

NN (L)

Société d'Investissement à Capital Variable

R.C.S. Luxembourg N° B 44 873

List of securities transactions during reporting period

LUXEMBOURG for the period ended March 31, 2021

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NN (L) Alternative Beta

(Denominated in USD)

Portfolio movements as at 31/03/2021

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	18,000,000.00	-	-
BILL ZCP 02/09/2021				
UNITED STATES TREASURY	USD	-	19,000,000.00	-
BILL ZCP 07/01/2021				
UNITED STATES TREASURY	USD	8,000,000.00	-	-
BILL ZCP 13/04/2021				
UNITED STATES TREASURY	USD	-	13,000,000.00	-
BILL ZCP 25/03/2021				
UNITED STATES TREASURY	USD	20,000,000.00	-	-
BILL ZCP 27/04/2021				
UNITED STATES TREASURY	USD	15,000,000.00	-	-
BILL ZCP 27/05/2021				

(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				
		Shares		
AIA GROUP LTD	HKD	395,000.00	235,000.00	-
AIRPORTS OF THAILAND PCL	THB	610,000.00	-	-
ALIBABA GROUP HOLDING LTD	HKD	60,000.00	60,000.00	-
ALIBABA GROUP HOLDING LTD ADR	USD	45,500.00	39,600.00	-
ANHUI CONCH CEMENT CO LTD - H	HKD	-	429,000.00	-
ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	-	698,000.00	-
ASUSTEK COMPUTER INC	TWD	328,000.00	-	-
BAIDU INC - A	HKD	26,372.00	-	-
BANK MANDIRI PERSERO TBK PT	IDR	7,310,000.00	-	-
BANK NEGARA INDONESIA	IDR	-	9,360,000.00	-
PERSERO TBK PT BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO LTD - A	CNH	-	305,985.00	-
BLUE MOON GROUP HOLDINGS LTD	HKD	337,500.00	337,500.00	-
CHINA AOYUAN GROUP LTD	HKD	380,000.00	3,780,000.00	-
CHINA COMMUNICATIONS CONSTRUCTION CO LTD - H	HKD	-	2,355,000.00	-
CHINA CONSTRUCTION BANK CORP - H	HKD	5,405,000.00	-	-
CHINA LIFE INSURANCE CO LTD - H	HKD	1,165,000.00	-	-
CHINA YOUZAN LTD	HKD	-	5,019,000.00	-
CITIC SECURITIES CO LTD - H	HKD	-	805,000.00	-
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD - A	CNH	-	95,979.00	-
HON HAI PRECISION INDUSTRY CO LTD	TWD	760,000.00	-	-
HONG KONG EXCHANGES & CLEARING LTD	HKD	-	87,000.00	-
HOUSING DEVELOPMENT FINANCE CORP LTD	INR	-	64,000.00	-
INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD - H	HKD	6,300,000.00	-	-
INFOSYS LTD	INR	64,500.00	64,500.00	-
JD HEALTH INTERNATIONAL INC	HKD	4,700.00	-	-
JD.COM INC ADR	USD	7,000.00	-	-
JIANGSU HENGLI HYDRAULIC CO LTD - A	CNH	-	375,400.00	-
JW CAYMAN THERAPEUTICS CO LTD	HKD	1,500.00	1,500.00	-
KASIKORNBANK PCL	THB	245,000.00	-	-
KRUNG THAI BANK PCL	THB	11,700,000.00	-	-
KUAISHOU TECHNOLOGY - B	HKD	104,900.00	-	-
LUFAX HOLDING LTD	USD	20,000.00	20,000.00	-
MALAYAN BANKING BHD	MYR	2,705,000.00	1,785,000.00	-
MEITUAN DIANPING - B	HKD	28,000.00	28,000.00	-
MING YUAN CLOUD GROUP HOLDINGS LTD	HKD	-	25,148.00	-
MINISO GROUP HOLDING LTD	USD	500.00	500.00	-
MINTH GROUP LTD	HKD	218,000.00	218,000.00	-

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC ADR	USD	-	21,022.00	-
NINGBO TUOPU GROUP CO LTD - A	CNH	862,416.00	862,416.00	-
NOVATEK	TWD	-	266,000.00	-
MICROELECTRONICS CORP	KRW	3,700.00	-	-
SAMSUNG ELECTRO-MECHANICS CO LTD	KRW	-	81,277.00	-
SAMSUNG ELECTRONICS CO LTD	KRW	-	25,479.00	-
SAMSUNG ELECTRONICS CO LTD - PREF	HKD	500,000.00	-	-
SANDS CHINA LTD	HKD	345,000.00	345,000.00	-
SHIMAO SERVICES HOLDINGS LTD	KRW	119,200.00	-	-
SHINHAN FINANCIAL GROUP CO LTD	KRW	6,000.00	-	-
SK HYNIX INC	TWD	83,000.00	-	-
TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	HKD	-	26,500.00	-
TENCENT HOLDINGS LTD	HKD	536,000.00	875,000.00	-
TIMES CHINA HOLDINGS LTD	TWD	200,000.00	-	-
UNIMICRON TECHNOLOGY CORP	SGD	-	165,000.00	-
UNITED OVERSEAS BANK LTD	HKD	-	1,485,000.00	-
WEICHAI POWER CO LTD - H	HKD	-	2,230,000.00	-
WEIMOB INC	TWD	-	37,000.00	-
WIWYNN CORP	CNH	-	35,000.00	-
WUXI LEAD INTELLIGENT EQUIPMENT CO LTD - A	TWD	-	345,000.00	-
ZHEN DING TECHNOLOGY HOLDING LTD	USD	37,441.00	-	-
ZHIHU INC ADR	HKD	-	330,000.00	-
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD				

NN (L) Asian Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2021

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 GREEN ENERGY UP LTD / PRAYATNA DEVELOPERS PVT LTD / PARAMPUJYA SOLAR ENERG 6.250% 10/12/2024	USD	-	1,000,000.00	-	CENTRAL CHINA REAL ESTATE LTD 7.650% 27/08/2023	USD	-	400,000.00	-
AIA GROUP LTD FRN PERP GMTN	USD	1,070,000.00	-	-	CENTRAL CHINA REAL ESTATE LTD 7.750% 24/05/2024	USD	6,300,000.00	-	-
AIRPORT AUTHORITY FRN PERP	USD	1,400,000.00	-	-	CENTRAL HUIJIN INVESTMENT LTD 2.710% 22/05/2025	CNY	40,000,000.00	-	-
ALAM SUTERA REALTY TBK 6.000% 02/05/2024	USD	937,500.00	500.00	-	EMTN CFLD CAYMAN INVESTMENT LTD 8.050% 13/01/2025	USD	-	3,250,000.00	-
ALAM SUTERA REALTY TBK 6.250% 02/11/2025	USD	1,762,500.00	500.00	-	CFLD CAYMAN INVESTMENT LTD 8.600% 08/04/2024	USD	-	500,000.00	-
ASAHI MUTUAL LIFE INSURANCE CO FRN PERP AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 4.400% 19/05/2026	USD	2,650,000.00	-	-	CFLD CAYMAN INVESTMENT LTD 8.750% 28/09/2022	USD	-	2,700,000.00	-
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 4.500% 19/03/2024	USD	-	2,000,000.00	-	CGNPC INTERNATIONAL LTD 1.625% 11/12/2024	EUR	-	734,000.00	-
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD/UNITED KINGDOM FRN PERP	USD	800,000.00	-	-	EMTN CGNPC INTERNATIONAL LTD 2.000% 11/09/2025	EUR	-	1,150,000.00	-
BAIC FINANCE INVESTMENT CO LTD 2.000% 16/03/2024	USD	400,000.00	400,000.00	-	CHAMPION PATH HOLDINGS LTD 4.500% 27/01/2026	USD	700,000.00	-	-
BANK MANDIRI PERSERO TBK PT 4.750% 13/05/2025	USD	500,000.00	-	-	CHINA AOYUAN GROUP LTD 5.880% 01/03/2027	USD	1,000,000.00	-	-
EMTN BANK NEGARA INDONESIA 3.750% 30/03/2026	USD	1,550,000.00	-	-	CHINA AOYUAN GROUP LTD 5.980% 18/08/2025	USD	1,400,000.00	1,400,000.00	-
BANK OF CHINA LTD 5.000% 13/11/2024	USD	-	2,000,000.00	-	CHINA CINDA 2020 I MANAGEMENT LTD 2.500% 20/01/2028	USD	1,850,000.00	-	-
BANK OF EAST ASIA LTD/THE FRN PERP EMTN BDO UNIBANK INC 2.125% 13/01/2026	USD	2,350,000.00	-	-	EMTN CHINA DEVELOPMENT BANK FINANCIAL LEASING CO LTD 28/09/2030	USD	700,000.00	-	-
BLOSSOM JOY LTD FRN PERP	USD	700,000.00	-	-	FRN CHINA DEVELOPMENT BANK 3.180% 05/04/2026	CNY	40,000,000.00	-	-
BLUESTAR FINANCE HOLDINGS LTD 3.375% 16/07/2024	USD	-	350,000.00	-	CHINA EVERGRANDE GROUP 8.250% 23/03/2022	USD	2,500,000.00	-	-
BPRL INTERNATIONAL SINGAPORE PTE LTD 4.375% 18/01/2027	USD	-	3,250,000.00	-	CHINA EVERGRANDE GROUP 8.750% 28/06/2025	USD	-	250,000.00	-
EMTN CAS CAPITAL NO 1 LTD FRN PERP	USD	2,200,000.00	-	-	CHINA HONGQIAO GROUP LTD 7.125% 22/07/2022	USD	-	1,000,000.00	-
CCCCI TREASURE LTD FRN PERP	USD	-	1,550,000.00	-	CHINA HONGQIAO GROUP LTD 7.375% 02/05/2023	USD	-	400,000.00	-
CDBL FUNDING TWO 2.000% 04/03/2026	USD	1,400,000.00	-	-	CHINA HUANENG GROUP LTD 7.375% 02/05/2023	USD	550,000.00	-	-
CDBL FUNDING 1 4.250% 02/12/2024	USD	-	1,000,000.00	-	HONG KONG TREASURY MANAGEMENT HOLDING LTD FRN PERP	USD	-	-	-
CENTRAL CHINA REAL ESTATE LTD 6.875% 08/08/2022	USD	-	800,000.00	-	CHINA MINMETALS CORP FRN PERP	USD	-	1,400,000.00	-
CENTRAL CHINA REAL ESTATE LTD 7.250% 13/08/2024	USD	-	300,000.00	-	CHINA SCE GROUP HOLDINGS LTD 5.950% 29/09/2024	USD	950,000.00	-	-
CENTRAL CHINA REAL ESTATE LTD 7.250% 24/04/2023	USD	-	2,800,000.00	-	CHINA SCE GROUP HOLDINGS LTD 6.000% 04/02/2026	USD	3,600,000.00	-	-
					CHINA SCE GROUP HOLDINGS LTD 7.000% 02/05/2025	USD	4,200,000.00	1,500,000.00	-
					CHINA SCE GROUP HOLDINGS LTD 7.250% 19/04/2023	USD	-	1,200,000.00	-
					CHINA SCE GROUP HOLDINGS LTD 7.375% 09/04/2024	USD	-	2,800,000.00	-
					CICC HK FINANCE 2016 2.000% 26/01/2026	USD	800,000.00	800,000.00	-

NN (L) Asian Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CIFI HOLDINGS GROUP CO LTD 6.450% 07/11/2024	USD	-	1,000,000.00	-	FANTASIA HOLDINGS GROUP 9.875% 19/10/2023	USD	4,900,000.00	-	-
CIFI HOLDINGS GROUP CO LTD 6.550% 28/03/2024	USD	-	2,400,000.00	-	FAR EAST HORIZON LTD 2.625% 03/03/2024 EMTN	USD	1,500,000.00	-	-
CITIC LTD 6.800% 17/01/2023 EMTN	USD	-	1,450,000.00	-	FORTUNE STAR BV 5.950% 19/10/2025	USD	1,000,000.00	-	-
CLEAN RENEWABLE POWER MAURITIUS PTE LTD 4.250% 25/03/2027	USD	400,000.00	-	-	FORTUNE STAR BVI LTD 5.950% 19/10/2025	USD	2,200,000.00	-	-
CMB INTERNATIONAL LEASING MANAGEMENT LTD 1.875% 12/08/2025	USD	-	850,000.00	-	FOXCONN FAR EAST LTD 2.500% 28/10/2030 EMTN	USD	1,600,000.00	-	-
CMB INTERNATIONAL LEASING MANAGEMENT LTD 2.000% 04/02/2026	USD	700,000.00	-	-	GC TREASURY CENTER CO LTD 4.300% 18/03/2051	USD	1,150,000.00	-	-
EMTN CNAC HK FINBRIDGE CO LTD 1.750% 14/06/2022	EUR	-	1,000,000.00	-	GLOBAL PRIME CAPITAL PTE LTD 5.950% 23/01/2025	USD	-	1,700,000.00	-
CNAC HK FINBRIDGE CO LTD 3.375% 19/06/2024	USD	-	2,500,000.00	-	GLOBE TELECOM INC 3.000% 23/07/2035	USD	500,000.00	-	-
CNAC HK FINBRIDGE CO LTD 3.875% 19/06/2029	USD	-	1,300,000.00	-	GOLDEN LEGACY PTE LTD 6.875% 27/03/2024	USD	-	1,100,000.00	-
CNAC HK FINBRIDGE CO LTD 4.125% 19/07/2027	USD	-	1,290,000.00	-	GREENKO DUTCH BV 3.850% 29/03/2026	USD	3,150,000.00	-	-
CNAC HK FINBRIDGE CO LTD 4.875% 14/03/2025	USD	-	2,140,000.00	-	GREENKO SOLAR MAURITIUS LTD 5.550% 29/01/2025	USD	-	1,800,000.00	-
CNAC HK FINBRIDGE CO LTD 5.125% 14/03/2028	USD	-	2,000,000.00	-	GREENLAND GLOBAL INVESTMENT LTD 7.250% 22/01/2025 EMTN	USD	-	1,350,000.00	-
CNRC CAPITALE LTD FRN PERP	USD	-	200,000.00	-	HAIDILAO INTERNATIONAL HOLDING LTD 2.150% 14/01/2026	USD	650,000.00	-	-
COMMONWEALTH BANK OF AUSTRALIA 3.610% 12/09/2034 EMTN	USD	-	500,000.00	-	HERO ASIA INVESTMENT LTD 1.500% 18/11/2023	USD	1,350,000.00	-	-
COMMONWEALTH BANK OF AUSTRALIA 4.500% 09/12/2025	USD	-	1,600,000.00	-	HKT CAPITAL NO 5 LTD 3.250% 30/09/2029	USD	-	750,000.00	-
CONTEMPORARY RUINDING DEVELOPMENT LTD 2.625% 17/09/2030	USD	-	200,000.00	-	HORSE GALLOP FINANCE LTD 1.700% 28/07/2025	USD	-	2,200,000.00	-
CONTINUUM ENERGY LEVANER PTE LTD 4.500% 09/02/2027	USD	500,000.00	-	-	EMTN HUARONG FINANCE 2017 CO LTD FRN PERP EMTN	USD	2,000,000.00	-	-
COUNTRY GARDEN HOLDING 3.875% 22/10/2030	USD	1,100,000.00	1,100,000.00	-	HUTAMA KARYA PERSERO PT 3.750% 11/05/2030	USD	-	1,300,000.00	-
COUNTRY GARDEN HOLDINGS CO LTD 5.625% 14/01/2030	USD	1,000,000.00	-	-	HYSAN MTN LTD 2.875% 02/06/2027 EMTN	USD	-	2,200,000.00	-
COUNTRY GARDEN HOLDINGS CO LTD 7.250% 08/04/2026	USD	700,000.00	-	-	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.625% 14/06/2023	EUR	-	710,000.00	-
DBS GROUP HOLDINGS LTD FRN PERP	USD	-	1,150,000.00	-	INDUSIND BANK LTD/GIFT CITY 3.875% 15/04/2022	USD	-	1,000,000.00	-
DEVELOPMENT BANK OF PHILIPPINES 2.375% 11/03/2031	USD	3,000,000.00	-	-	EMTN INDUSTRIAL & COMMERCIAL BANK OF CHINA MACAU LTD	USD	-	800,000.00	-
FANTASIA HOLDINGS GROUP CO LTD 10.875% 09/01/2023	USD	-	1,250,000.00	-	12/09/2029 FRN INDUSTRIAL & COMMERCIAL BANK OF CHINA 1.200% 09/09/2025	USD	-	2,000,000.00	-
FANTASIA HOLDINGS GROUP CO LTD 11.875% 01/06/2023	USD	-	400,000.00	-	EMTN - GMTN INVENTIVE GLOBAL INV LTD 1.650% 03/09/2025 EMTN	USD	-	1,150,000.00	-
FANTASIA HOLDINGS GROUP CO LTD 12.250% 18/10/2022	USD	-	1,400,000.00	-	JAPFA COMFEED INDONESIA TBK PT 5.375% 23/03/2026	USD	1,500,000.00	-	-
FANTASIA HOLDINGS GROUP 10.875% 02/03/2024	USD	1,400,000.00	-	-	JD.COM INC 3.875% 29/04/2026	USD	-	1,000,000.00	-
					JMH CO LTD 2.875% 09/04/2036	USD	780,000.00	-	-
					JSW STEEL LTD 5.950% 18/04/2024	USD	-	700,000.00	-
					KAISA GROUP HOLDINGS LTD 10.875% 23/07/2023	USD	1,600,000.00	-	-

