,900.00	73,300.00	-
BRISTOL-MYERS SQUIBB CO	USD	46,400.00	65,100.00	-	QUEST DIAGNOSTICS INC	USD	28,100.00	17,000.00	-
BUNGE LTD	USD	42,100.00	21,900.00	-	SCHLUMBERGER LTD	USD	35,900.00	45,300.00	-
CARLYLE GROUP LP/THE	USD	11,300.00	72,350.00	-	SCIENCE APPLICATIONS	USD	4,400.00	15,300.00	-
CATERPILLAR INC	USD	-	28,400.00	-	INTERNATIONAL CORP				
CHEVRON CORP	USD	1,600.00	8,400.00	-	SHAW COMMUNICATIONS	CAD	30,700.00	33,700.00	-
CISCO SYSTEMS INC	USD	69,100.00	139,300.00	-	INC - B				
CITIGROUP INC	USD	38,800.00	91,300.00	-	STANLEY BLACK & DECKER	USD	-	30,300.00	-
COMMERCIAL METALS CO	USD	35,200.00	74,200.00	-	INC				
CONOCOPHILLIPS	USD	-	109,900.00	-	SUNCOR ENERGY INC	CAD	-	30,400.00	-
CORNING INC	USD	11,000.00	63,800.00	-	SYMANTEC CORP	USD	-	81,800.00	-
COVANTA HOLDING CORP	USD	73,500.00	329,800.00	-	TAPESTRY INC	USD	91,600.00	14,700.00	-
CYPRESS SEMICONDUCTOR	USD	393,500.00	488,700.00	-	TELEPHONE & DATA	USD	111,100.00	262,200.00	-
CORP					SYSTEMS INC				
DOMTAR CORP	USD	-	104,200.00	-	UMPQUA HOLDINGS CORP	USD	-	70,800.00	-
ELI LILLY & CO	USD	4,500.00	30,300.00	-	UNITED PARCEL SERVICE	USD	40,700.00	8,500.00	-
EXXON MOBIL CORP	USD	17,800.00	57,300.00	-	INC -B				
FIFTH THIRD BANCORP	USD	23,700.00	113,500.00	-	WALMART INC	USD	45,200.00	94,300.00	-
FNB CORP/PA	USD	362,100.00	80,500.00	-					
GAP INC/THE	USD	10,900.00	58,300.00	-					
GENERAL ELECTRIC CO	USD	429,900.00	115,600.00	-					
GILEAD SCIENCES INC	USD	27,200.00	32,900.00	-					
HARSCO CORP	USD	-	116,200.00	-					
HEWLETT PACKARD	USD	44,200.00	174,800.00	-					
ENTERPRISE CO									
HP INC	USD	8,900.00	63,600.00	-					
HUSKY ENERGY INC	CAD	-	69,800.00	-					
INTEL CORP	USD	85,300.00	198,300.00	-					
INTERNATIONAL BUSINESS	USD	18,900.00	37,300.00	-					
MACHINES CORP									
KELLOGG CO	USD	150,500.00	49,400.00	-					
LAMB WESTON HOLDINGS	USD	38,200.00	45,500.00	-					
INC									
LAS VEGAS SANDS CORP	USD	6,700.00	22,200.00	-					
LAURENTIAN BANK OF	CAD	16,800.00	14,700.00	-					
CANADA									
LEIDOS HOLDINGS INC	USD	12,100.00	34,200.00	-					
LOBLAW COS LTD	CAD	39,800.00	20,000.00	-					
MACY'S INC	USD	-	206,800.00	-					
MATTEL INC	USD	58,600.00	406,000.00	-					
MCDONALD'S CORP	USD	27,100.00	24,200.00	-					
MEDTRONIC PLC	USD	88,300.00	28,700.00	-					
MERCK & CO INC	USD	26,900.00	50,200.00	-					
METLIFE INC	USD	55,300.00	94,700.00	-					
MICROSOFT CORP	USD	17,200.00	106,100.00	-					
MOSAIC CO/THE	USD	70,800.00	140,400.00	-					
NIELSEN HOLDINGS PLC	USD	-	123,900.00	-					
NUCOR CORP	USD	-	12,100.00	-					
OCCIDENTAL PETROLEUM	USD	14,700.00	64,000.00	-					
CORP									

NN (L) Utilities

(Denominated in USD)

Portfolio movements as at 30/09/2018

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				
AES CORP/VA	USD	24,754.00	23,942.00	-
AGL ENERGY LTD	AUD	-	10,389.00	-
AMEREN CORP	USD	-	8,334.00	-
AMERICAN ELECTRIC	USD	4,233.00	8,037.00	-
POWER CO INC				
ATCO LTD/CANADA - I	CAD	4,539.00	7,837.00	-
AVANGRID INC	USD	-	13,541.00	-
CANADIAN UTILITIES LTD - A	CAD	4,634.00	22,668.00	-
CENTERPOINT ENERGY INC	USD	1,722.00	7,002.00	-
CLP HOLDINGS LTD	HKD	4,000.00	26,500.00	-
DOMINION ENERGY INC	USD	9,309.00	4,021.00	-
DTE ENERGY CO	USD	6,958.00	1,830.00	-
DUKE ENERGY CORP	USD	-	1,694.00	-
EDISON INTERNATIONAL	USD	6,019.00	6,019.00	-
EDP - ENERGIAS DE	EUR	359,624.00	209,865.00	-
PORTUGAL SA				
ENAGAS SA	EUR	-	21,843.00	-
ENDESA SA	EUR	-	5,759.00	-
ENEL SPA	EUR	23,866.00	87,212.00	-
ENGIE SA	EUR	11,047.00	19,675.00	-
ENTERGY CORP	USD	9,985.00	2,077.00	-
E.ON SE	EUR	25,127.00	12,171.00	-
EVERSOURCE ENERGY	USD	10,776.00	15,889.00	-
EXELON CORP	USD	3,737.00	11,702.00	-
IBERDROLA SA	EUR	88,796.00	48,275.00	-
MERCURY NZ LTD	NZD	262,807.00	96,421.00	-
NATIONAL GRID PLC	GBP	2,546.00	24,875.00	-
NEXTERA ENERGY INC	USD	230.00	3,013.00	-
NRG ENERGY INC	USD	18,896.00	18,896.00	-
OGE ENERGY CORP	USD	16,653.00	10,069.00	-
ORSTED A/S	DKK	7,599.00	7,599.00	-
POWER ASSETS HOLDINGS LTD	HKD	19,706.00	19,706.00	-
PUBLIC SERVICE	USD	10,377.00	6,905.00	-
ENTERPRISE GROUP INC				
RWE AG	EUR	-	5,114.00	-
SCANA CORP	USD	16,674.00	16,674.00	-
SOUTHERN CO/THE	USD	-	2,049.00	-
SSE PLC	GBP	18,399.00	51,201.00	-
TOHOKU ELECTRIC POWER CO INC	JPY	33,000.00	33,000.00	-
TOKYO GAS CO LTD	JPY	26,300.00	34,900.00	-
UNIPER SE	EUR	22,532.00	14,990.00	-
VISTRA ENERGY CORP	USD	24,086.00	24,086.00	-
WEC ENERGY GROUP INC	USD	1,428.00	12,040.00	-
WESTAR ENERGY INC -A	USD	2,953.00	16,496.00	-
XCEL ENERGY INC	USD	-	19,653.00	-

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