NN (L) Asian Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
KAISA GROUP HOLDINGS LTD 11.250% 16/04/2025	USD	500,000.00	-	-	PHILIPPINE NATIONAL BANK 4.250% 27/04/2023	USD	-	400,000.00	-
KASIKORNBANK PCL/HONG KONG FRN PERP EMTN	USD	4,000,000.00	2,000,000.00	-	EMTN POWERCHINA	USD	2,200,000.00	-	-
KASIKORNBANK PCL/HONG KONG 02/10/2031 FRN EMTN	USD	2,300,000.00	500,000.00	-	ROADBRIDGE GROUP BRITISH VIRGIN ISLANDS LTD FRN PERP	USD	200,000.00	-	-
KRUNG THAI BANK PCL/CAYMAN ISLANDS FRN PERP	USD	4,000,000.00	-	-	RED SUN PROPERTIES GROUP 7.300% 13/01/2025	USD	900,000.00	-	-
LANDMARK FUNDING 2019 LTD 4.500% 26/03/2022	USD	-	2,100,000.00	-	RESORTS WORLD LAS VEGAS LLC / RWLV CAPITAL INC 4.625% 06/04/2031	USD	-	2,100,000.00	-
LEVCFINANCE LTD 1.375% 25/03/2024	USD	200,000.00	-	-	RIZAL COMMERCIAL BANKING CORP 3.000%	USD	-	1,700,000.00	-
LMIRT CAPITAL PTE LTD 7.250% 19/06/2024	USD	-	300,000.00	-	11/09/2024 EMTN RIZAL COMMERCIAL BANKING CORP 4.125%	USD	-	-	-
LMIRT CAPITAL PTE LTD 7.500% 09/02/2026	USD	1,150,000.00	-	-	16/03/2023 EMTN RKPF OVERSEAS 2020 A LTD	USD	2,500,000.00	-	-
LOGAN PROPERTY HOLDINGS CO 4.850% 14/12/2026	USD	1,150,000.00	1,150,000.00	-	5.200% 12/01/2026 SCENTRE GROUP TRUST 1 / SCENTRE GROUP TRUST 2	USD	-	2,200,000.00	-
MANILA WATER CO INC 4.375% 30/07/2030	USD	-	2,300,000.00	-	3.625% 28/01/2026 SHANDONG IRON AND STEEL XINHENG INTERNATIONAL CO LTD	USD	-	3,500,000.00	-
METROPOLITAN BANK & TRUST CO 2.125% 15/01/2026 EMTN	USD	-	3,900,000.00	-	6.850% 25/09/2022 SINGAPORE AIRLINES LTD	USD	1,450,000.00	1,450,000.00	-
MGM CHINA HOLDINGS LTD 4.750% 01/02/2027	USD	900,000.00	-	-	3.000% 20/07/2026 SK BATTERY AMERICA INC	USD	1,000,000.00	1,000,000.00	-
MINERAL RESOURCES LTD 8.125% 01/05/2027	USD	-	550,000.00	-	2.125% 26/01/2026 SK HYNIX INC 2.375%	USD	600,000.00	600,000.00	-
MIRAE ASSET DAEWOO CO LTD 2.625% 30/07/2025	USD	-	1,900,000.00	-	19/01/2031 SMC GLOBAL POWER HOLDINGS CORP FRN PERP	USD	-	2,600,000.00	-
MIRVAC GROUP FINANCE LTD 3.625% 18/03/2027	USD	-	5,000,000.00	-	SMC GLOBAL POWER HOLDINGS CORP FRN PERP	USD	6,450,000.00	-	-
EMTN NANYANG COMMERCIAL BANK LTD FRN PERP	USD	500,000.00	-	-	STAR ENERGY GEOTHERMAL DARAJAT II / STAR ENERGY	USD	850,000.00	850,000.00	-
NEERG ENERGY LTD 6.000% 13/02/2022	USD	-	650,000.00	-	GEOTHERMAL SALAK 4.850% 14/10/2038	USD	-	-	-
NEW METRO GLOBAL LTD 4.800% 15/12/2024	USD	300,000.00	300,000.00	-	SUNAC CHINA HOLDINGS LTD 5.950% 26/04/2024	USD	2,100,000.00	1,500,000.00	-
NEW METRO GLOBAL LTD 7.500% 20/03/2022	USD	-	1,565,000.00	-	SUNAC CHINA HOLDINGS LTD 6.500% 26/01/2026	USD	700,000.00	-	-
NEXEN INC 6.400% 15/05/2037	USD	-	500,000.00	-	SUNAC CHINA HOLDINGS LTD 7.350% 19/07/2021	USD	-	350,000.00	-
NIPPON LIFE INSURANCE 21/01/2051 FRN	USD	1,750,000.00	-	-	SUNAC CHINA HOLDINGS LTD 7.500% 01/02/2024	USD	-	550,000.00	-
NWD FINANCE (BVI) 4.800% PERP	USD	1,500,000.00	1,500,000.00	-	SUNAC CHINA HOLDINGS LTD 8.350% 19/04/2023	USD	-	700,000.00	-
NWD MTN LTD 4.500% 19/05/2030 EMTN	USD	-	1,500,000.00	-	TENCENT HOLDINGS LTD 2.390% 03/06/2030	USD	-	3,100,000.00	-
OCEAN LAUREL CO LTD 2.375% 20/10/2025	USD	1,800,000.00	-	-	TENCENT HOLDINGS LTD 3.240% 03/06/2050	USD	-	1,050,000.00	-
OVERSEA-CHINESE BANKING CORP LTD	USD	-	750,000.00	-	THAI OIL TREASURY CENTER CO LTD 5.375% 20/11/2048	USD	2,640,000.00	-	-
10/09/2030 FRN PERIAMA HOLDINGS LLC/DE 5.950% 19/04/2026	USD	1,000,000.00	-	-	THETA CAPITAL PTE LTD 6.750% 31/10/2026	USD	-	1,250,000.00	-
PERTAMINA PERSERO PT 6.500% 27/05/2041	USD	6,500,000.00	-	-	TIMES CHINA HOLDINGS LTD 6.200% 22/03/2026	USD	200,000.00	-	-
PERUSAHAAN GAS NEGARA TBK PT 5.125% 16/05/2024	USD	-	600,000.00	-	TMB BANK PCL FRN PERP EMTN	USD	3,100,000.00	700,000.00	-
PERUSAHAAN PENERBIT SBSN INDONESIA III 4.550% 29/03/2026	USD	-	6,000,000.00	-	UNION BANK OF PHILIPPINES 2.125% 22/10/2025	USD	1,250,000.00	1,250,000.00	-
PETRONAS ENERGY CANADA LTD 2.112% 23/03/2028	USD	350,000.00	350,000.00	-	UNITED OVERSEAS BANK LTD 15/04/2029 FRN EMTN	USD	-	1,350,000.00	-
PHILIPPINE NATIONAL BANK 3.280% 27/09/2024	USD	-	3,315,000.00	-					
EMTN									

NN (L) Asian Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
VANKE REAL ESTATE HONG KONG CO LTD 4.200% 07/06/2024 EMTN	USD	-	2,500,000.00	-
VIGOROUS CHAMPION INTERNATIONAL LTD 2.950% 25/02/2031 EMTN	USD	410,000.00	410,000.00	-
WEIBO CORP 1.250% 15/11/2022	USD	-	2,375,000.00	-
WELL HOPE DEVELOPMENT LTD FRN PERP	USD	-	900,000.00	-
WENS FOODSTUFFS GROUP CO LTD 3.258% 29/10/2030	USD	6,000,000.00	-	-
WESTPAC BANKING CORP 23/11/2031 FRN	USD	-	4,000,000.00	-
WOORI CARD CO LTD 1.750% 23/03/2026	USD	1,250,000.00	1,250,000.00	-
XIAOMI BEST TIME INTERNATIONAL LTD 3.375% 29/04/2030	USD	-	1,800,000.00	-
YANGO JUSTICE INTERNATIONAL LTD 7.500% 15/04/2024	USD	1,000,000.00	-	-
YANGO JUSTICE INTERNATIONAL LTD 7.500% 17/02/2025	USD	900,000.00	-	-
YANLORD LAND HK CO LTD 6.800% 27/02/2024	USD	-	1,450,000.00	-
YUZHOU GROUP HOLDINGS CO LTD 6.350% 13/01/2027	USD	900,000.00	-	-
YUZHOU GROUP HOLDINGS CO LTD 8.500% 26/02/2024	USD	-	1,650,000.00	-
ZHENRO PROPERTIES GROUP LTD 6.630% 07/01/2026	USD	1,800,000.00	1,800,000.00	-

NN (L) Asian High Yield

(Denominated in USD)

Portfolio movements as at 31/03/2021

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 ELECTRICITY	USD	-	1,000,000.00	-	CHINA GRAND	USD	-	1,000,000.00	-
MUMBAI 3.949%					AUTOMOTIVE SERVICES				
12/02/2030					LTD 8.625% 08/04/2022				
ADANI GREEN ENERGY UP	USD	-	3,700,000.00	-	CHINA HONGQIAO GROUP	USD	-	2,000,000.00	-
LTD / PRAYATNA					LTD 7.125% 22/07/2022				
DEVELOPERS PVT LTD /					CHINA HONGQIAO GROUP	USD	-	500,000.00	-
PARAMPUJYA SOLAR					LTD 7.375% 02/05/2023				
ENERG 6.250% 10/12/2024					CHINA OIL & GAS GROUP	USD	1,000,000.00	-	-
ADANI TRANSMISSION LTD	USD	-	965,000.00	-	LTD 5.500% 25/01/2023				
4.250% 21/05/2036					CHINA SCE GROUP	USD	400,000.00	-	-
ALAM SUTERA REALTY TBK	USD	662,500.00	500.00	-	HOLDINGS LTD 5.950%				
6.000% 02/05/2024					29/09/2024				
ALAM SUTERA REALTY TBK	USD	1,987,500.00	500.00	-	CHINA SCE GROUP	USD	1,300,000.00	-	-
6.250% 02/11/2025					HOLDINGS LTD 6.000%				
ASAHI MUTUAL LIFE	USD	1,050,000.00	-	-	04/02/2026				
INSURANCE CO FRN PERP					CHINA SCE GROUP	USD	1,800,000.00	550,000.00	-
AUSTRALIA & NEW	USD	-	2,000,000.00	-	HOLDINGS LTD 7.000%				
ZEALAND BANKING GROUP					02/05/2025				
LTD/UNITED KINGDOM FRN					CHINA SCE GROUP	USD	-	1,950,000.00	-
PERP					HOLDINGS LTD 7.375%				
BANGKOK BANK PCL/HONG	USD	1,000,000.00	200,000.00	-	09/04/2024				
KONG FRN PERP EMTN					CIFI HOLDINGS GROUP CO	USD	-	500,000.00	-
BANK NEGARA INDONESIA	USD	650,000.00	-	-	LTD 6.550% 28/03/2024				
3.750% 30/03/2026 EMTN					CLEAN RENEWABLE POWER	USD	1,400,000.00	-	-
BANK OF EAST ASIA	USD	-	600,000.00	-	MAURITIUS PTE LTD				
LTD/THE FRN PERP					4.250% 25/03/2027				
BANK OF EAST ASIA	USD	3,400,000.00	400,000.00	-	CMB WING LUNG BANK	USD	-	500,000.00	-
LTD/THE FRN PERP					LTD FRN PERP EMTN				
BANK OF EAST ASIA	USD	1,300,000.00	-	-	CONTINUUM ENERGY	USD	400,000.00	-	-
LTD/THE FRN PERP EMTN					LEVANTER PTE LTD 4.500%				
CAS CAPITAL NO 1 LTD FRN	USD	2,900,000.00	-	-	09/02/2027				
PERP					COUNTRY GARDEN	USD	-	1,200,000.00	-
CENTRAL CHINA REAL	USD	-	700,000.00	-	HOLDINGS CO LTD 7.250%				
ESTATE LTD 6.875%					08/04/2026				
08/08/2022					EASY TACTIC LTD 8.125%	USD	700,000.00	-	-
CENTRAL CHINA REAL	USD	-	1,830,000.00	-	27/02/2023				
ESTATE LTD 7.250%					FANTASIA HOLDINGS	USD	-	1,000,000.00	-
24/04/2023					GROUP CO LTD 10.875%				
CENTRAL CHINA REAL	USD	2,450,000.00	-	-	09/01/2023				
ESTATE LTD 7.750%					FANTASIA HOLDINGS	USD	-	400,000.00	-
24/05/2024					GROUP CO LTD 11.875%				
CFLD CAYMAN	USD	-	500,000.00	-	01/06/2023				
INVESTMENT LTD 7.125%					FANTASIA HOLDINGS	USD	-	940,000.00	-
08/04/2022					GROUP CO LTD 12.250%				
CFLD CAYMAN	USD	-	1,900,000.00	-	18/10/2022				
INVESTMENT LTD 8.050%					FANTASIA HOLDINGS	USD	600,000.00	-	-
13/01/2025					GROUP 10.875%				
CFLD CAYMAN	USD	-	1,800,000.00	-	02/03/2024				
INVESTMENT LTD 8.600%					FANTASIA HOLDINGS	USD	2,400,000.00	-	-
08/04/2024					GROUP 9.875% 19/10/2023				
CFLD CAYMAN	USD	-	1,300,000.00	-	FORTUNE STAR BV 5.950%	USD	200,000.00	-	-
INVESTMENT LTD 8.750%					19/10/2025				
28/09/2022					FORTUNE STAR BVI LTD	USD	1,650,000.00	-	-
CHAMPION PATH	USD	300,000.00	-	-	5.950% 19/10/2025				
HOLDINGS LTD 4.500%					FORTUNE STAR BVI LTD	USD	400,000.00	-	-
27/01/2026					6.850% 02/07/2024				
CHINA AOYUAN GROUP	USD	1,500,000.00	-	-	GLOBAL PRIME CAPITAL	USD	-	1,000,000.00	-
LTD 5.880% 01/03/2027					PTE LTD 5.950%				
CHINA AOYUAN GROUP	USD	600,000.00	600,000.00	-	23/01/2025				
LTD 5.980% 18/08/2025					GOHL CAPITAL LTD 4.250%	USD	-	1,000,000.00	-
CHINA EVERGRANDE	USD	750,000.00	500,000.00	-	24/01/2027				
GROUP 8.250% 23/03/2022					GOLDEN LEGACY PTE LTD	USD	-	3,800,000.00	-
CHINA EVERGRANDE	USD	500,000.00	500,000.00	-	6.875% 27/03/2024				
GROUP 9.500% 11/04/2022					GREENKO DUTCH BV	USD	1,050,000.00	-	-
					3.850% 29/03/2026				
					GREENKO INVESTMENT CO	USD	1,000,000.00	-	-
					4.875% 16/08/2023				
					GREENKO SOLAR	USD	-	1,200,000.00	-
					MAURITIUS LTD 5.550%				
					29/01/2025				

NN (L) Asian High Yield

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
GREENLAND GLOBAL INVESTMENT LTD 26/09/2021 FRN	USD	-	500,000.00	-	SHANDONG IRON AND STEEL XINHENG INTERNATIONAL CO LTD 6.850% 25/09/2022	USD	-	2,500,000.00	-
GREENLAND GLOBAL INVESTMENT LTD 6.125% 22/04/2023 EMTN	USD	1,000,000.00	-	-	SHRIRAM TRANSPORT FINANCE CO LTD 4.400% 13/03/2024 EMTN	USD	2,000,000.00	-	-
GREENLAND GLOBAL INVESTMENT LTD 7.250% 22/01/2025 EMTN	USD	-	250,000.00	-	SMC GLOBAL POWER HOLDINGS CORP FRN PERP	USD	-	1,900,000.00	-
INDUSIND BANK LTD/GIFT CITY 3.875% 15/04/2022	USD	-	700,000.00	-	SMC GLOBAL POWER HOLDINGS CORP FRN PERP	USD	2,700,000.00	-	-
EMTN JAPFA COMFEED INDONESIA TBK PT 5.375% 23/03/2026	USD	550,000.00	-	-	SRI REJEKI ISMAN TBK PT 7.250% 16/01/2025	USD	-	500,000.00	-
JSW STEEL LTD 5.950% 18/04/2024	USD	700,000.00	-	-	STAR ENERGY GEOTHERMAL DARAJAT II / STAR ENERGY	USD	200,000.00	200,000.00	-
KAISA GROUP HOLDINGS LTD 10.875% 23/07/2023	USD	650,000.00	-	-	GEOTHERMAL SALAK 4.850% 14/10/2038	USD	-	-	-
KAISA GROUP HOLDINGS LTD 11.250% 16/04/2025	USD	1,150,000.00	-	-	STUDIO CITY FINANCE LTD 5.000% 15/01/2029	USD	800,000.00	-	-
KASIKORNBANK PCL/HONG KONG FRN PERP EMTN	USD	5,550,000.00	500,000.00	-	STUDIO CITY FINANCE LTD 6.500% 15/01/2028	USD	600,000.00	-	-
KRUNG THAI BANK PCL/CAYMAN ISLANDS FRN PERP	USD	1,700,000.00	-	-	SUNAC CHINA HOLDINGS LTD 5.950% 26/04/2024	USD	800,000.00	-	-
KWVG GROUP HOLDINGS LTD 7.875% 01/09/2023	USD	-	500,000.00	-	SUNAC CHINA HOLDINGS LTD 6.500% 26/01/2026	USD	1,400,000.00	-	-
LISTRINDO CAPITAL BV 4.950% 14/09/2026	USD	-	1,000,000.00	-	SUNAC CHINA HOLDINGS LTD 7.000% 09/07/2025	USD	600,000.00	-	-
LMIRT CAPITAL PTE LTD 7.250% 19/06/2024	USD	-	500,000.00	-	SUNAC CHINA HOLDINGS LTD 7.500% 01/02/2024	USD	-	500,000.00	-
LMIRT CAPITAL PTE LTD 7.500% 09/02/2026	USD	550,000.00	-	-	SUNAC CHINA HOLDINGS LTD 8.350% 19/04/2023	USD	-	1,550,000.00	-
LOGAN PROPERTY HOLDINGS CO 4.850% 14/12/2026	USD	450,000.00	450,000.00	-	THETA CAPITAL PTE LTD 6.750% 31/10/2026	USD	-	1,000,000.00	-
MACQUARIE BANK LTD/LONDON FRN PERP	USD	1,100,000.00	-	-	TIMES CHINA HOLDINGS LTD 6.200% 22/03/2026	USD	200,000.00	-	-
MANILA WATER CO INC 4.375% 30/07/2030	USD	-	700,000.00	-	TIMES CHINA HOLDINGS LTD 6.750% 08/07/2025	USD	1,000,000.00	-	-
MEDCO OAK TREE PTE LTD 7.375% 15/05/2026	USD	1,000,000.00	-	-	TMB BANK PCL FRN PERP EMTN	USD	500,000.00	-	-
MGM CHINA HOLDINGS LTD 4.750% 01/02/2027	USD	1,050,000.00	-	-	TONGYANG LIFE INSURANCE CO FRN PERP	USD	200,000.00	-	-
MINEJESA CAPITAL BV 5.625% 10/08/2037	USD	2,000,000.00	-	-	TOWER BERSAMA INFRASTRUCTURE TBK PT 4.250% 21/01/2025	USD	-	2,500,000.00	-
NANYANG COMMERCIAL BANK LTD FRN PERP	USD	2,000,000.00	2,200,000.00	-	TSINGHUA UNIC LTD 4.750% 31/01/2021	USD	200,000.00	-	-
NEW METRO GLOBAL LTD 4.800% 15/12/2024	USD	200,000.00	200,000.00	-	UPL CORP LTD 4.625% 16/06/2030	USD	-	1,050,000.00	-
NEW METRO GLOBAL LTD 7.500% 20/03/2022	USD	-	2,685,000.00	-	VEDANTA RESOURCES FINANCE II PLC 13.875% 21/01/2024	USD	1,500,000.00	-	-
NWD FINANCE (BVI) 4.800% PERP	USD	650,000.00	650,000.00	-	YANGO JUSTICE INTERNATIONAL LTD 7.500% 15/04/2024	USD	1,000,000.00	-	-
PERIAMA HOLDINGS LLC/DE 5.950% 19/04/2026	USD	800,000.00	-	-	YANGO JUSTICE INTERNATIONAL LTD 7.500% 17/02/2025	USD	1,100,000.00	-	-
RED SUN PROPERTIES GROUP 7.300% 13/01/2025	USD	200,000.00	-	-	YANLORD LAND HK CO LTD 6.800% 27/02/2024	USD	-	2,150,000.00	-
RENEW POWER SYNTHETIC 6.670% 12/03/2024	USD	-	1,000,000.00	-	YUZHOU GROUP HOLDINGS CO LTD 6.350% 13/01/2027	USD	400,000.00	-	-
RESORTS WORLD LAS VEGAS LLC / RWLV CAPITAL INC 4.625% 06/04/2031	USD	400,000.00	-	-	YUZHOU GROUP HOLDINGS CO LTD 7.375% 13/01/2026	USD	800,000.00	-	-
RKPF OVERSEAS 2020 A LTD 5.200% 12/01/2026	USD	2,000,000.00	-	-	YUZHOU GROUP HOLDINGS CO LTD 7.700% 20/02/2025	USD	-	700,000.00	-
SCENERY JOURNEY LTD 11.500% 24/10/2022	USD	500,000.00	-	-	YUZHOU GROUP HOLDINGS CO LTD 8.375% 30/10/2024	USD	-	300,000.00	-
SCENTRE GROUP TRUST 2 24/09/2080 FRN	USD	700,000.00	-	-	YUZHOU GROUP HOLDINGS CO LTD 8.500% 26/02/2024	USD	-	650,000.00	-

NN (L) Asian High Yield

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ZHENRO PROPERTIES GROUP LTD 6.630% 07/01/2026	USD	3,500,000.00	1,000,000.00	-
1MDB GLOBAL INVESTMENTS LTD 4.400% 09/03/2023	USD	1,000,000.00	-	-

NN (L) Climate & Environment

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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				
ACCENTURE PLC - A	USD	21,520.00	1,575.00	-
ADEVINTA ASA - B	NOK	335,500.00	-	-
ALFEN BEHEER BV	EUR	64,500.00	-	-
AMERICAN WATER WORKS CO INC	USD	38,358.00	-	-
ANSYS INC	USD	19,700.00	-	-
AO SMITH CORP	USD	18,000.00	43,000.00	-
ASPEN TECHNOLOGY INC	USD	26,539.00	-	-
ATLAS COPCO AB - A	SEK	93,130.00	-	-
BAKKAFROST P/F	NOK	83,063.00	-	-
BEFESA SA	EUR	50,028.00	-	-
BUNZL PLC	GBP	5,500.00	-	-
CHR HANSEN HOLDING AS	DKK	55,563.00	-	-
DAIKIN INDUSTRIES LTD	JPY	15,330.00	3,500.00	-
DANAHER CORP	USD	30,754.00	3,900.00	-
DESCARTES SYSTEMS	CAD	100,957.00	-	-
GROUP INC/THE				
DS SMITH PLC	GBP	497,203.00	-	-
ECOLAB INC	USD	29,417.00	-	-
HALMA PLC	GBP	185,260.00	-	-
HELLOFRESH SE	EUR	87,916.00	23,000.00	-
IDEX CORP	USD	25,500.00	-	-
JOHNSON MATTHEY PLC	GBP	-	34,000.00	-
KADANT INC	USD	28,028.00	-	-
KINGSPAN GROUP PLC	EUR	30,000.00	-	-
LANDIS+GYR GROUP AG	CHF	-	10,500.00	-
LEGRAND SA	EUR	56,268.00	-	-
MICROSOFT CORP	USD	26,634.00	4,634.00	-
NOVOZYMES AS - B	DKK	113,440.00	31,440.00	-
SALMAR ASA	NOK	64,418.00	-	-
SCHNEIDER ELECTRIC SE	EUR	36,327.00	-	-
SGS SA - REG	CHF	857.00	-	-
SIEMENS GAMESA	EUR	162,500.00	56,348.00	-
RENEWABLE ENERGY SA SOLAREEDGE	USD	29,200.00	11,500.00	-
TECHNOLOGIES INC				
TOMRA SYSTEMS ASA	NOK	131,500.00	-	-
TRANE TECHNOLOGIES PLC	USD	45,500.00	-	-
VERISK ANALYTICS INC - A	USD	32,870.00	-	-
VESTAS WIND SYSTEMS AS	DKK	21,624.00	2,900.00	-
WATTS WATER TECHNOLOGIES INC - A	USD	19,797.00	2,500.00	-
XYLEM INC/NY	USD	38,586.00	29,200.00	-
ZOETIS INC	USD	17,724.00	-	-

NN (L) Corporate Green Bond

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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	-	3,000,000.00	-	FERROVIE DELLO STATO ITALIANE SPA 0.875% 07/12/2023 EMTN	EUR	-	894,000.00	-
0.875% 22/04/2025 EMTN	EUR	2,475,000.00	-	-	FERROVIE DELLO STATO ITALIANE SPA 1.125% 09/07/2026 EMTN	EUR	-	1,079,000.00	-
ACEA SPA 0.250% 28/07/2030 EMTN	EUR	-	2,087,000.00	-	HSBC HOLDINGS PLC	EUR	-	1,000,000.00	-
APPLE INC ZCP 15/11/2025	EUR	1,000,000.00	-	-	04/12/2024 FRN EMTN	EUR	-	1,300,000.00	-
ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031 EMTN	EUR	2,200,000.00	-	-	IBERDROLA FINANZAS SA	EUR	-	1,300,000.00	-
BANCO DE SABADELL SA 11/03/2027 FRN	EUR	-	4,800,000.00	-	1.000% 07/03/2025 EMTN	EUR	-	3,000,000.00	-
BANCO SANTANDER SA	EUR	2,000,000.00	-	-	IBERDROLA FINANZAS SA	EUR	-	3,000,000.00	-
0.300% 04/10/2026 EMTN	EUR	3,084,000.00	-	-	1.250% 28/10/2026 EMTN	EUR	5,000,000.00	-	-
BANCO SANTANDER SA	EUR	2,500,000.00	-	-	IBERDROLA	EUR	-	-	-
1.125% 23/06/2027 EMTN	EUR	-	1,000,000.00	-	INTERNATIONAL BV FRN	EUR	4,117,000.00	-	-
BANK OF IRELAND GROUP PLC 0.375% 10/05/2027 FRN EMTN	EUR	-	-	-	PERP	EUR	-	-	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.100% 08/10/2027 EMTN	EUR	-	-	-	INTESA SANPAOLO SPA	EUR	-	-	-
BERLIN HYP AG 0.500% 26/09/2023 EMTN	EUR	-	-	-	0.750% 16/03/2028 EMTN	EUR	-	-	-
BNP PARIBAS SA	EUR	6,300,000.00	-	-	KBC GROUP NV 0.875% 27/06/2023 EMTN	EUR	-	2,400,000.00	-
14/10/2027 FRN EMTN	EUR	2,600,000.00	-	-	LEASEPLAN CORP NV	EUR	1,500,000.00	-	-
CAIXABANK SA 09/02/2029 FRN EMTN	EUR	2,500,000.00	-	-	3.500% 09/04/2025 EMTN	EUR	-	3,578,000.00	-
CAIXABANK SA 18/06/2031 FRN EMTN	EUR	2,200,000.00	-	-	GROUP INC 0.680% 26/01/2023 EMTN	EUR	200,000.00	-	-
CAIXABANK SA 18/11/2026 FRN EMTN	EUR	1,800,000.00	-	-	GROUP INC 0.848% 19/07/2029	EUR	-	-	-
CNP ASSURANCES	EUR	500,000.00	-	-	MITSUBISHI UFJ FINANCIAL GROUP INC 0.980% 09/10/2023 EMTN	EUR	-	2,340,000.00	-
27/07/2050 FRN	EUR	1,800,000.00	-	-	NATIONAL GRID	EUR	-	1,500,000.00	-
COVIVIO 1.125% 17/09/2031	EUR	2,000,000.00	-	-	ELECTRICITY TRANSMISSION PLC 0.190% 20/01/2025	EUR	-	-	-
CPI PROPERTY GROUP SA	EUR	2,471,000.00	-	-	NORDEA BANK ABP 0.375% 28/05/2026 EMTN	EUR	-	3,300,000.00	-
2.750% 12/05/2026 EMTN	EUR	-	-	-	NORDEA BANK ABP 0.500% 19/03/2031 EMTN	EUR	2,364,000.00	-	-
CTP BV 0.625% 27/11/2023 EMTN	EUR	-	-	-	SBAB BANK AB 0.500% 13/05/2025 EMTN	EUR	-	5,200,000.00	-
CTP BV 0.750% 18/02/2027 EMTN	EUR	5,200,000.00	-	-	SK HYNIX INC 2.375% 19/01/2031	USD	930,000.00	-	-
DAIMLER AG 0.750% 10/09/2030 EMTN	EUR	2,571,000.00	-	-	STORA ENSO OYJ 0.625% 02/12/2030 EMTN	EUR	2,930,000.00	-	-
DAIMLER AG 0.750% 11/03/2033 EMTN	EUR	1,600,000.00	-	-	SVENSKA HANDELSBANKEN AB 0.010% 02/12/2027 EMTN	EUR	2,000,000.00	-	-
DIGITAL DUTCH FINCO BV	EUR	3,000,000.00	-	-	TELECOM ITALIA	EUR	4,340,000.00	-	-
1.000% 15/01/2032	EUR	-	-	-	SPA/MILANO 1.625% 18/01/2029 EMTN	EUR	-	-	-
DIGITAL EURO FINCO LLC	EUR	-	-	-	TENNET HOLDING BV FRN	EUR	1,300,000.00	-	-
2.500% 16/01/2026	EUR	-	-	-	PERP	EUR	2,000,000.00	4,700,000.00	-
DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	200,000.00	-	-	TENNET HOLDING BV FRN	EUR	6,170,000.00	-	-
EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027 EMTN	EUR	3,000,000.00	-	-	PERP	EUR	-	-	-
ENBW ENERGIE BADEN-WUERTTEMBERG AG 05/11/2029 FRN	EUR	1,500,000.00	-	-	UPM-KYMMENE OYJ	EUR	-	-	-
ENGIE SA FRN PERP	EUR	-	1,000,000.00	-	0.125% 19/11/2028 EMTN	EUR	-	1,464,000.00	-
ENGIE SA 0.875% 27/03/2024 EMTN	EUR	1,250,000.00	-	-	VATTENFALL AB 0.500% 24/06/2026 EMTN	EUR	800,000.00	-	-
EQUINIX INC 1.000% 15/03/2033	EUR	2,000,000.00	-	-	VERBUND AG 0.900% 01/04/2041	EUR	1,500,000.00	-	-
EUROGRID GMBH 1.113% 15/05/2032 EMTN	EUR	1,735,000.00	-	-	VOLKSWAGEN	EUR	-	-	-
FAURECIA SE 2.375% 15/06/2029	EUR	-	-	-	INTERNATIONAL FINANCE NV 0.875% 22/09/2028 EMTN	EUR	1,700,000.00	-	-
					VOLKSWAGEN	EUR	-	-	-
					INTERNATIONAL FINANCE NV 1.250% 23/09/2032 EMTN	EUR	-	-	-

(Denominated in USD)

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 0.125% 09/07/2046 STEP-UP				
					USD	16,727,000.00	-	-	
Loan					ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.500% 09/07/2029				
REPUBLIC OF IRAQ ZCP 01/01/2028	USD	-	8,140,049.27	-	BAHAMAS GOVERNMENT INTERNATIONAL BOND 8.950% 15/10/2032	EUR	-	2,858,569.00	-
Bonds and other debt instruments					BAHRAIN GOVERNMENT INTERNATIONAL BOND 4.250% 25/01/2028 EMTN				
ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 11/10/2027	USD	-	1,000,000.00	-	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.250% 25/01/2033 EMTN	USD	29,910,000.00	1,500,000.00	-
ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 30/09/2049	USD	-	2,000,000.00	-	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.250% 25/01/2051 EMTN	USD	22,985,000.00	-	-
ABU DHABI GOVERNMENT INTERNATIONAL BOND 4.000% 14/02/2051 EMTN	USD	-	10,000,000.00	-	BANCO DEL ESTADO DE CHILE 3.875% 08/02/2022	USD	34,478,000.00	3,595,000.00	-
ABU DHABI GOVERNMENT INTERNATIONAL BOND 4.500% 22/04/2060 EMTN	USD	-	1,000,000.00	-	BANCO DO ESTADO DO RIO GRANDE DO SUL SA 28/01/2031 FRN	USD	41,045,000.00	1,800,000.00	-
AES ANDRES BV / DOMINICAN POWER PARTNERS / EMPRESA GENERADORA DE ELECTRICIDAD IT 7.950% 11/05/2026	USD	-	9,300,000.00	-	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.625% 17/02/2024	EUR	2,000,000.00	-	-
AFRICAN EXPORT-IMPORT BANK/THE 4.125% 20/06/2024 EMTN	USD	-	11,180,000.00	-	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.750% 30/01/2025	USD	4,100,000.00	-	-
AI CANDELARIA SPAIN SLU 7.500% 15/12/2028	USD	3,750,000.00	-	-	BANQUE OUEST AFRICAINE DE DEVELOPPEMENT 4.700% 22/10/2031	USD	-	10,760,000.00	-
AIA GROUP LTD FRN PERP GMTN	USD	12,000,000.00	3,000,000.00	-	BANQUE OUEST AFRICAINE DE D VELOPPEMENT 2.750% 22/01/2033	USD	7,840,000.00	7,840,000.00	-
AIRPORT AUTHORITY FRN PERP	USD	10,000,000.00	10,000,000.00	-	BENIN GOVERNMENT INTERNATIONAL BOND 4.875% 19/01/2032	EUR	13,665,000.00	-	-
AIRPORT AUTHORITY HK FRN PERP	USD	7,000,000.00	7,000,000.00	-	BENIN GOVERNMENT INTERNATIONAL BOND 6.875% 19/01/2052	EUR	7,253,000.00	-	-
AIRPORT AUTHORITY HK 2.625% 04/02/2051	USD	6,000,000.00	6,000,000.00	-	BERMUDA GOVERNMENT INTERNATIONAL BOND 2.375% 20/08/2030	USD	-	800,000.00	-
ALBANIA GOVERNMENT INTERNATIONAL BOND 3.500% 16/06/2027	EUR	-	1,030,000.00	-	BERMUDA GOVERNMENT INTERNATIONAL BOND 2.375% 20/08/2030	USD	-	1,265,000.00	-
ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.000% 26/11/2029 EMTN	USD	1,500,000.00	1,600,000.00	-	BIOCEANICO SOVERE ZCP 05/06/2034	USD	3,965,018.61	-	-
ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.250% 09/05/2028	USD	-	8,900,000.00	-	BOLIVIAN GOVERNMENT INTERNATIONAL BOND 4.500% 20/03/2028	USD	3,500,000.00	-	-
ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.125% 26/11/2049 EMTN	USD	2,200,000.00	-	-	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.875% 06/06/2025	USD	12,400,000.00	11,895,000.00	-
ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.375% 08/05/2048	USD	770,000.00	400,000.00	-	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.750% 14/01/2050	USD	17,895,000.00	-	-
ANTOFAGASTA PLC 2.375% 14/10/2030	USD	4,400,000.00	4,400,000.00	-	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.000% 27/01/2045	USD	3,870,000.00	-	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.125% 09/07/2030	EUR	-	5,000,000.00	-	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6.250% 14/11/2024	USD	17,600,000.00	2,745,000.00	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.125% 09/07/2035 STEP-UP	USD	53,109,800.00	-	-	BULGARIA 2.375% 20/08/2030	EUR	-	2,630,000.00	-

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BULGARIA 5.875% 24/02/2026	EUR	-	27,320,000.00	-	CORP NACIONAL DEL COBRE DE CHILE 4.375% 05/02/2049	USD	-	1,000,000.00	-
CAMEROON GOVERNMENT INTERNATIONAL BOND	USD	-	4,000,000.00	-	COSTA RICA GOVERNMENT INTERNATIONAL BOND	USD	1,400,000.00	-	-
9.500% 19/11/2025 CELULOSA ARAUCO Y CONSTITUCION SA 5.150% 29/01/2050	USD	-	2,600,000.00	-	5.625% 30/04/2043 COSTA RICA GOVERNMENT INTERNATIONAL BOND	USD	-	1,000,000.00	-
CEMEX SAB DE CV 3.875% 11/07/2031	USD	7,000,000.00	7,000,000.00	-	7.000% 04/04/2044 COSTA RICA GOVERNMENT INTERNATIONAL BOND	USD	-	1,100,000.00	-
CHAMPION PATH HOLDINGS LTD 4.500% 27/01/2026	USD	8,000,000.00	-	-	7.158% 12/03/2045 COUNTRY GARDEN HOLDING 3.875% 22/10/2030	USD	7,200,000.00	7,200,000.00	-
CHILE GOVERNMENT INTERNATIONAL BOND	USD	-	2,560,000.00	-	CROATIA GOVERNMENT INTERNATIONAL BOND	EUR	9,115,000.00	7,115,000.00	-
2.450% 31/01/2031 CHILE GOVERNMENT INTERNATIONAL BOND	USD	29,737,000.00	9,337,000.00	-	1.125% 04/03/2033 CROATIA GOVERNMENT INTERNATIONAL BOND	EUR	7,595,000.00	4,595,000.00	-
3.100% 22/01/2061 CHILE GOVERNMENT INTERNATIONAL BOND	USD	5,611,000.00	-	-	1.750% 04/03/2041 DEVELOPMENT BANK OF THE REPUBLIC OF BELARUS	USD	400,000.00	-	-
3.500% 15/04/2053 CHILE GOVERNMENT INTERNATIONAL BOND	USD	-	2,800,000.00	-	JSC 6.750% 02/05/2024 DIANJIAN HAIYU LTD FRN PERP EMTN	USD	-	2,000,000.00	-
3.500% 25/01/2050 CHINA EVERGRANDE GROUP 8.750% 28/06/2025	USD	-	3,300,000.00	-	DIANJIAN INTERNATIONAL FINANCE LTD FRN PERP DOMINICAN REPUBLIC INTERNATIONAL BOND	USD	-	2,000,000.00	-
CHINA GOVERNMENT INTERNATIONAL BOND	USD	10,000,000.00	10,000,000.00	-	4.500% 30/01/2030 DOMINICAN REPUBLIC INTERNATIONAL BOND	USD	17,000,000.00	2,000,000.00	-
0.550% 21/10/2025 CHINA GOVERNMENT INTERNATIONAL BOND	USD	6,000,000.00	6,000,000.00	-	4.875% 23/09/2032 DOMINICAN REPUBLIC INTERNATIONAL BOND	USD	10,795,000.00	5,500,000.00	-
1.200% 21/10/2030 CHINA GOVERNMENT INTERNATIONAL BOND	USD	5,000,000.00	5,000,000.00	-	5.300% 21/01/2041 DOMINICAN REPUBLIC INTERNATIONAL BOND	USD	25,197,000.00	-	-
2.250% 21/10/2050 CHINA HUANENG GROUP HONG KONG TREASURY MANAGEMENT HOLDING LTD FRN PERP	USD	4,700,000.00	4,700,000.00	-	5.875% 30/01/2060 DOMINICAN REPUBLIC INTERNATIONAL BOND	USD	9,540,000.00	4,600,000.00	-
CHINA MINMETALS CORP FRN PERP	USD	-	7,000,000.00	-	6.850% 27/01/2045 DOMINICAN REPUBLIC INTERNATIONAL BOND	USD	-	6,000,000.00	-
CHINALCO CAPITAL HOLDINGS LTD 4.250% 21/04/2022	USD	-	2,000,000.00	-	7.450% 30/04/2044 DUBAI GOVERNMENT INTERNATIONAL BOND	USD	-	8,600,000.00	-
CN HUANENG GP HK TREASURY FRN PERP	USD	4,700,000.00	4,700,000.00	-	3.900% 09/09/2050 ECOPETROL SA 5.875% 28/05/2045	USD	-	1,750,000.00	-
CNAC HK FINBRIDGE CO LTD 3.500% 19/07/2022	USD	-	18,531,000.00	-	ECOPETROL SA 7.375% 18/09/2043	USD	1,600,000.00	-	-
CNRC CAPITALE LTD FRN PERP	USD	-	15,100,000.00	-	ECUADOR GOVERNMENT INTERNATIONAL BOND ZCP	USD	22,117,892.00	-	-
COLOMBIA GOVERNMENT INTERNATIONAL BOND	USD	10,200,000.00	-	-	31/07/2030 ECUADOR GOVERNMENT INTERNATIONAL BOND	USD	-	1,500,000.00	-
3.125% 15/04/2031 COLOMBIA GOVERNMENT INTERNATIONAL BOND	USD	20,759,000.00	1,859,000.00	-	0.500% 31/07/2030 ECUADOR GOVERNMENT INTERNATIONAL BOND	USD	-	2,000,000.00	-
3.875% 15/02/2061 COLOMBIA GOVERNMENT INTERNATIONAL BOND	USD	250,000.00	250,000.00	-	0.500% 31/07/2035 ECUADOR GOVERNMENT INTERNATIONAL BOND	USD	24,857,030.00	-	-
4.000% 26/02/2024 COMISION FEDERAL DE ELECTRICIDAD 3.348% 09/02/2031	USD	2,637,000.00	600,000.00	-	0.500% 31/07/2040 EGYPT GOVERNMENT INTERNATIONAL BOND	USD	-	12,726,000.00	-
COMISION FEDERAL DE ELECTRICIDAD 4.050% 20/03/2050 EMTN	USD	-	1,500,000.00	-	3.875% 16/02/2026 EMTN				
COMISION FEDERAL DE ELECTRICIDAD 4.677% 09/02/2051	USD	12,906,000.00	-	-					

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
EGYPT GOVERNMENT INTERNATIONAL BOND 5.750% 29/05/2024	USD	-	2,575,000.00	-	EMPRESAS PUBLICAS DE MEDELLIN ESP 4.375% 15/02/2031	USD	1,725,000.00	-	-
EGYPT GOVERNMENT INTERNATIONAL BOND 5.875% 16/02/2031 EMTN	USD	13,705,000.00	-	-	ESKOM HOLDINGS SOC LTD 6.750% 06/08/2023 EMTN	USD	-	1,500,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 6.125% 31/01/2022	USD	-	16,980,000.00	-	ESKOM HOLDINGS SOC LTD 7.125% 11/02/2025	USD	3,000,000.00	-	-
EGYPT GOVERNMENT INTERNATIONAL BOND 7.500% 16/02/2061 EMTN	USD	17,587,000.00	-	-	ETHIOPIA INTERNATIONAL BOND 6.625% 11/12/2024	USD	-	350,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 7.625% 29/05/2032	USD	-	1,155,000.00	-	EXPORT-IMPORT BANK OF INDIA 2.250% 13/01/2031 EMTN	USD	17,600,000.00	-	-
EGYPT GOVERNMENT INTERNATIONAL BOND 7.903% 21/02/2048	USD	1,000,000.00	1,700,000.00	-	FINANCE DEPARTMENT GOVERNMENT OF SHARJAH 3.625% 10/03/2033 EMTN	USD	12,530,000.00	-	-
EGYPT GOVERNMENT INTERNATIONAL BOND 8.500% 31/01/2047	USD	1,000,000.00	-	-	FINANCE DEPARTMENT GOVERNMENT OF SHARJAH 4.375% 10/03/2051 EMTN	USD	12,530,000.00	-	-
EGYPT GOVERNMENT INTERNATIONAL BOND 8.700% 01/03/2049	USD	2,500,000.00	3,400,000.00	-	FOXCONN FAR EAST LTD 2.500% 28/10/2030 EMTN	USD	18,000,000.00	18,000,000.00	-
EGYPT GOVERNMENT INTERNATIONAL BOND 8.875% 29/05/2050	USD	1,000,000.00	9,500,000.00	-	FRESNILLO PLC 4.250% 02/10/2050	USD	-	2,110,000.00	-
EL SALVADOR GOVERNMENT INTERNATIONAL BOND 5.875% 30/01/2025	USD	1,073,000.00	-	-	GALAXY PIPELINE ASSETS BIDCO LTD 2.160% 31/03/2034	USD	9,817,000.00	-	-
EL SALVADOR GOVERNMENT INTERNATIONAL BOND 6.375% 18/01/2027	USD	500,000.00	-	-	GALAXY PIPELINE ASSETS BIDCO LTD 2.940% 30/09/2040	USD	9,488,000.00	-	-
EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.124% 20/01/2050	USD	11,100,000.00	-	-	GC TREASURY CENTER CO LTD 4.300% 18/03/2051	USD	4,000,000.00	4,000,000.00	-
EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 01/02/2041	USD	500,000.00	-	-	GC TREASURY CENTRE CO 2.980% 18/03/2031	USD	5,000,000.00	5,000,000.00	-
EL SALVADOR GOVERNMENT INTERNATIONAL BOND 9.500% 15/07/2052	USD	-	2,000,000.00	-	GHANA GOVERNMENT INTERNATIONAL BOND ZCP 07/04/2025	USD	22,860,000.00	-	-
EMIRATES DEVELOPMENT BANK PJSC 3.516% 06/03/2024 EMTN	USD	-	2,000,000.00	-	GHANA GOVERNMENT INTERNATIONAL BOND 6.375% 11/02/2027	USD	200,000.00	2,500,000.00	-
EMPRESA DE LOS FERROCARRILES DEL ESTADO 3.068% 18/08/2050	USD	1,100,000.00	-	-	GHANA GOVERNMENT INTERNATIONAL BOND 7.625% 16/05/2029	USD	-	2,000,000.00	-
EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA 3.650% 07/05/2030	USD	-	5,780,000.00	-	GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 26/03/2032	USD	-	3,500,000.00	-
EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA 4.700% 07/05/2050	USD	-	2,695,000.00	-	GHANA GOVERNMENT INTERNATIONAL BOND 8.625% 07/04/2034	USD	18,645,000.00	-	-
EMPRESA ELECTRICA GUACOLDA SA 4.560% 30/04/2025	USD	-	1,000,000.00	-	GHANA GOVERNMENT INTERNATIONAL BOND 8.750% 11/03/2061	USD	4,650,000.00	1,400,000.00	-
EMPRESA NACIONAL DEL PETROLEO 4.375% 30/10/2024	USD	-	1,000,000.00	-	GHANA GOVERNMENT INTERNATIONAL BOND 8.875% 07/05/2042	USD	1,000,000.00	5,995,000.00	-
EMPRESA NACIONAL DEL PETROLEO 4.500% 14/09/2047	USD	-	2,715,000.00	-	GHANA GOVERNMENT INTERNATIONAL BOND 8.950% 26/03/2051	USD	26,400,000.00	-	-
					GLOBE TELECOM INC 2.500% 23/07/2030	USD	-	4,150,000.00	-
					GRUPO ENERGIA BOGOTA SA ESP 4.875% 15/05/2030	USD	-	1,000,000.00	-
					GUARA NORTE SARL 5.198% 15/06/2034	USD	-	1,995,000.00	-
					GUATEMALA GOVERNMENT BOND 5.750% 06/06/2022	USD	4,155,000.00	4,155,000.00	-
							-	6,810,000.00	-

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
GUATEMALA GOVERNMENT BOND 6.125% 01/06/2050	USD	3,273,000.00	1,500,000.00	-	ISRAEL GOVERNMENT INTERNATIONAL BOND 4.500% 03/04/2120	USD	-	8,300,000.00	-
HAIDILAO INTERNATIONAL HOLDING LTD 2.150% 14/01/2026	USD	9,600,000.00	9,600,000.00	-	ISTANBUL METROPOLITAN MUNICIPALITY 6.375% 09/12/2025	USD	24,350,000.00	3,350,000.00	-
HONDURAS GOVERNMENT INTERNATIONAL BOND 5.625% 24/06/2030	USD	-	5,425,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 4.875% 30/01/2032	EUR	12,040,000.00	-	-
HONDURAS GOVERNMENT INTERNATIONAL BOND 6.250% 19/01/2027	USD	150,000.00	2,000,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.250% 22/03/2030	EUR	-	695,000.00	-
HONG KONG GOVERNMENT INTERNATIONAL BOND 1.375% 02/02/2031	USD	8,000,000.00	7,000,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.875% 17/10/2031	EUR	-	6,100,000.00	-
HONG KONG GOVERNMENT INTERNATIONAL BOND 2.375% 02/02/2051	USD	3,500,000.00	3,500,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.125% 15/06/2033	USD	-	1,500,000.00	-
HUANENG HONG KONG CAPITAL LTD FRN PERP HUNGARIAN DEVELOPMENT BA 7.125% 20/01/2050	EUR	-	6,000,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.625% 22/03/2048	EUR	-	7,600,000.00	-
HUNGARY GOVERNMENT INTERNATIONAL BOND 1.500% 17/11/2050	EUR	-	8,370,000.00	-	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.875% 17/10/2040	EUR	-	2,500,000.00	-
HUNGARY GOVERNMENT INTERNATIONAL BOND 1.750% 05/06/2035	EUR	-	8,540,000.00	-	JAMAICA GOVERNMENT INTERNATIONAL BOND 7.875% 28/07/2045	USD	500,000.00	-	-
INDONESIA ASAHAN ALUMINIUM PERSERO PT 4.750% 15/05/2025	USD	-	2,000,000.00	-	JMH CO LTD 2.500% 09/04/2031	USD	10,000,000.00	-	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 3.050% 12/03/2051	USD	14,000,000.00	14,000,000.00	-	JMH CO LTD 2.875% 09/04/2036	USD	6,000,000.00	2,000,000.00	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 3.350% 12/03/2071	USD	4,850,000.00	3,000,000.00	-	KAZMUNAYGAS NATIONAL CO JSC 3.500% 14/04/2033	USD	5,160,000.00	-	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 3.850% 15/10/2030	USD	-	2,000,000.00	-	KENYA GOVERNMENT INTERNATIONAL BOND 8.250% 28/02/2048	USD	1,000,000.00	1,200,000.00	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 4.200% 15/10/2050	USD	-	4,755,000.00	-	KSA SUKUK LTD 2.969% 29/10/2029	USD	-	2,000,000.00	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 4.350% 11/01/2048	USD	-	2,000,000.00	-	KUWAIT INTERNATIONAL GOVERNMENT BOND 2.750% 20/03/2022	USD	-	2,100,000.00	-
INDONESIA GOVERNMENT INTERNATIONAL BOND 5.250% 17/01/2042	USD	-	800,000.00	-	LEBANON GOVERNMENT INTERNATIONAL BOND 6.375% 01/01/2025	USD	1,000,000.00	-	-
INDUSTRIAL SENIOR TRUST 5.500% 01/11/2022	USD	-	2,000,000.00	-	LEBANON GOVERNMENT INTERNATIONAL BOND 8.250% 12/04/2021	USD	-	-	-
INDUSTRIAS PENOLES SAB DE CV 4.750% 06/08/2050	USD	500,000.00	500,000.00	-	MDGH - GMTN BV 3.950% 21/05/2050	USD	-	1,000,000.00	-
INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.375% 15/05/2043	USD	477,000.00	1,600,000.00	-	MEXICO CITY AIRPORT TRUST 3.875% 30/04/2028	USD	360,000.00	900,000.00	-
INVENTIVE GLOBAL INV LTD 1.650% 03/09/2025	USD	-	10,150,000.00	-	MEXICO CITY AIRPORT TRUST 5.500% 31/07/2047	USD	2,000,000.00	-	-
ISRAEL GOVERNMENT INTERNATIONAL BOND 2.750% 03/07/2050	USD	-	11,000,000.00	-	MEXICO GOVERNMENT INTERNATIONAL BOND 2.659% 24/05/2031	USD	22,570,000.00	4,570,000.00	-
ISRAEL GOVERNMENT INTERNATIONAL BOND 3.800% 13/05/2060	USD	-	6,000,000.00	-	MEXICO GOVERNMENT INTERNATIONAL BOND 3.350% 16/04/2030	USD	-	8,943,000.00	-
ISRAEL GOVERNMENT INTERNATIONAL BOND 3.875% 03/07/2050	USD	-	3,000,000.00	-	MEXICO GOVERNMENT INTERNATIONAL BOND 3.600% 30/01/2025	USD	-	1,000,000.00	-

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
MEXICO GOVERNMENT INTERNATIONAL BOND 3.750% 11/01/2028	USD	-	1,000,000.00	-	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 1.625% 10/03/2028	EUR	7,335,000.00	-	-
MEXICO GOVERNMENT INTERNATIONAL BOND 3.750% 19/04/2071 EMTN	USD	21,160,000.00	-	-	OCP SA 6.875% 25/04/2044	USD	-	12,050,000.00	-
MEXICO GOVERNMENT INTERNATIONAL BOND 3.771% 24/05/2061	USD	22,696,000.00	3,296,000.00	-	OMAN GOVERNMENT INTERNATIONAL BOND 4.125% 17/01/2023	USD	-	8,000,000.00	-
MEXICO GOVERNMENT INTERNATIONAL BOND 3.900% 27/04/2025	USD	-	5,240,000.00	-	OMAN GOVERNMENT INTERNATIONAL BOND 4.875% 01/02/2025 EMTN	USD	4,180,000.00	-	-
MEXICO GOVERNMENT INTERNATIONAL BOND 4.350% 15/01/2047	USD	-	2,000,000.00	-	OMAN GOVERNMENT INTERNATIONAL BOND 6.250% 25/01/2031	USD	17,895,000.00	2,000,000.00	-
MEXICO GOVERNMENT INTERNATIONAL BOND 4.500% 31/01/2050	USD	-	2,935,000.00	-	OMAN GOVERNMENT INTERNATIONAL BOND 6.500% 08/03/2047	USD	-	600,000.00	-
MEXICO GOVERNMENT INTERNATIONAL BOND 5.625% 19/03/2114 EMTN	GBP	-	8,300,000.00	-	OMAN GOVERNMENT INTERNATIONAL BOND 7.000% 25/01/2051	USD	13,690,000.00	760,000.00	-
MEXICO GOVERNMENT INTERNATIONAL BOND 5.750% 12/10/2110	USD	1,800,000.00	3,392,000.00	-	ORYX FUNDING LTD 5.800% 03/02/2031	USD	4,000,000.00	-	-
MEXICO REMITTANCES FUNDING FIDUCIARY ESTATE MANAGEMENT SARL 4.875% 15/01/2028	USD	6,666,000.00	6,666,000.00	-	PAKISTAN GOVERNMENT INTERNATIONAL BOND 6.875% 05/12/2027	USD	-	2,750,000.00	-
MONTENEGRO GOVERNMENT INTERNATIONAL BOND 2.875% 16/12/2027	EUR	25,410,000.00	-	-	PANAMA GOVERNMENT INTERNATIONAL BOND 2.252% 29/09/2032	USD	28,537,000.00	3,027,000.00	-
MOROCCO GOVERNMENT INTERNATIONAL BOND 1.375% 30/03/2026	EUR	-	6,160,000.00	-	PANAMA GOVERNMENT INTERNATIONAL BOND 8.125% 28/04/2034	USD	-	4,507,000.00	-
MOROCCO GOVERNMENT INTERNATIONAL BOND 2.000% 30/09/2030	EUR	-	13,400,000.00	-	PARAGUAY GOVERNMENT INTERNATIONAL BOND 4.950% 28/04/2031	USD	5,000,000.00	2,356,000.00	-
MOROCCO GOVERNMENT INTERNATIONAL BOND 2.375% 15/12/2027	USD	72,000,000.00	30,000,000.00	-	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.400% 30/03/2050	USD	16,961,000.00	961,000.00	-
MOROCCO GOVERNMENT INTERNATIONAL BOND 3.000% 15/12/2032	USD	18,876,000.00	1,800,000.00	-	PARAGUAY GOVERNMENT INTERNATIONAL BOND 6.100% 11/08/2044	USD	4,225,000.00	-	-
MOROCCO GOVERNMENT INTERNATIONAL BOND 4.000% 15/12/2050	USD	20,825,000.00	2,400,000.00	-	PERTAMINA PERSERO PT 2.300% 09/02/2031	USD	27,300,000.00	-	-
NBK TIER 1 FINANCING LTD FRN PERP	USD	28,435,000.00	5,000,000.00	-	PERUSAHAAN PENERBIT SBSN INDONESIA III 3.800% 24/06/2025	USD	-	3,000,000.00	-
NBM US HOLDINGS INC 6.625% 06/08/2029	USD	-	4,355,000.00	-	PERUSAHAAN PERSEROAN PERSERO PT PERUSAHAAN LISTRIK NEGARA 4.000% 30/06/2050	USD	-	1,000,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 6.500% 28/11/2027 EMTN	USD	-	6,000,000.00	-	PERUSAHAAN PERSEROAN PERSERO PT PERUSAHAAN LISTRIK NEGARA 4.375% 05/02/2050 EMTN	USD	-	1,000,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 28/11/2047 EMTN	USD	-	1,400,000.00	-	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.392% 23/01/2026	USD	200,000.00	2,605,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 7.696% 23/02/2038	USD	3,100,000.00	-	-	PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.250% 11/03/2033	EUR	10,920,000.00	4,920,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 7.875% 16/02/2032	USD	-	3,000,000.00	-	PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.862% 01/12/2032	USD	10,745,000.00	-	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 9.248% 21/01/2049	USD	-	4,000,000.00	-	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.780% 01/12/2060	USD	56,700,000.00	2,200,000.00	-

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.783% 23/01/2031	USD	-	5,285,000.00	-	QATAR GOVERNMENT INTERNATIONAL BOND 4.950% 28/04/2031	USD	-	6,080,000.00	-
PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.230% 28/07/2121	USD	51,140,000.00	1,800,000.00	-	REPUBLIC OF ARMENIA INTERNATIONAL BOND 3.600% 02/02/2031	USD	25,974,000.00	-	-
PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.300% 11/03/2041	USD	8,372,000.00	672,000.00	-	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 3.500% 01/09/2032	USD	-	1,025,000.00	-
PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.550% 10/03/2051	USD	14,006,000.00	806,000.00	-	REPUBLIC OF BELARUS INTERNATIONAL BOND 5.875% 24/02/2026	USD	1,000,000.00	444,000.00	-
PETROBRAS GLOBAL FINANCE BV 5.600% 03/01/2031	USD	17,485,000.00	8,015,000.00	-	REPUBLIC OF BELARUS INTERNATIONAL BOND 6.378% 24/02/2031	USD	200,000.00	-	-
PETROBRAS GLOBAL FINANCE BV 6.750% 03/06/2050	USD	-	6,690,000.00	-	REPUBLIC OF BELARUS INTERNATIONAL BOND 7.625% 29/06/2027	USD	200,000.00	500,000.00	-
PETROBRAS GLOBAL FINANCE BV 6.850% 05/06/2115	USD	-	3,620,000.00	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.650% 27/09/2047	USD	3,600,000.00	-	-
PETROLEOS DEL PERU SA 5.625% 19/06/2047	USD	-	8,510,000.00	-	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.750% 30/09/2049	USD	2,000,000.00	-	-
PETROLEOS DEL PERU SA 5.625% 19/06/2047	USD	5,598,000.00	1,500,000.00	-	REPUBLIKA SLOVENIJA 0.487% 20/10/2050	EUR	11,465,000.00	11,465,000.00	-
PETROLEOS MEXICANOS 4.250% 15/01/2025	USD	2,000,000.00	-	-	ROMANIAN GOVERNMENT INTERNATIONAL BOND 1.375% 02/12/2029	EUR	7,090,000.00	-	-
PETROLEOS MEXICANOS 5.625% 23/01/2046	USD	1,100,000.00	-	-	ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.400% 28/09/2027	EUR	-	8,195,000.00	-
PETROLEOS MEXICANOS 6.350% 12/02/2048	USD	4,900,000.00	-	-	ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.625% 02/12/2040	EUR	21,210,000.00	-	-
PETROLEOS MEXICANOS 6.375% 23/01/2045	USD	5,900,000.00	-	-	ROMANIAN GOVERNMENT INTERNATIONAL BOND 3.375% 28/01/2050	EUR	2,000,000.00	-	-
PETROLEOS MEXICANOS 6.500% 13/03/2027	USD	-	1,000,000.00	-	ROMANIAN GOVERNMENT INTERNATIONAL BOND 3.750% 28/01/2050	USD	-	7,790,000.00	-
PETROLEOS MEXICANOS 6.500% 23/01/2029	USD	-	500,000.00	-	RUSSIAN FOREIGN BOND - EUROBOND 4.750% 27/05/2026	USD	-	4,600,000.00	-
PETROLEOS MEXICANOS 6.625% PERP	USD	3,238,000.00	-	-	SAUDI ARABIAN OIL CO 2.250% 24/11/2030	USD	-	-	-
PETROLEOS MEXICANOS 6.750% 21/09/2047	USD	7,000,000.00	-	-	SAUDI ARABIAN OIL CO 3.250% 24/11/2050	USD	12,180,000.00	1,000,000.00	-
PETROLEOS MEXICANOS 6.875% 16/10/2025	USD	25,490,000.00	2,490,000.00	-	SAUDI ARABIAN OIL CO 3.500% 24/11/2070	USD	12,160,000.00	1,000,000.00	-
PETROLEOS MEXICANOS 6.950% 28/01/2060	USD	2,000,000.00	-	-	SAUDI GOVERNMENT INTERNATIONAL BOND 2.250% 02/02/2033	USD	18,150,000.00	4,300,000.00	-
PETROLEOS MEXICANOS 6.950% 28/01/2060	USD	7,500,000.00	-	-	SAUDI GOVERNMENT INTERNATIONAL BOND 3.450% 02/02/2061	USD	12,517,000.00	-	-
PETROLEOS MEXICANOS 7.690% 23/01/2050	USD	-	7,649,000.00	-	SAUDI GOVERNMENT INTERNATIONAL BOND 3.750% 21/01/2055 EMTN	USD	-	2,000,000.00	-
PETRONAS CAPITAL LTD 4.550% 21/04/2050	USD	1,000,000.00	-	-	SAUDI GOVERNMENT INTERNATIONAL BOND 4.500% 17/04/2030	USD	-	2,500,000.00	-
PETRONAS ENERGY CANADA LTD 2.112% 23/03/2028	USD	5,000,000.00	-	-	SAUDI GOVERNMENT INTERNATIONAL BOND 4.500% 22/04/2060	USD	-	20,830,000.00	-
PHILIPPINE GOVERNMENT INTERNATIONAL BOND 1.648% 10/06/2031	USD	25,300,000.00	12,000,000.00	-					
PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.650% 10/12/2045	USD	42,100,000.00	11,850,000.00	-					
QATAR GOVERNMENT INTERNATIONAL BOND 3.375% 14/03/2024	USD	-	5,000,000.00	-					
QATAR GOVERNMENT INTERNATIONAL BOND 4.000% 14/03/2029	USD	-	5,000,000.00	-					
QATAR GOVERNMENT INTERNATIONAL BOND 4.817% 14/03/2049	USD	-	1,000,000.00	-					

NN (L) Emerging Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SAUDI GOVERNMENT INTERNATIONAL BOND 4.500% 26/10/2046	USD	-	3,570,000.00	-	TURKEY GOVERNMENT INTERNATIONAL BOND 4.750% 26/01/2026	USD	36,061,000.00	4,030,000.00	-
SAUDI GOVERNMENT INTERNATIONAL BOND 4.625% 04/10/2047 EMTN	USD	-	2,200,000.00	-	TURKEY GOVERNMENT INTERNATIONAL BOND 5.875% 26/06/2031	USD	26,018,000.00	4,030,000.00	-
SAUDI GOVERNMENT INTERNATIONAL BOND 5.000% 17/04/2049 EMTN	USD	-	5,000,000.00	-	TURKEY GOVERNMENT INTERNATIONAL BOND 5.950% 15/01/2031	USD	15,160,000.00	4,000,000.00	-
SEPLAT PETROLEUM DEVELOPMENT CO PLC 7.750% 01/04/2026	USD	13,145,000.00	-	-	TURKEY GOVERNMENT INTERNATIONAL BOND 6.250% 26/09/2022	USD	-	7,050,000.00	-
SERBIA INTERNATIONAL BOND 1.650% 03/03/2033	EUR	7,690,000.00	-	-	TURKEY GOVERNMENT INTERNATIONAL BOND 6.375% 14/10/2025	USD	21,110,000.00	-	-
SERBIA INTERNATIONAL BOND 2.125% 01/12/2030	USD	23,310,000.00	-	-	TURKIYE IHRACAT KREDI BANKASI AS 6.125% 03/05/2024	USD	-	1,000,000.00	-
SINGAPORE AIRLINES LTD 3.000% 20/07/2026	USD	6,500,000.00	6,500,000.00	-	TURKIYE SINAI KALKINMA BANKASI AS 5.875% 14/01/2026	USD	13,680,000.00	11,760,000.00	-
SK BATTERY AMERICA INC 2.125% 26/01/2026	USD	16,450,000.00	8,450,000.00	-	TURKIYE VAKIFLAR BANKASI TAO 6.500% 08/01/2026	USD	30,400,000.00	27,080,000.00	-
SK HYNIX INC 2.375% 19/01/2031	USD	4,550,000.00	4,550,000.00	-	UKRAINE GOVERNMENT INTERNATIONAL BOND 4.375% 27/01/2030	EUR	1,000,000.00	-	-
SOUTHERN GAS CORRIDOR CJSC 6.875% 24/03/2026	USD	-	4,040,000.00	-	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.253% 15/03/2033	USD	5,300,000.00	6,095,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 5.750% 18/01/2022	USD	600,000.00	-	-	UKREXIMBANK VIA BIZ FINANCE PLC 9.625% 27/04/2022	USD	-	2,437,250.03	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 5.750% 18/04/2023	USD	300,000.00	-	-	ULKER BISKUVI SANAYI AS 6.950% 30/10/2025	USD	5,250,000.00	5,250,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.200% 11/05/2027	USD	1,050,000.00	-	-	UNITED MEXICAN STATES 4.750% 27/04/2032	USD	-	9,475,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.250% 27/07/2021	USD	1,000,000.00	-	-	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 23/01/2031	USD	-	4,000,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.350% 28/06/2024	USD	900,000.00	-	-	VEON HOLDINGS BV 3.375% 25/11/2027 EMTN	USD	5,250,000.00	5,250,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.750% 18/04/2028	USD	4,400,000.00	-	-	VIGOROUS CHAMPION INTERNATIONAL LTD 2.950% 25/02/2031 EMTN	USD	9,005,000.00	3,005,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.550% 28/03/2030	USD	5,775,000.00	-	-	WEICHAI INTERNATIONAL HONG KONG ENERGY GROUP CO LTD FRN PERP	USD	4,000,000.00	2,000,000.00	-
SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.850% 14/03/2029	USD	2,650,000.00	-	-	YAPI VE KREDI BANKASI AS 22/01/2031 FRN	USD	-	2,500,000.00	-
SRILANKAN AIRLINES LTD 7.000% 25/06/2024	USD	1,000,000.00	-	-	ZHONGSHENG GROUP 3.000% 13/01/2022	USD	4,710,000.00	4,710,000.00	-
STATE SAVINGS BANK OF UKRAINE VIA SSB #1 PLC 9.625% 20/03/2025 STEP-UP	USD	520,000.00	-	-	1MDB GLOBAL INVESTMENTS LTD 4.400% 09/03/2023	USD	2,000,000.00	2,000,000.00	-
TC ZIRAAT BANKASI AS 4.750% 29/04/2021	USD	-	6,000,000.00	-			-	1,000,000.00	-
TC ZIRAAT BANKASI AS 5.375% 02/03/2026	USD	7,240,000.00	7,240,000.00	-					
TRANSPORTADORA DE GAS INTERNACIONAL SA ESP 5.550% 01/11/2028	USD	1,000,000.00	-	-					
TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.500% 26/06/2030	USD	2,500,000.00	-	-					
TRINIDAD PETROLEUM HOLDINGS LTD 9.750% 15/06/2026	USD	-	1,500,000.00	-					

NN (L) Emerging Markets High Dividend

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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									
ACCTON TECHNOLOGY CORP	TWD	-	32,000.00	-	CHINA CONSTRUCTION BANK CORP - H	HKD	1,958,600.00	1,444,000.00	-
ACE HARDWARE	IDR	248,900.00	-	-	CHINA EDUCATION GROUP HOLDINGS LTD	HKD	-	256,200.00	-
INDONESIA TBK PT					CHINA GALAXY SECURITIES CO LTD - H	HKD	-	971,000.00	-
ADVANCED INFO SERVICE PCL	THB	-	140,600.00	-	CHINA JINMAO HOLDINGS GROUP LTD	HKD	-	1,814,400.00	-
ADVANTECH CO LTD	TWD	-	20,000.00	-	CHINA LESSO GROUP HOLDINGS LTD	HKD	-	57,000.00	-
AGILE GROUP HOLDINGS LTD	HKD	334,000.00	334,000.00	-	CHINA LIFE INSURANCE CO LTD - H	HKD	53,500.00	26,000.00	-
AGRICULTURAL BANK OF CHINA LTD - H	HKD	-	307,000.00	-	CHINA LIFE INSURANCE CO LTD /TAIWAN	TWD	-	120,000.00	-
ALFA SAB DE CV - A	MXN	425,900.00	948,600.00	-	CHINA MEDICAL SYSTEM HOLDINGS LTD	HKD	120,000.00	381,000.00	-
ALIBABA GROUP HOLDING LTD ADR	USD	1,700.00	13,600.00	-	CHINA MEIDONG AUTO HOLDINGS LTD	HKD	164,400.00	-	-
ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	252,000.00	1,102,000.00	-	CHINA MENGNIU DAIRY CO LTD	HKD	340,500.00	22,000.00	-
AMOREPACIFIC CORP	KRW	7,700.00	1,400.00	-	CHINA MERCHANTS HOLDINGS INTERNATIONAL CO LTD	HKD	-	486,200.00	-
ANGLO AMERICAN	ZAR	12,800.00	27,200.00	-	CHINA RAILWAY GROUP LTD	HKD	-	1,451,000.00	-
PLATINUM LTD					CHINA RESOURCES PHARMACEUTICAL GROUP LTD	HKD	-	103,500.00	-
ANHUI GUJING DISTILLERY CO - A	CNH	3,800.00	3,800.00	-	CHINA VANKE CO LTD - H	HKD	-	111,800.00	-
ANTA SPORTS PRODUCTS LTD	HKD	239,000.00	176,900.00	-	CHINA YOUZAN LTD	HKD	1,808,000.00	-	-
ASIA CEMENT CORP	TWD	-	489,000.00	-	CHINA YOUZAN LTD	HKD	1,788,000.00	116,000.00	-
ASIAN PAINTS LTD	INR	-	1,500.00	-	CHINA YUHUA EDUCATION CORP LTD	HKD	-	380,300.00	-
ASTRA INTERNATIONAL TBK PT	IDR	251,900.00	-	-	CHUNGHWA TELECOM CO LTD	TWD	-	248,000.00	-
ATACADAO SA	BRL	126,000.00	-	-	CIPLA LTD/INDIA	INR	103,300.00	179,400.00	-
AUROBINDO PHARMA LTD	INR	-	63,600.00	-	CITIC LTD	HKD	-	1,489,000.00	-
AVENUE SUPERMARTS LTD	INR	3,900.00	2,600.00	-	CJ CHEILJEDANG CORP	KRW	-	1,800.00	-
BAIDU INC ADR	USD	7,500.00	7,500.00	-	CLICKS GROUP LTD	ZAR	-	40,900.00	-
BAJAJ AUTO LTD	INR	19,100.00	-	-	COMMERCIAL INTERNATIONAL BANK	EGP	-	78,600.00	-
BAJAJ FINANCE LTD	INR	40,300.00	4,800.00	-	EGYPT SAE CONTROLADORA NEMAK	MXN	849,300.00	-	-
BANCO BTG PACTUAL SA	BRL	65,500.00	-	-	SAB DE CV	BRL	-	55,604.00	-
BANCO SANTANDER BRASIL SA	BRL	22,900.00	19,500.00	-	COSAN SA	BRL	-	-	-
BANDHAN BANK LTD	INR	191,700.00	13,000.00	-	COSCO SHIPPING HOLDINGS CO LTD - H	HKD	141,500.00	-	-
BB SEGURIDADE	BRL	-	43,600.00	-	COUNTRY GARDEN HOLDINGS CO LTD	HKD	2,147,000.00	-	-
PARTICIPACOES SA					COUNTRY GARDEN SERVICES HOLDINGS CO LTD	HKD	-	127,000.00	-
BERGER PAINTS INDIA LTD	INR	-	13,900.00	-	COWAY CO LTD	KRW	-	16,400.00	-
BID CORP LTD	ZAR	33,200.00	-	-	CSPC PHARMACEUTICAL GROUP LTD	HKD	1,776,000.00	116,000.00	-
BIDVEST GROUP LTD/THE	ZAR	-	12,700.00	-	CTBC FINANCIAL HOLDING CO LTD	TWD	1,977,000.00	-	-
BILIBILI INC ADR	USD	25,200.00	-	-	DELTA ELECTRONICS	THB	21,600.00	-	-
BIM BIRLESIK MAGAZALAR AS	TRY	-	20,500.00	-	THAILAND PCL				
BRF SA	BRL	-	193,300.00	-	DIVI'S LABORATORIES LTD	INR	14,800.00	4,000.00	-
BRILLIANCE CHINA AUTOMOTIVE HOLDINGS LTD	HKD	846,000.00	-	-	DL E&C CO LTD	KRW	-	3,600.00	-
BRITANNIA INDUSTRIES LTD	INR	29,700.00	-	-	DL HOLDINGS CO LTD	KRW	1.00	2,700.00	-
B3 SA - BRASIL BOLSA BALCAO	BRL	-	117,100.00	-	DOUYU INTERNATIONAL HOLDINGS LTD ADR	USD	26,800.00	-	-
CCR SA	BRL	335,100.00	-	-	DOUZONE BIZON CO LTD	KRW	1,600.00	1,600.00	-
CELLTRION HEALTHCARE CO LTD	KRW	22,700.00	8,300.00	-	DUBAI ISLAMIC BANK PJSC	AED	-	59,700.00	-
CENTRAL PATTANA PCL	THB	-	444,600.00	-	ECLAT TEXTILE CO LTD	TWD	-	50,000.00	-
CHAROEN POKPHAND	THB	-	1,320,100.00	-	ENEL CHILE SA	CLP	4,357,200.00	-	-
FOODS PCL					ENERGY ABSOLUTE PCL	THB	473,600.00	48,300.00	-
CHINA COMMUNICATIONS CONSTRUCTION CO LTD - H	HKD	1,405,000.00	1,405,000.00	-					

NN (L) Emerging Markets High Dividend

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ENGIE BRASIL ENERGIA SA	BRL	58,200.00	-	-	JD HEALTH INTERNATIONAL	HKD	80,500.00	-	-
EQUATORIAL ENERGIA SA	BRL	-	44,700.00	-	INC				
FENG TAY ENTERPRISE CO LTD	TWD	77,000.00	45,200.00	-	JD.COM INC ADR	USD	8,300.00	95,072.00	-
FIRST FINANCIAL HOLDING	TWD	-	1,786,594.00	-	JOLIBEE FOODS CORP	PHP	85,510.00	-	-
FORD OTOMOTIV SANAYI AS	TRY	19,500.00	-	-	JUBILANT FOODWORKS LTD	INR	11,600.00	-	-
FORMOSA	TWD	63,000.00	-	-	KALBE FARMA TBK PT	IDR	-	1,474,900.00	-
PETROCHEMICAL CORP					KIMBERLY-CLARK DE	MXN	-	376,600.00	-
FORTRESS REIT LTD - A	ZAR	-	188,000.00	-	MEXICO SAB DE CV				
GAZPROM PJSC	RUB	193,900.00	100,640.00	-	KINGDEE INTERNATIONAL	HKD	22,000.00	-	-
GEELY AUTOMOBILE	HKD	1,484,000.00	1,484,000.00	-	SOFTWARE GROUP CO LTD				
HOLDINGS LTD					KINGSOFT CLOUD	USD	15,200.00	-	-
GLOBANT SA	USD	-	900.00	-	HOLDINGS LTD ADR				
GOME RETAIL HOLDINGS	HKD	2,701,000.00	-	-	KMW CO LTD	KRW	7,700.00	-	-
LTD					KOREA INVESTMENT	KRW	5,100.00	5,100.00	-
GRUPO AEROPORTUARIO	MXN	-	35,249.00	-	HOLDINGS CO LTD				
DEL CENTRO NORTE SAB DE CV - B					KOREA ZINC CO LTD	KRW	100.00	600.00	-
GRUPO AEROPORTUARIO	MXN	-	74,000.00	-	KOSSAN RUBBER	MYR	381,000.00	-	-
DEL PACIFICO SAB DE CV					INDUSTRIES				
GRUPO AEROPORTUARIO	MXN	-	49,612.00	-	KRUNGTHAI CARD PCL-NVDR	THB	122,100.00	122,100.00	-
DEL SURESTE SAB DE CV - B					KUAISHOU TECHNOLOGY - B	HKD	9,000.00	-	-
GRUPO BIMBO SAB DE CV	MXN	-	198,300.00	-	KUMBA IRON ORE LTD	ZAR	-	4,300.00	-
GSX TECHEDU INC- ADR	USD	15,600.00	15,600.00	-	KUMHO PETRO CHEMICAL	KRW	5,800.00	5,800.00	-
GULF ENERGY	THB	114,800.00	214,600.00	-	CO LTD				
DEVELOPMENT PCL					LAND & HOUSES PCL	THB	-	1,520,700.00	-
HAIDILAO INTERNATIONAL	HKD	-	146,000.00	-	LEE & MAN PAPER	HKD	-	73,000.00	-
HOLDING LTD					MANUFACTURING LTD				
HAITIAN INTERNATIONAL	HKD	-	91,600.00	-	LG CHEM LTD	KRW	-	1,859.00	-
HOLDINGS LTD					LG HOUSEHOLD & HEALTH	KRW	-	1,375.00	-
HANA FINANCIAL GROUP	KRW	-	89,766.00	-	CARE LTD				
INC					LG UPLUS CORP	KRW	-	58,600.00	-
HANSOH	HKD	314,000.00	-	-	LI NING CO LTD	HKD	-	209,200.00	-
PHARMACEUTICAL GROUP					LOGAN PROPERTY	HKD	132,000.00	132,000.00	-
CO LTD					HOLDINGS CO LTD				
HARTALEGA HOLDINGS	MYR	37,800.00	615,000.00	-	LUFAX HOLDING LTD	USD	6,200.00	6,200.00	-
BHD					LUKOIL PJSC	RUB	35,600.00	-	-
HCL TECHNOLOGIES LTD	INR	120,700.00	33,000.00	-	MAGAZINE LUIZA SA	BRL	89,700.00	-	-
HDFC ASSET	INR	-	1,400.00	-	MARUTI SUZUKI INDIA LTD	INR	-	11,400.00	-
MANAGEMENT CO LTD					MEDIATEK INC	TWD	-	125,700.00	-
HDFC LIFE INSURANCE CO LTD	INR	211,700.00	-	-	MEGA FINANCIAL HOLDING	TWD	-	267,200.00	-
HEILONGJIANG	CNH	51,700.00	51,700.00	-	CO LTD				
AGRICULTURE CO LTD					MEITUAN DIANPING - B	HKD	-	108,800.00	-
HELLENIC	EUR	-	19,300.00	-	MERITZ SECURITIES CO LTD	KRW	-	15,000.00	-
TELECOMMUNICATIONS					MISC BHD	MYR	-	304,700.00	-
ORGANIZATION SA					MOBILE TELESYSTEMS PJSC	USD	142,700.00	24,500.00	-
HINDALCO INDUSTRIES LTD	INR	-	269,300.00	-	ADR				
HONG LEONG BANK BHD	MYR	26,000.00	-	-	MONETA MONEY BANK AS	CZK	-	26,600.00	-
HOTAI MOTOR CO LTD	TWD	7,000.00	-	-	MULTIPLAN	BRL	-	99,620.00	-
HOTEL SHILLA CO LTD	KRW	9,300.00	-	-	EMPREENDIMENTOS				
HYUNDAI ENGINEERING & CONSTRUCTION CO LTD	KRW	18,000.00	-	-	IMOBILIARIOS SA				
HYUNDAI MOTOR CO	KRW	7,700.00	7,700.00	-	NASPERS LTD - N	ZAR	3,000.00	-	-
IMPALA PLATINUM	ZAR	225,700.00	225,700.00	-	NAVER CORP	KRW	-	1,700.00	-
HOLDINGS LTD					NESTLE INDIA LTD	INR	2,400.00	6,700.00	-
INDOFOOD SUKSES	IDR	-	553,700.00	-	NETEASE INC ADR	USD	27,900.00	12,400.00	-
MAKMUR TBK PT					NEW CHINA LIFE	HKD	58,500.00	-	-
INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD - H	HKD	2,760,000.00	4,677,000.00	-	INSURANCE CO LTD - H NIEN MADE ENTERPRISE	TWD	-	55,700.00	-
INNOVENT BIOLOGICS INC	HKD	-	210,300.00	-	CO LTD				
INTER RAO UES PJSC	RUB	-	4,391,000.00	-	NINE DRAGONS PAPER	HKD	-	238,200.00	-
INVENTEC CORP	TWD	797,000.00	481,000.00	-	HOLDINGS LTD				
IPCA LABORATORIES LTD	INR	20,400.00	-	-	NIO INC ADR	USD	52,800.00	160,200.00	-
ITAUSA - INVESTIMENTOS	BRL	-	328,200.00	-	NOVATEK	TWD	172,000.00	7,000.00	-
ITAU SA					MICROELECTRONICS CORP				
					NOVOLIPETSK STEEL PJSC	RUB	-	43,893.00	-
					OFFCN EDUCATION	CNH	26,400.00	26,400.00	-
					TECHNOLOGY -A				

NN (L) Emerging Markets High Dividend

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
OIL & GAS DEVELOPMENT CO LTD	PKR	-	214,300.00	-	TAIWAN MOBILE CO LTD	TWD	-	16,000.00	-
OLD MUTUAL LTD	ZAR	-	509,848.00	-	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	-	169,000.00	-
ORANGE POLSKA SA	PLN	-	142,600.00	-	TATA CONSUMER PRODUCTS LTD	INR	175,500.00	6,100.00	-
ORION CORP/REPUBLIC OF KOREA	KRW	6,300.00	-	-	TATA STEEL LTD	INR	187,400.00	187,400.00	-
OTP BANK NYRT	HUF	-	59,400.00	-	TATNEFT PJSC	RUB	-	105,300.00	-
PAGE INDUSTRIES LTD	INR	1,500.00	-	-	TBEA CO LTD - A	CNH	111,400.00	111,400.00	-
PEOPLE'S INSURANCE CO GROUP - H	HKD	-	547,000.00	-	TELEKOMUNIKASI INDONESIA PERSERO TBK	IDR	8,449,800.00	-	-
PERUSAHAAN GAS NEGARA TBK PT	IDR	1,011,600.00	-	-	PT TENCENT HOLDINGS LTD	HKD	5,100.00	42,800.00	-
PETROBRAS	BRL	26,000.00	-	-	TIGER BRANDS LTD	ZAR	36,000.00	-	-
DISTRIBUIDORA SA PHISON ELECTRONICS CORP	TWD	41,000.00	-	-	TINGYI CAYMAN ISLANDS HOLDING CORP	HKD	-	440,000.00	-
PICC PROPERTY & CASUALTY CO LTD - H	HKD	123,200.00	-	-	TORRENT	INR	-	12,400.00	-
PIDILITE INDUSTRIES LTD	INR	-	5,400.00	-	PHARMACEUTICALS LTD	RUB	-	35.00	-
PINDUODUO INC ADR	USD	1,900.00	1,300.00	-	TRANSNEFT PJSC	USD	136,500.00	33,500.00	-
PLDT INC	PHP	-	7,000.00	-	TRIP.COM GROUP LTD ADR	USD	253,000.00	317,600.00	-
POLYUS PJSC	RUB	-	1,800.00	-	TURKCELL ILETISIM	TRY	-	-	-
PORTO SEGURO SA	BRL	-	18,200.00	-	HIZMETLERI AS	TRY	34,700.00	-	-
POSCO	KRW	16,800.00	200.00	-	TURKIYE PETROL	TRY	-	-	-
PROMOTORA Y OPERADORA DE INFRAESTRUCTURA SAB DE CV	MXN	20,840.00	20,840.00	-	ULTRATECH CEMENT LTD	INR	-	1,200.00	-
PTT OIL & RETAIL BUSINESS PCL	THB	793,600.00	-	-	UNILEVER INDONESIA TBK	IDR	-	429,600.00	-
PUBLIC BANK BHD	MYR	1,003,900.00	-	-	PT UNITED MICROELECTRONICS CORP	TWD	200,000.00	200,000.00	-
QATAR FUEL QSC	QAR	-	18,800.00	-	VALE SA	EUR	-	5,500.00	-
REC LTD	INR	205,900.00	205,900.00	-	VANGUARD	TWD	30,000.00	-	-
RELIANCE INDUSTRIES LTD	INR	-	184,666.00	-	INTERNATIONAL SEMICONDUCTOR CORP	ZAR	-	7,000.00	-
REMGRO LTD	ZAR	-	182,238.00	-	VODACOM GROUP LTD	ZAR	-	1,296,000.00	-
SAMSUNG CARD CO LTD	KRW	-	10,300.00	-	WANT WANT CHINA HOLDINGS LTD	HKD	-	4,100.00	-
SAMSUNG ELECTRONICS CO LTD	KRW	22,400.00	31,700.00	-	WEG SA	BRL	61,900.00	20,000.00	-
SAMSUNG ENGINEERING CO LTD	KRW	-	15,800.00	-	WEICHAI POWER CO LTD - H	HKD	302,000.00	96,000.00	-
SAMSUNG SDS CO LTD	KRW	-	7,885.00	-	WESTPORTS HOLDINGS BHD	MYR	-	-	-
SASOL LTD	ZAR	109,400.00	76,200.00	-	WIWYNN CORP	TWD	22,000.00	-	-
SBERBANK OF RUSSIA PJSC	RUB	1,398,650.00	122,550.00	-	WOOLWORTHS HOLDINGS LTD/SOUTH AFRICA	ZAR	296,200.00	-	-
SHENZHEN INTERNATIONAL HOLDINGS LTD	HKD	-	179,000.00	-	WPG HOLDINGS LTD	TWD	110,000.00	110,000.00	-
SHINHAN FINANCIAL GROUP CO LTD	KRW	-	37,600.00	-	WUXI BIOLOGICS CAYMAN INC	HKD	-	3,200.00	-
SHREE CEMENT LTD	INR	-	200.00	-	WUXI BIOLOGICS CAYMAN INC	HKD	-	101,100.00	-
SIME DARBY BHD	MYR	-	235,500.00	-	XIAOMI CORP - B	HKD	-	219,000.00	-
SK INNOVATION CO LTD	KRW	3,200.00	-	-	XINYI SOLAR HOLDINGS LTD	HKD	1,132,000.00	1,132,000.00	-
SM PRIME HOLDINGS INC	PHP	-	3,094,400.00	-	YUEXIU PROPERTY CO LTD	HKD	-	514,000.00	-
SOC QUIMICA Y MINERA CHILE - B	CLP	20,100.00	1,300.00	-	YUHAN CORP	KRW	13,100.00	-	370.00
SPAR GROUP LTD/THE STANDARD BANK GROUP LTD	ZAR	-	68,458.00	-	ZAI LAB LTD ADR	USD	5,000.00	22,500.00	-
SUL AMERICA SA	BRL	83,100.00	-	5,994.00	ZEE ENTERTAINMENT	INR	84,100.00	-	-
SUNNY OPTICAL	HKD	24,400.00	73,800.00	-	ENTERPRISES LTD	HKD	151,700.00	55,300.00	-
TECHNOLOGY GROUP CO LTD	MYR	442,000.00	-	-	ZHUZHOU CRRC TIMES	HKD	64,600.00	-	-
SURGUTNEFTGAS PJSC	RUB	-	2,330,300.00	-	ELECTRIC CO LTD	HKD	-	-	-
SURGUTNEFTGAS PJSC - PREF	RUB	-	2,348,400.00	-	ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD	HKD	-	20,700.00	-
TAISHIN FINANCIAL HOLDING CO LTD	TWD	-	1,593,000.00	-	ZTO EXPRESS CAYMAN INC ADR	USD	-	-	-

NN (L) Euro Credit

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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					ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	EUR	3,000,000.00	-	-
Bonds and other debt instruments					ASB FINANCE LTD 0.500% 10/06/2022 EMTN	EUR	-	600,000.00	-
ABERTIS	EUR	8,200,000.00	-	-	ASB FINANCE LTD 0.500% 24/09/2029 EMTN	EUR	-	300,000.00	-
INFRAESTRUCTURAS					ASR NEDERLAND NV 02/05/2049 FRN	EUR	-	615,000.00	-
FINANCE BV FRN PERP					ASSICURAZIONI GENERALI SPA 08/06/2048 FRN EMTN	EUR	2,200,000.00	-	-
ABERTIS	EUR	300,000.00	-	-	ATRADIUS FINANCE BV 23/09/2044 FRN	EUR	2,050,000.00	-	-
INFRAESTRUCTURAS SA					AT&T INC 1.600% 19/05/2028	EUR	-	3,000,000.00	-
0.625% 15/07/2025 EMTN					AT&T INC 3.150% 04/09/2036 EMTN	EUR	-	1,000,000.00	-
ABERTIS	EUR	4,000,000.00	-	-	AUCHAN HOLDING SA 2.875% 29/01/2026 EMTN	EUR	-	2,500,000.00	-
INFRAESTRUCTURAS SA					AUCHAN HOLDING SA 3.250% 23/07/2027 EMTN	EUR	-	1,500,000.00	-
1.625% 15/07/2029 EMTN					AVIVA PLC 04/12/2045 FRN EMTN	EUR	5,340,000.00	-	-
ABERTIS	EUR	600,000.00	-	-	BACARDI LTD 2.750% 03/07/2023	EUR	7,400,000.00	-	-
INFRAESTRUCTURAS SA					BANCA MONTE DEI PASCHI DI SIENA SPA 1.875% 09/01/2026	EUR	-	1,200,000.00	-
2.375% 27/09/2027 EMTN					BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024 EMTN	EUR	400,000.00	2,300,000.00	-
ABERTIS	EUR	1,600,000.00	1,000,000.00	-	BANCO BILBAO VIZCAYA ARGENTARIA SA 16/01/2030 FRN GMTN	EUR	-	3,000,000.00	-
INFRAESTRUCTURAS SA					BANCO BILBAO VIZCAYA ARGENTARIA SA 22/02/2029 FRN	EUR	-	2,300,000.00	-
3.000% 27/03/2031 EMTN					BANCO DE SABADELL SA 0.875% 05/03/2023 EMTN	EUR	200,000.00	200,000.00	-
ABN AMRO BANK NV	EUR	-	890,000.00	-	BANCO DE SABADELL SA 0.875% 22/07/2025 EMTN	EUR	2,300,000.00	-	-
0.500% 17/07/2023 EMTN					BANCO DE SABADELL SA 1.625% 07/03/2024 EMTN	EUR	1,900,000.00	-	-
ABN AMRO BANK NV	EUR	-	300,000.00	-	BANCO SANTANDER SA 0.200% 11/02/2028 EMTN	EUR	-	500,000.00	-
0.875% 15/01/2024 EMTN					BANCO SANTANDER SA 0.300% 04/10/2026 EMTN	EUR	-	1,300,000.00	-
ABN AMRO BANK NV	EUR	-	2,000,000.00	-	BANCO SANTANDER SA 1.125% 23/06/2027 EMTN	EUR	-	500,000.00	-
1.250% 28/05/2025 EMTN					BANCO SANTANDER SA 1.375% 05/01/2026 EMTN	EUR	500,000.00	-	-
ABN AMRO BANK NV	USD	-	1,000,000.00	-	BANCO SANTANDER SA 1.625% 22/10/2030 EMTN	EUR	-	4,000,000.00	-
27/03/2028 FRN					BANK OF AMERICA CORP 07/02/2022 FRN EMTN	EUR	500,000.00	-	-
ADIDAS AG 0.625% 10/09/2035	EUR	-	1,000,000.00	-	BANK OF AMERICA CORP 07/02/2025 FRN EMTN	EUR	-	273,000.00	-
AIR LIQUIDE FINANCE SA	EUR	-	600,000.00	-	BANK OF AMERICA CORP 09/05/2026 FRN EMTN	EUR	1,306,000.00	-	-
1.375% 02/04/2030 EMTN					BANK OF AMERICA CORP 22/03/2031 FRN EMTN	EUR	-	2,000,000.00	-
AKELIUS RESIDENTIAL	EUR	1,302,000.00	-	-	BANK OF AMERICA CORP 31/03/2029 FRN EMTN	EUR	1,634,000.00	-	-
PROPERTY FINANCING BV					BANK OF IRELAND GROUP PLC 0.375% 10/05/2027	EUR	-	-	-
0.750% 22/02/2030 EMTN					FRN EMTN				
AKELIUS RESIDENTIAL	EUR	500,000.00	-	-	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.010% 11/05/2026 EMTN	EUR	6,600,000.00	-	-
PROPERTY FINANCING BV					BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.100% 08/10/2027 EMTN	EUR	1,600,000.00	-	-
1.000% 17/01/2028									
AKELIUS RESIDENTIAL	EUR	2,165,000.00	-	-					
PROPERTY FINANCING BV									
1.125% 11/01/2029 EMTN									
ALLIANDER NV 0.875% 22/04/2026 EMTN	EUR	-	2,000,000.00	-					
ALLIANDER NV 2.875% 14/06/2024 EMTN	EUR	1,080,000.00	-	-					
ALSTOM SA ZCP 11/01/2029	EUR	2,100,000.00	-	-					
ANHEUSER-BUSCH INBEV SA/NV 2.750% 17/03/2036	EUR	600,000.00	-	-					
EMTN									
APRR SA 1.250% 18/01/2028 EMTN	EUR	-	4,400,000.00	-					
APRR SA 1.625% 13/01/2032 EMTN	EUR	-	1,600,000.00	-					
APTIV 1.600% 15/09/2028	EUR	-	850,000.00	-					
AQUARIUS & INVESTMENTS PLC FOR ZURICH	EUR	1,070,000.00	-	-					
INSURANCE CO LTD 02/10/2043 FRN EMTN									
ARGENTUM NETHERLANDS BV FOR SWISS RE LTD	USD	-	3,855,000.00	-					
15/08/2050 FRN									
ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE	EUR	1,330,000.00	-	-					
CO LTD 19/02/2049 FRN									
ARION BANKI HF 0.625% 27/05/2024 EMTN	EUR	700,000.00	-	-					
AROUNDTOWN SA 1.875% 19/01/2026 EMTN	EUR	-	100,000.00	-					

NN (L) Euro Credit

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.250% 19/07/2028	EUR	2,200,000.00	-	-	BRISA CONCESSAO RODOVIARIA SA 2.375% 10/05/2027 EMTN	EUR	3,700,000.00	-	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.500% 16/11/2022 EMTN	EUR	-	3,400,000.00	-	CAIXABANK SA 0.375% 03/02/2025 EMTN	EUR	500,000.00	-	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.625% 21/02/2031	EUR	2,200,000.00	2,200,000.00	-	CAIXABANK SA 0.750% 09/07/2026	EUR	-	100,000.00	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.750% 15/06/2023 EMTN	EUR	-	900,000.00	-	CAIXABANK SA 09/02/2029	EUR	1,100,000.00	-	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.750% 17/01/2030	EUR	-	500,000.00	-	FRN EMTN	EUR	-	-	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.250% 03/06/2030	EUR	-	3,200,000.00	-	CAIXABANK SA 10/07/2026	EUR	500,000.00	-	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.625% 15/11/2027 EMTN	EUR	-	100,000.00	-	FRN EMTN	EUR	-	500,000.00	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 18/06/2029 EMTN	EUR	600,000.00	-	-	CAIXABANK SA 1.125% 27/03/2026 EMTN	EUR	-	-	-
BARCLAYS PLC 22/03/2031	EUR	2,024,000.00	-	-	CAIXABANK SA 17/04/2030	EUR	200,000.00	-	-
BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISCHE POSTSPARKASSE AG	EUR	-	900,000.00	-	FRN EMTN	EUR	-	2,000,000.00	-
0.375% 03/09/2027 EMTN	EUR	-	-	-	CAIXABANK SA 1.750% 24/10/2023 EMTN	EUR	-	-	-
BAYER AG 12/11/2079 FRN	EUR	3,000,000.00	3,000,000.00	-	CAIXABANK SA 18/06/2031	EUR	2,000,000.00	-	-
BAYER CAPITAL CORP BV	EUR	-	300,000.00	-	FRN EMTN	EUR	-	1,355,000.00	-
1.500% 26/06/2026	EUR	-	1,800,000.00	-	CANADIAN IMPERIAL BANK OF COMMERCE 0.750%	EUR	-	-	-
BELFIUS BANK SA ZCP	EUR	-	-	-	22/03/2023	EUR	-	5,000,000.00	-
28/08/2026 EMTN	EUR	2,500,000.00	-	-	CAPGEMINI SE 2.000%	EUR	-	300,000.00	-
BELFIUS BANK SA 0.010%	EUR	-	1,000,000.00	-	15/04/2029	EUR	-	-	-
15/10/2025 EMTN	EUR	-	-	-	CARREFOUR SA 1.000%	EUR	-	2,700,000.00	-
BELFIUS BANK SA 3.125%	EUR	-	-	-	17/05/2027 EMTN	EUR	-	-	-
11/05/2026	EUR	440,000.00	-	-	CARREFOUR SA 2.625%	EUR	-	-	-
BERKSHIRE HATHAWAY INC	EUR	2,000,000.00	2,000,000.00	-	15/12/2027 EMTN	EUR	-	-	-
ZCP 12/03/2025	EUR	2,630,000.00	-	-	CCR RE SA 15/07/2040 FRN	EUR	2,700,000.00	-	-
BERKSHIRE HATHAWAY INC	EUR	1,900,000.00	300,000.00	-	CELLNEX FINANCE CO SA	EUR	3,000,000.00	-	-
1.125% 16/03/2027	EUR	-	-	-	2.000% 15/02/2033 EMTN	EUR	-	-	-
BMW FINANCE NV ZCP	EUR	-	-	-	CHUBB INA HOLDINGS INC	EUR	350,000.00	-	-
24/03/2023 EMTN	EUR	-	-	-	0.300% 15/12/2024	EUR	-	-	-
BNP PARIBAS SA	EUR	1,900,000.00	1,100,000.00	-	CIE GENERALE DES	EUR	2,300,000.00	2,300,000.00	-
15/01/2032 FRN EMTN	EUR	-	-	-	ETABLISSEMENTS	EUR	-	-	-
BNP PARIBAS SA 1.625%	EUR	-	-	-	MICHELIN SCA 0.250%	EUR	-	-	-
02/07/2031 EMTN	EUR	600,000.00	-	-	02/11/2032	EUR	-	1,840,000.00	-
BNP PARIBAS SA	EUR	-	-	-	CITIGROUP INC 06/07/2026	EUR	-	-	-
19/01/2030 FRN EMTN	EUR	-	300,000.00	-	FRN EMTN	EUR	-	3,500,000.00	-
BNP PARIBAS SA	EUR	-	-	-	CITIGROUP INC 08/10/2027	EUR	-	-	-
20/11/2030 FRN EMTN	EUR	500,000.00	-	-	FRN EMTN	EUR	-	3,861,000.00	-
BNP PARIBAS SA	EUR	-	-	-	CITIGROUP INC 24/07/2026	EUR	-	-	-
23/01/2027 FRN EMTN	EUR	-	1,000,000.00	-	FRN EMTN	EUR	-	-	-
BOUYGUES SA 1.125%	EUR	-	-	-	COCA-COLA CO/THE	EUR	-	1,300,000.00	-
24/07/2028	EUR	1,400,000.00	-	-	0.750% 22/09/2026	EUR	-	-	-
BPCE SA 0.250%	EUR	-	-	-	COCA-COLA EUROPEAN	EUR	-	2,000,000.00	-
14/01/2031	EUR	-	900,000.00	-	PARTNERS PLC 0.700%	EUR	-	-	-
BPCE SA 0.625%	EUR	-	200,000.00	-	12/09/2031 EMTN	EUR	3,300,000.00	-	-
15/01/2030	EUR	-	-	-	COCA-COLA EUROPEAN	EUR	-	-	-
BPCE SA 0.625%	EUR	-	-	-	PARTNERS PLC 2.625%	EUR	-	-	-
28/04/2025	EUR	1,900,000.00	1,900,000.00	-	06/11/2023 EMTN	EUR	700,000.00	700,000.00	-
BPCE SA 0.750%	EUR	-	-	-	COFINIMMO 0.875%	EUR	-	-	-
03/03/2031	EUR	-	-	-	02/12/2030	EUR	-	4,500,000.00	-
BRISA CONCESSAO	EUR	1,500,000.00	-	-	COMCAST CORP 0.750%	EUR	-	-	-
RODOVIARIA SA 1.875%	EUR	-	-	-	20/02/2032	USD	-	2,000,000.00	-
30/04/2025 EMTN	EUR	-	-	-	COMCAST CORP 4.400%	USD	-	-	-
					15/08/2035	EUR	-	700,000.00	-
					COMMERZBANK AG	EUR	-	-	-
					0.500% 06/12/2021 EMTN	EUR	-	400,000.00	-
					COMMERZBANK AG	EUR	-	-	-
					0.875% 22/01/2027 EMTN	EUR	1,500,000.00	-	-
					CREDIT AGRICOLE	EUR	-	-	-
					ASSURANCES SA FRN PERP	EUR	1,500,000.00	-	-
					CREDIT AGRICOLE	EUR	-	-	-
					ASSURANCES SA	EUR	-	-	-
					27/09/2048 FRN	EUR	2,200,000.00	1,000,000.00	-
					CREDIT AGRICOLE SA	EUR	-	-	-
					0.375% 21/10/2025 EMTN	EUR	-	200,000.00	-
					CREDIT AGRICOLE SA	EUR	-	-	-
					22/04/2026 FRN EMTN	EUR	-	-	-

NN (L) Euro Credit

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CREDIT AGRICOLE SA/LONDON 1.000% 03/07/2029	EUR	-	800,000.00	-	ENBW INTERNATIONAL FINANCE BV 1.875% 31/10/2033 EMTN	EUR	-	1,080,000.00	-
CREDIT MUTUEL ARKEA SA 0.010% 28/01/2026 EMTN	EUR	2,000,000.00	-	-	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026 EMTN	EUR	3,600,000.00	-	-
CREDIT MUTUEL ARKEA SA 0.875% 11/03/2033 EMTN	EUR	1,800,000.00	-	-	ENEL FINANCE INTERNATIONAL NV 1.125% 17/10/2034 EMTN	EUR	-	5,000,000.00	-
CREDIT MUTUEL ARKEA SA 11/06/2029 FRN EMTN	EUR	-	2,700,000.00	-	ENEL SPA FRN PERP EMTN	EUR	-	-	-
CREDIT SUISSE GROUP AG 0.625% 18/01/2033 EMTN	EUR	2,328,000.00	2,328,000.00	-	ENEL SPA 24/05/2080 FRN EMTN	EUR	4,000,000.00	1,000,000.00	-
CREDIT SUISSE GROUP AG 24/06/2027 FRN EMTN	EUR	600,000.00	-	-	ENEXIS HOLDING NV 0.750% 02/07/2031 EMTN	EUR	-	2,500,000.00	-
CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 1.250% 14/04/2022 EMTN	EUR	-	1,000,000.00	-	ENI SPA FRN PERP EMTN	EUR	-	4,900,000.00	-
CTP BV 0.625% 27/11/2023 EMTN	EUR	1,000,000.00	-	-	E.ON INTERNATIONAL FINANCE BV 5.750% 14/02/2033 EMTN	EUR	-	1,300,000.00	-
CTP BV 0.750% 18/02/2027 EMTN	EUR	4,037,000.00	-	-	E.ON INTERNATIONAL FINANCE BV 1.500% 31/07/2029 EMTN	EUR	-	520,000.00	-
DAIMLER AG 0.750% 11/03/2033 EMTN	EUR	6,261,000.00	6,261,000.00	-	EP INFRASTRUCTURE AS 1.816% 02/03/2031 EQUINIX INC 1.000% 15/03/2033	EUR	2,997,000.00	2,997,000.00	-
DBS GROUP HOLDINGS LTD 11/04/2028 FRN GMTN	EUR	6,000,000.00	-	-	ERSTE GROUP BANK AG 08/09/2031 FRN EMTN	EUR	6,212,000.00	-	-
DE VOLKSBANK NV 0.010% 16/09/2024 EMTN	EUR	-	300,000.00	-	ERSTE GROUP BANK AG 0.875% 13/05/2027 EMTN	EUR	400,000.00	300,000.00	-
DE VOLKSBANK NV 22/10/2030 FRN EMTN	EUR	900,000.00	-	-	ERSTE GROUP BANK AG 0.875% 22/05/2026 EMTN	EUR	-	2,100,000.00	-
DEUTSCHE BAHN FINANCE GMBH FRN PERP	EUR	-	1,500,000.00	-	ERSTE GROUP BANK AG 10/06/2030 FRN EMTN	EUR	-	100,000.00	-
DEUTSCHE BAHN FINANCE GMBH 1.375% 16/04/2040 EMTN	EUR	-	1,996,000.00	-	ERSTE GROUP BANK AG 16/11/2028 FRN EMTN	EUR	-	300,000.00	-
DEUTSCHE BANK AG 1.625% 20/01/2027 EMTN	EUR	1,300,000.00	-	-	ESB FINANCE DAC 2.125% 08/06/2027 EMTN	EUR	2,100,000.00	-	-
DEUTSCHE BANK AG 17/02/2032 FRN	EUR	1,400,000.00	-	-	ESSILORLUXOTTICA SA 0.125% 27/05/2025 EMTN	EUR	-	500,000.00	-
DEUTSCHE BANK AG 19/11/2030 FRN EMTN	EUR	800,000.00	-	-	ESSITY AB 1.125% 05/03/2025 EMTN	EUR	-	3,000,000.00	-
DEUTSCHE LUFTHANSA AG 3.000% 29/05/2026 EMTN	EUR	3,400,000.00	3,400,000.00	-	EUTELSAT SA 1.500% 13/10/2028	EUR	1,900,000.00	-	-
DEUTSCHE TELEKOM AG 0.500% 05/07/2027 EMTN	EUR	-	1,000,000.00	-	FAIRFAX FINANCIAL HOLDINGS LTD 2.750% 29/03/2028	EUR	3,900,000.00	-	-
DEUTSCHE TELEKOM AG 2.250% 29/03/2039 EMTN	EUR	-	5,000,000.00	-	FCA BANK SPA/IRELAND 0.125% 16/11/2023 EMTN	EUR	-	100,000.00	-
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.500% 03/04/2028 EMTN	EUR	923,000.00	-	-	FINGRID OYJ 3.500% 03/04/2024 EMTN	EUR	2,523,000.00	-	-
DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 2.000% 01/12/2029 EMTN	EUR	-	923,000.00	-	FRESENIUS FINANCE IRELAND PLC 0.875% 01/10/2031 EMTN	EUR	2,100,000.00	-	-
DH EUROPE FINANCE II SARL 0.750% 18/09/2031 EMTN	EUR	-	3,179,000.00	-	GENCINA SA 1.625% 29/05/2034 EMTN	EUR	6,533,000.00	-	-
DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031 EDP - ENERGIAS DE PORTUGAL SA 20/07/2080 FRN	EUR	1,848,000.00	-	-	GENERAL ELECTRIC CO 0.875% 17/05/2025	EUR	-	600,000.00	-
EDP FINANCE BV 1.125% 12/02/2024 EMTN	EUR	1,000,000.00	-	-	GENERAL MOTORS FINANCIAL CO INC 0.850% 26/02/2026	EUR	-	500,000.00	-
EDP FINANCE BV 1.875% 13/10/2025 EMTN	EUR	3,065,000.00	-	-	GOLDMAN SACHS GROUP INC/THE 1.000% 18/03/2033 EMTN	EUR	2,000,000.00	-	-
EDP FINANCE BV 2.625% 18/01/2022 EMTN	EUR	1,964,000.00	-	-	GRAND CITY PROPERTIES SA FRN PERP EMTN	EUR	-	-	-
EMERSON ELECTRIC CO 1.250% 15/10/2025 EMTN	EUR	2,000,000.00	-	-	GRAND CITY PROPERTIES SA 0.125% 11/01/2028 EMTN	EUR	715,000.00	-	-
EMERSON ELECTRIC CO 2.000% 15/10/2029 EMTN	EUR	-	1,000,000.00	-					
			800,000.00	-					

NN (L) Euro Credit

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Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
HARMAN FINANCE INTERNATIONAL SCA 2.000% 27/05/2022	EUR	300,000.00	-	-	KBC GROUP NV 0.875% 27/06/2023 EMTN	EUR	-	1,900,000.00	-
HEATHROW FUNDING LTD 1.875% 12/07/2032 EMTN	EUR	552,000.00	-	-	KLEPIERRE SA 1.625% 13/12/2032 EMTN	EUR	-	600,000.00	-
HEIMSTADEN BOSTAD AB FRN PERP	EUR	2,400,000.00	-	-	KLEPIERRE SA 2.000% 12/05/2029 EMTN	EUR	-	800,000.00	-
HEIMSTADEN BOSTAD TREASURY BV 1.375% 03/03/2027 EMTN	EUR	200,000.00	-	-	KONINKLIJKE AHOLD DELHAIZE NV 0.250% 26/06/2025	EUR	-	4,510,000.00	-
HEINEKEN NV 1.750% 07/05/2040 EMTN	EUR	-	1,935,000.00	-	KONINKLIJKE KPN NV 1.125% 11/09/2028	EUR	-	1,500,000.00	-
HEINEKEN NV 2.875% 04/08/2025 EMTN	EUR	-	1,700,000.00	-	LLOYDS BANK CORPORATE MARKETS PLC 2.375% 09/04/2026 EMTN	EUR	200,000.00	1,595,000.00	-
HOLCIM FINANCE LUXEMBOURG SA 0.500% 23/04/2031	EUR	1,976,000.00	-	-	LLOYDS BANKING GROUP PLC 01/04/2026 FRN EMTN	EUR	-	866,000.00	-
HOLCIM FINANCE LUXEMBOURG SA 0.625% 19/01/2033 EMTN	EUR	2,727,000.00	-	-	LLOYDS BANKING GROUP PLC 07/09/2028 FRN EMTN	EUR	-	850,000.00	-
HSBC CONTINENTAL EUROPE SA 0.100% 03/09/2027 EMTN	EUR	-	100,000.00	-	LOGICOR FINANCING SARL 0.875% 14/01/2031 EMTN	EUR	2,334,000.00	-	-
HSBC HOLDINGS PLC 13/11/2026 FRN	EUR	1,376,000.00	-	-	LOGICOR FINANCING SARL 1.500% 13/07/2026 EMTN	EUR	200,000.00	-	-
HSBC HOLDINGS PLC 13/11/2031 FRN	EUR	1,500,000.00	-	-	LONZA FINANCE INTERNATIONAL NV 1.625% 21/04/2027	EUR	-	4,465,000.00	-
IBERDROLA FINANZAS SA 1.250% 28/10/2026 EMTN	EUR	1,900,000.00	-	-	LVMH MOET HENNESSY LOUIS VUITTON SE 0.125% 11/02/2028	EUR	-	1,000,000.00	-
IBERDROLA INTERNATIONAL BV FRN PERP	EUR	3,500,000.00	3,500,000.00	-	LVMH MOET HENNESSY LOUIS VUITTON SE 0.375% 11/02/2031	EUR	-	3,700,000.00	-
IBERDROLA INTERNATIONAL BV FRN PERP	EUR	5,800,000.00	300,000.00	-	LYB INTERNATIONAL FINANCE II BV 1.625% 17/09/2031	EUR	-	1,414,000.00	-
IBERDROLA INTERNATIONAL BV FRN PERP	EUR	1,000,000.00	-	-	MAHLE GMBH 2.375% 20/05/2022 EMTN	EUR	13,364,000.00	-	-
ING GROEP NV 1.125% 14/02/2025 EMTN	EUR	-	700,000.00	-	MCDONALD'S CORP 1.125% 26/05/2022	EUR	-	300,000.00	-
ING GROEP NV 18/02/2029 FRN	EUR	4,000,000.00	300,000.00	-	MERCK FINANCIAL SERVICES GMBH 0.875% 05/07/2031 EMTN	EUR	-	5,000,000.00	-
ING GROEP NV 26/05/2031 FRN EMTN	EUR	2,600,000.00	-	-	MERCK KGAA 09/09/2080 FRN	EUR	-	6,900,000.00	-
INTESA SANPAOLO SPA 0.750% 16/03/2028 EMTN	EUR	800,000.00	-	-	MERCK KGAA 12/12/2074 FRN	EUR	-	1,840,000.00	-
INTESA SANPAOLO SPA 1.750% 04/07/2029 EMTN	EUR	-	100,000.00	-	MERLIN PROPERTIES SOCIMI SA 1.875% 02/11/2026 EMTN	EUR	-	800,000.00	-
INTESA SANPAOLO SPA 2.000% 18/06/2021 EMTN	EUR	-	2,100,000.00	-	METROPOLITAN LIFE GLOBAL FUNDING I 0.550% 16/06/2027	EUR	-	2,750,000.00	-
ISLANDSBANKI HF 1.125% 12/04/2022	EUR	-	345,000.00	-	METSO OUTOTEC OYJ 0.875% 26/05/2028 EMTN	EUR	1,630,000.00	-	-
ISLANDSBANKI HF 19/01/2024 FRN	EUR	200,000.00	-	-	MOL HUNGARIAN OIL & GAS PLC 1.500% 08/10/2027	EUR	2,570,000.00	-	-
JPMORGAN CHASE & CO 04/11/2032 FRN EMTN	EUR	-	1,000,000.00	-	MORGAN STANLEY 07/02/2031 FRN	EUR	1,286,000.00	-	-
JPMORGAN CHASE & CO 11/03/2027 FRN EMTN	EUR	3,500,000.00	-	-	MORGAN STANLEY 23/10/2026 FRN EMTN	EUR	1,900,000.00	-	-
JPMORGAN CHASE & CO 18/05/2028 FRN EMTN	EUR	2,500,000.00	-	-	MORGAN STANLEY 26/07/2024 FRN EMTN	EUR	-	2,000,000.00	-
JPMORGAN CHASE & CO 24/02/2028 FRN EMTN	EUR	500,000.00	-	-	MORGAN STANLEY 26/10/2029 FRN	EUR	2,195,000.00	-	-
JPMORGAN CHASE & CO 25/07/2031 FRN EMTN	EUR	-	500,000.00	-	NATWEST GROUP PLC 26/02/2030 FRN EMTN	EUR	2,419,000.00	-	-
JYSKE BANK AS 15/10/2025 FRN EMTN	EUR	1,130,000.00	-	-	NATWEST MARKETS PLC 2.750% 02/04/2025 EMTN	EUR	-	100,000.00	-
KBC GROUP NV 03/12/2029 FRN EMTN	EUR	1,000,000.00	-	-	NESTLE FINANCE INTERNATIONAL LTD 1.500% 01/04/2030 EMTN	EUR	-	5,327,000.00	-

NN (L) Euro Credit

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Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
NISSAN MOTOR CO LTD 1.940% 15/09/2023	EUR	-	455,000.00	-	SAMPO OYJ 03/09/2052 FRN EMTN	EUR	3,850,000.00	-	-
NISSAN MOTOR CO LTD 2.652% 17/03/2026	EUR	1,320,000.00	-	-	SAMPO OYJ 2.250% 27/09/2030 EMTN	EUR	-	3,702,000.00	-
OP CORPORATE BANK PLC 0.100% 16/11/2027 EMTN	EUR	1,300,000.00	-	-	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	-	100,000.00	-
OP CORPORATE BANK PLC 0.625% 12/11/2029 EMTN	EUR	-	300,000.00	-	SCHAEFFLER AG 2.750% 12/10/2025 EMTN	EUR	8,900,000.00	4,700,000.00	-
OP CORPORATE BANK PLC 09/06/2030 FRN	EUR	500,000.00	-	-	SCHNEIDER ELECTRIC SE 0.250% 11/03/2029 EMTN	EUR	-	3,800,000.00	-
ORANGE SA FRN PERP	EUR	1,000,000.00	-	-	SCHNEIDER ELECTRIC SE 1.000% 09/04/2027 EMTN	EUR	-	900,000.00	-
ORANGE SA 1.250%	EUR	1,000,000.00	-	-	SIEMENS FINANCIERINGSMAATSCHA	EUR	-	1,432,000.00	-
07/07/2027 EMTN	EUR	-	300,000.00	-	PPIJ NV 0.500% 05/09/2034 EMTN	EUR	-	1,800,000.00	-
ORANGE SA 1.375%	EUR	-	-	-	SIEMENS FINANCIERINGSMAATSCHA	EUR	-	-	-
04/09/2049 EMTN	EUR	4,500,000.00	-	-	PPIJ NV 0.500% 20/02/2032 EMTN	EUR	-	685,000.00	-
ORANGE SA 1.625%	EUR	-	3,800,000.00	-	SIEMENS FINANCIERINGSMAATSCHA	EUR	-	237,000.00	-
12/09/2030 EMTN	EUR	-	1,760,000.00	-	PPIJ NV 1.250% 28/02/2031 SIEMENS	EUR	-	-	-
PEPSICO INC 0.875% 16/10/2039	EUR	-	1,300,000.00	-	FINANCIERINGSMAATSCHA PPIJ NV 1.375% 06/09/2030	EUR	-	1,000,000.00	-
PERNOD RICARD SA 0.500% 24/10/2027	EUR	-	-	-	EMTN SKANDINAVISKA ENSKILDA	EUR	-	-	-
PROLOGIS EURO FINANCE LLC 0.500% 16/02/2032	EUR	1,238,000.00	-	-	BANKEN AB 0.375% 11/02/2027 EMTN	EUR	2,000,000.00	-	-
PSA BANQUE FRANCE SA 0.500% 12/04/2022 EMTN	EUR	-	2,885,000.00	-	SMURFIT KAPPA ACQUISITIONS ULC 2.875% 15/01/2026	EUR	-	2,500,000.00	-
RAIFFEISEN BANK INTERNATIONAL AG	EUR	400,000.00	1,400,000.00	-	SOCIETE GENERALE SA 0.125% 24/02/2026	EUR	-	2,000,000.00	-
12/03/2030 FRN EMTN	EUR	1,100,000.00	700,000.00	-	SOCIETE GENERALE SA 1.250% 15/02/2024 EMTN	EUR	-	1,000,000.00	-
RAIFFEISEN BANK INTERNATIONAL AG	EUR	-	400,000.00	-	SOCIETE GENERALE SA 22/09/2028 FRN	EUR	-	1,000,000.00	-
18/06/2032 FRN	EUR	-	-	-	STANDARD CHARTERED PLC 1.625% 13/06/2021	EUR	-	5,665,000.00	-
RAIFFEISEN BANK INTERNATIONAL AG	EUR	-	-	-	EMTN STATKRAFT AS 1.125%	EUR	-	-	-
6.000% 16/10/2023 EMTN	EUR	-	1,900,000.00	-	20/03/2025 EMTN	EUR	6,650,000.00	-	-
RCI BANQUE SA 0.250%	EUR	-	1,035,000.00	-	STELLANTIS NV 3.375% 07/07/2023	EUR	1,950,000.00	-	-
12/07/2021 EMTN	EUR	410,000.00	-	-	STORA ENSO OYJ 0.625% 02/12/2030 EMTN	EUR	3,000,000.00	-	-
RCI BANQUE SA 0.625%	EUR	1,000,000.00	-	-	TAKEDA PHARMACEUTICAL CO LTD 1.000% 09/07/2029	EUR	-	700,000.00	-
10/11/2021 EMTN	EUR	2,160,000.00	2,260,000.00	-	TAKEDA PHARMACEUTICAL CO LTD 1.375% 09/07/2032	EUR	4,365,000.00	-	-
RCI BANQUE SA 1.250%	EUR	2,160,000.00	2,260,000.00	-	TELECOM ITALIA SPA/MILANO 1.625%	EUR	-	1,300,000.00	-
08/06/2022 EMTN	EUR	-	1,350,000.00	-	TELEFONICA EMISIONES SA 0.664% 03/02/2030 EMTN	EUR	1,500,000.00	-	-
RCI BANQUE SA 1.375%	EUR	-	-	-	TELEFONICA EUROPE BV FRN PERP	EUR	1,000,000.00	4,800,000.00	-
08/03/2024 EMTN	EUR	-	-	-	TENNET HOLDING BV FRN PERP	EUR	-	800,000.00	-
RCI BANQUE SA 1.625%	EUR	-	-	-	TENNET HOLDING BV 1.375% 05/06/2028 EMTN	EUR	-	2,819,000.00	-
11/04/2025 EMTN	EUR	-	-	-	TENNET HOLDING BV 1.500% 03/06/2039 EMTN	EUR	1,700,000.00	-	-
RCI BANQUE SA 2.000%	EUR	-	-	-	TEREGA SA 0.875% 17/09/2030	EUR	-	-	-
26/05/2026 EMTN	EUR	-	-	-					
RCI BANQUE SA 2.250%	EUR	-	-	-					
29/03/2021 EMTN	EUR	-	-	-					
RECKITT BENCKISER	EUR	-	-	-					
TREASURY SERVICES	EUR	-	-	-					
NEDERLAND BV 0.750% 19/05/2030	EUR	-	-	-					
RED ELECTRICA	EUR	-	-	-					
FINANCIACIONES SAU	EUR	-	-	-					
0.375% 24/07/2028 EMTN	EUR	-	-	-					
RELX FINANCE BV 0.875% 10/03/2032	EUR	-	-	-					
RENTOKIL INITIAL PLC	EUR	-	-	-					
0.500% 14/10/2028 EMTN	EUR	-	-	-					
REPSOL INTERNATIONAL	EUR	-	-	-					
FINANCE BV FRN PERP	EUR	-	-	-					
REPSOL INTERNATIONAL	EUR	-	-	-					
FINANCE BV 25/03/2075 FRN	EUR	-	-	-					
SAGAX EURO MTN NL BV 0.750% 26/01/2028 EMTN	EUR	-	-	-					

NN (L) Euro Credit

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029 EMTN	EUR	500,000.00	500,000.00	-	UNIBAIL-RODAMCO-WESTFIELD SE 2.625% 09/04/2030 EMTN	EUR	-	700,000.00	-
TESCO CORPORATE TREASURY SERVICES PLC 0.875% 29/05/2026 EMTN	EUR	2,595,000.00	-	-	UNICREDIT SPA 0.850% 19/01/2031 EMTN	EUR	1,500,000.00	-	-
TESCO CORPORATE TREASURY SERVICES PLC 2.500% 02/05/2025 EMTN	GBP	-	1,110,000.00	-	UNILEVER FINANCE NETHERLANDS BV 1.750% 25/03/2030	EUR	-	5,570,000.00	-
TESCO CORPORATE TREASURY SERVICES PLC 2.750% 27/04/2030 EMTN	GBP	2,200,000.00	-	-	UNILEVER NV 1.000% 14/02/2027 EMTN	EUR	-	213,000.00	-
TOTAL CAPITAL INTERNATIONAL SA 0.625% 04/10/2024 EMTN	EUR	-	400,000.00	-	UNIQA INSURANCE GROUP AG 1.375% 09/07/2030	EUR	400,000.00	6,700,000.00	-
TOTAL CAPITAL INTERNATIONAL SA 1.994% 08/04/2032 EMTN	EUR	-	2,900,000.00	-	UPIOHN FINANCE BV 1.362% 23/06/2027	EUR	-	300,000.00	-
TOTAL CAPITAL INTERNATIONAL SA 2.500% 25/03/2026 EMTN	EUR	-	1,000,000.00	-	UPM-KYMMENE OYJ 0.125% 19/11/2028 EMTN	EUR	6,525,000.00	-	-
TOTAL SE FRN PERP	EUR	1,400,000.00	1,800,000.00	-	VANTAGE TOWERS AG 0.375% 31/03/2027 EMTN	EUR	2,800,000.00	-	-
TOTAL SE FRN PERP EMTN	EUR	-	500,000.00	-	VEOLIA ENVIRONNEMENT SA 0.800% 15/01/2032	EUR	-	600,000.00	-
TOTAL SE FRN PERP EMTN	EUR	-	900,000.00	-	EMTN VERIZON	EUR	3,887,000.00	-	-
TOTAL SE FRN PERP EMTN	EUR	-	2,700,000.00	-	COMMUNICATIONS INC 1.125% 19/09/2035	EUR	-	2,730,000.00	-
TOYOTA FINANCE AUSTRALIA LTD 2.280% 21/10/2027 EMTN	EUR	-	2,315,000.00	-	VERIZON COMMUNICATIONS INC 1.250% 08/04/2030	USD	1,667,000.00	-	-
TRATON FINANCE LUXEMBOURG SA 0.125% 24/03/2025 EMTN	EUR	2,000,000.00	-	-	VERIZON COMMUNICATIONS INC 2.550% 21/03/2031	USD	1,000,000.00	-	-
TRATON FINANCE LUXEMBOURG SA 0.750% 24/03/2029 EMTN	EUR	3,600,000.00	3,600,000.00	-	VERIZON COMMUNICATIONS INC 3.400% 22/03/2041	EUR	-	500,000.00	-
TRATON FINANCE LUXEMBOURG SA 1.250% 24/03/2033 EMTN	EUR	15,500,000.00	-	-	VF CORP 0.625% 25/02/2032	EUR	-	-	-
UBS AG/LONDON 0.010% 31/03/2026 EMTN	EUR	9,141,000.00	-	-	VODAFONE GROUP PLC 2.500% 24/05/2039 EMTN	EUR	-	2,020,000.00	-
UBS AG/LONDON 0.750% 21/04/2023 EMTN	EUR	-	1,506,000.00	-	VOLKSWAGEN BANK GMBH 1.250% 01/08/2022 EMTN	EUR	-	1,500,000.00	-
UBS GROUP AG 0.250% 24/02/2028	EUR	2,191,000.00	-	-	VOLKSWAGEN BANK GMBH 1.250% 10/06/2024 EMTN	EUR	-	100,000.00	-
UBS GROUP AG 05/11/2028 FRN	EUR	600,000.00	600,000.00	-	VOLKSWAGEN BANK GMBH 1.875% 31/01/2024 EMTN	EUR	400,000.00	-	-
UBS GROUP AG 29/01/2026 FRN EMTN	EUR	-	200,000.00	-	VOLKSWAGEN BANK GMBH 2.500% 31/07/2026 EMTN	EUR	-	900,000.00	-
UBS GROUP FUNDING SWITZERLAND AG 3.491% 23/05/2023	USD	-	1,100,000.00	-	VOLKSWAGEN FINANCIAL SERVICES AG 0.625% 01/04/2022 EMTN	EUR	-	4,846,000.00	-
UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027 EMTN	EUR	1,800,000.00	-	-	VOLKSWAGEN FINANCIAL SERVICES AG 3.375% 06/04/2028	EUR	-	5,030,000.00	-
UNIBAIL-RODAMCO-WESTFIELD SE 0.875% 29/03/2032 EMTN	EUR	200,000.00	-	-	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	-	2,300,000.00	-
UNIBAIL-RODAMCO-WESTFIELD SE 1.125% 28/04/2027 EMTN	EUR	1,100,000.00	-	-	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	-	2,500,000.00	-
UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 04/12/2031 EMTN	EUR	400,000.00	-	-	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	700,000.00	-	-
UNIBAIL-RODAMCO-WESTFIELD SE 1.500% 22/02/2028 EMTN	EUR	300,000.00	-	-	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	1,200,000.00	1,200,000.00	-
UNIBAIL-RODAMCO-WESTFIELD SE 2.125% 09/04/2025 EMTN	EUR	-	1,200,000.00	-	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	1,680,000.00	-	-
					VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	4,700,000.00	-	-

NN (L) Euro Credit

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP VOLKSWAGEN INTERNATIONAL FINANCE NV 1.250% 23/09/2032 EMTN VOLKSWAGEN LEASING GMBH 0.500% 12/01/2029 VOLKSWAGEN LEASING GMBH 0.500% 20/06/2022 EMTN VONOVIA FINANCE BV 0.625% 07/10/2027 EMTN VONOVIA FINANCE BV 1.000% 09/07/2030 EMTN VONOVIA FINANCE BV 1.125% 14/09/2034 EMTN VONOVIA FINANCE BV 1.500% 14/01/2028 VONOVIA FINANCE BV 1.625% 07/10/2039 EMTN VONOVIA FINANCE BV 1.800% 29/06/2025 VONOVIA FINANCE BV 2.250% 07/04/2030 VONOVIA SE 0.625% 24/03/2031 EMTN WELLS FARGO & CO 04/05/2030 FRN EMTN WELLS FARGO & CO 0.625% 14/08/2030 WESTPAC BANKING CORP 0.875% 17/04/2027 EMTN WESTPAC BANKING CORP 1.125% 05/09/2027 EMTN WPP FINANCE SA 2.375% 19/05/2027 EMTN XLIT LTD 29/06/2047 FRN ZF EUROPE FINANCE BV 2.000% 23/02/2026 ZF FINANCE GMBH 2.750% 25/05/2027 EMTN ZF FINANCE GMBH 3.000% 21/09/2025 EMTN ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO 1.625% 17/06/2039 EMTN ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO 17/09/2050 FRN EMTN	EUR	6,800,000.00	-	-
	EUR	9,400,000.00	-	-
	EUR	-	4,300,000.00	-
	EUR	8,489,000.00	8,489,000.00	-
	EUR	-	5,205,000.00	-
	EUR	-	200,000.00	-
	EUR	400,000.00	200,000.00	-
	EUR	-	1,500,000.00	-
	EUR	-	800,000.00	-
	EUR	-	100,000.00	-
	EUR	-	200,000.00	-
	EUR	-	1,200,000.00	-
	EUR	1,200,000.00	-	-
	EUR	-	3,300,000.00	-
	EUR	-	500,000.00	-
	EUR	500,000.00	-	-
	EUR	900,000.00	-	-
	EUR	4,990,000.00	-	-
	EUR	900,000.00	1,460,000.00	-
	EUR	1,200,000.00	-	-
	EUR	3,200,000.00	3,200,000.00	-
	EUR	800,000.00	-	-
	EUR	-	985,000.00	-
	EUR	4,120,000.00	-	-

Undertakings for collective investment

Open ended funds

NN (L) EUROPEAN HIGH YIELD - Z CAP EUR	EUR	1,632.00	-	-
NN (L) LIQUID EUR - Z CAP EUR	EUR	247,513.07	257,576.00	-

NN (L) Euro High Dividend

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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									
AIRBUS SE	EUR	289,743.00	103,246.00	-	SMURFIT KAPPA GROUP PLC	EUR	-	215,574.00	-
AKZO NOBEL NV	EUR	58,772.00	-	-	SOCIETE GENERALE SA	EUR	1,205,457.00	49,728.00	-
ALSTOM SA	EUR	169,630.00	-	-	STELLANTIS NV	EUR	201,631.00	492,094.00	-
AMUNDI SA	EUR	72,834.00	123,171.00	-	TOTAL SE	EUR	800,749.00	375,515.00	-
APERAM SA	EUR	121,914.00	94,390.00	-	UCB SA	EUR	246,811.00	-	-
ASR NEDERLAND NV	EUR	-	47,543.00	-	UNILEVER NV	EUR	281,957.00	199,497.00	-
AXA SA	EUR	-	86,559.00	-	UNILEVER PLC	EUR	160,385.00	344,400.00	-
BASF SE	EUR	335,231.00	230,639.00	-	UPM-KYMMENE OYJ	EUR	271,771.00	114,848.00	-
BNP PARIBAS SA	EUR	476,674.00	492,868.00	-	VINCI SA	EUR	205,045.00	74,114.00	-
BOUYGUES SA	EUR	166,953.00	339,337.00	-	VOLKSWAGEN AG - PREF	EUR	-	85,313.00	-
CAPGEMINI SE	EUR	33,291.00	62,057.00	-					
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA									
COMPAGNIE DE SAINT-GOBAIN	EUR	277,428.00	403,422.00	-					
COVESTRO AG	EUR	166,825.00	186,237.00	-					
CRH PLC	EUR	470,231.00	708,432.00	-					
DANONE SA	EUR	123,343.00	31,161.00	-					
DEUTSCHE BOERSE AG	EUR	39,842.00	48,633.00	-					
DEUTSCHE POST AG - REG	EUR	129,470.00	169,884.00	-					
DEUTSCHE TELEKOM AG - REG	EUR	762,328.00	1,212,184.00	-					
EDP - ENERGIAS DE PORTUGAL SA	EUR	774,692.00	3,073,888.00	-					
ENEL SPA	EUR	485,372.00	2,788,489.00	-					
ENGIE SA	EUR	1,622,819.00	621,884.00	-					
E.ON SE	EUR	399,636.00	1,465,183.00	-					
EVONIK INDUSTRIES AG	EUR	-	337,206.00	-					
GALP ENERGIA SGPS SA - B	EUR	705,270.00	705,270.00	-					
HEINEKEN NV	EUR	262,239.00	171,879.00	-					
IBERDROLA SA	EUR	1,666,877.00	-	-					
INFINEON TECHNOLOGIES AG	EUR	202,455.00	-	-					
INTESA SANPAOLO SPA	EUR	11,890,150.00	4,645,446.00	-					
KBC GROUP NV	EUR	46,985.00	302,054.00	-					
KERING SA	EUR	31,775.00	-	-					
KONINKLIJKE AHOLD DELHAIZE NV	EUR	867,577.00	1,372,219.00	-					
LEG IMMOBILIE SE	EUR	159,159.00	-	-					
LVMH MOET HENNESSY	EUR	41,903.00	73,124.00	-					
LOUIS VUITTON SE									
MERCK KGAA	EUR	138,043.00	73,673.00	-					
MUENCHENER RUECKVERSICHERUNGSGESELLSCHAFT AG IN MUENCHEN	EUR	85,137.00	76,802.00	-					
NORDEA BANK ABP	EUR	1,353,956.00	438,086.00	-					
PEUGEOT SA	EUR	386,792.00	89,131.00	-					
PRYSMIAN SPA	EUR	134,635.00	259,797.00	-					
REXEL SA	EUR	1,247,176.00	545,471.00	-					
SANOFI	EUR	258,626.00	338,898.00	-					
SAP SE	EUR	77,210.00	161,593.00	-					
SCHNEIDER ELECTRIC SE	EUR	7,627.00	89,796.00	-					
SCOR SE	EUR	410,671.00	70,959.00	-					
SIEMENS AG - REG	EUR	78,850.00	162,381.00	-					
SIEMENS ENERGY AG	EUR	67,385.00	202,352.00	-					
SIEMENS HEALTHINEERS AG	EUR	197,484.00	-	-					

NN (L) Euro Sustainable Credit

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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	-	BACARDI LTD 2.750%	EUR	1,000,000.00	-	-
0.600% 15/01/2027					03/07/2023				
ABN AMRO BANK NV	EUR	-	1,500,000.00	-	BANCO BILBAO VIZCAYA	EUR	1,000,000.00	1,000,000.00	-
1.250% 28/05/2025 EMTN					ARGENTARIA SA 0.375%				
ABN AMRO BANK NV	USD	-	800,000.00	-	02/10/2024 EMTN				
27/03/2028 FRN					BANCO BILBAO VIZCAYA	EUR	-	1,000,000.00	-
AIR LIQUIDE FINANCE SA	EUR	200,000.00	700,000.00	-	ARGENTARIA SA 0.750%				
1.375% 02/04/2030 EMTN					11/09/2022				
AKELIUS RESIDENTIAL	EUR	964,000.00	-	-	BANCO BILBAO VIZCAYA	EUR	1,000,000.00	2,000,000.00	-
PROPERTY FINANCING BV					ARGENTARIA SA				
0.750% 22/02/2030 EMTN					16/01/2030 FRN GMTN	EUR	-	2,000,000.00	-
AKELIUS RESIDENTIAL	EUR	1,500,000.00	-	-	BANCO BILBAO VIZCAYA	EUR	-		
PROPERTY FINANCING BV					ARGENTARIA SA				
1.000% 17/01/2028					22/02/2029 FRN				
AKELIUS RESIDENTIAL	EUR	1,060,000.00	-	-	BANCO DE SABADELL SA	EUR	-	1,000,000.00	-
PROPERTY FINANCING BV					0.875% 05/03/2023 EMTN	EUR	1,400,000.00	-	-
1.125% 11/01/2029 EMTN					BANCO DE SABADELL SA	EUR	-		
ALBEMARLE NEW HOLDING	EUR	300,000.00	-	-	1.625% 07/03/2024 EMTN	EUR	1,400,000.00	-	-
GMBH 1.625% 25/11/2028					BANCO SANTANDER SA	EUR	-		
ALLIANDER NV 0.375%	EUR	-	100,000.00	-	0.200% 11/02/2028 EMTN	EUR	-	1,600,000.00	-
10/06/2030 EMTN					BANCO SANTANDER SA	EUR	-		
ALLIANDER NV 0.875%	EUR	-	500,000.00	-	1.125% 23/06/2027 EMTN	EUR	-	500,000.00	-
22/04/2026 EMTN					BANCO SANTANDER SA	EUR	-		
ALSTOM SA ZCP	EUR	2,900,000.00	-	-	1.375% 05/01/2026 EMTN	EUR	500,000.00	-	-
11/01/2029					BANCO SANTANDER SA	EUR	-	900,000.00	-
ANHEUSER-BUSCH INBEV	EUR	1,000,000.00	-	-	1.625% 22/10/2030 EMTN	EUR	-		
SA/NV 1.500% 17/03/2025					BANCO SANTANDER SA	EUR	-		
EMTN					2.500% 18/03/2025 EMTN	EUR	1,471,000.00	-	-
ANHEUSER-BUSCH INBEV	EUR	800,000.00	-	-	BANK OF AMERICA CORP	EUR	-		
SA/NV 2.750% 17/03/2036					22/03/2031 FRN EMTN	EUR	-	1,700,000.00	-
EMTN					BANK OF AMERICA CORP	EUR	-		
APTIV PLC 1.500%	EUR	-	700,000.00	-	31/03/2029 FRN EMTN	EUR	1,253,000.00	-	-
10/03/2025					BANK OF IRELAND GROUP	EUR	-		
AQUARIUS & INVESTMENTS	EUR	1,150,000.00	-	-	PLC 0.375% 10/05/2027				
PLC FOR ZURICH					FRN EMTN				
INSURANCE CO LTD					BANQUE FEDERATIVE DU	EUR	5,100,000.00	-	-
02/10/2043 FRN EMTN					CREDIT MUTUEL SA 0.010%				
ARGENTUM NETHERLANDS	USD	-	6,230,000.00	-	11/05/2026 EMTN	EUR	600,000.00	-	-
BV FOR SWISS RE LTD					BANQUE FEDERATIVE DU	EUR	-		
15/08/2050 FRN					CREDIT MUTUEL SA 0.100%				
ARGENTUM NETHERLANDS	EUR	1,300,000.00	-	-	08/10/2027 EMTN	EUR	1,500,000.00	-	-
BV FOR ZURICH INSURANCE					BANQUE FEDERATIVE DU	EUR	-		
CO LTD 19/02/2049 FRN					CREDIT MUTUEL SA 0.250%				
ARION BANKI HF 0.625%	EUR	300,000.00	-	-	19/07/2028				
27/05/2024 EMTN					BANQUE FEDERATIVE DU	EUR	-	2,300,000.00	-
AROUNDTOWN SA	EUR	900,000.00	-	-	CREDIT MUTUEL SA 0.500%				
16/07/2026 ZCP EMTN					16/11/2022 EMTN	EUR	1,500,000.00	1,500,000.00	-
ASAHI GROUP HOLDINGS	EUR	5,425,000.00	-	-	BANQUE FEDERATIVE DU	EUR	-		
LTD 0.541% 23/10/2028					CREDIT MUTUEL SA 0.625%				
ASR NEDERLAND NV	EUR	300,000.00	700,000.00	-	21/02/2031	EUR	600,000.00	-	-
02/05/2049 FRN					BANQUE FEDERATIVE DU	EUR	-		
ASSICURAZIONI GENERALI	EUR	1,440,000.00	-	-	CREDIT MUTUEL SA 0.750%				
SPA 08/06/2048 FRN EMTN					17/07/2025 EMTN	EUR	-	1,200,000.00	-
ASSICURAZIONI GENERALI	EUR	430,000.00	-	-	BANQUE FEDERATIVE DU	EUR	-		
SPA 27/10/2047 FRN EMTN					CREDIT MUTUEL SA 1.250%				
AT&T INC 1.600%	EUR	-	1,000,000.00	-	03/06/2030				
19/05/2028					BANQUE FEDERATIVE DU	EUR	500,000.00	-	-
AT&T INC 3.150%	EUR	1,000,000.00	1,000,000.00	-	CREDIT MUTUEL SA 1.875%				
04/09/2036 EMTN					18/06/2029 EMTN	EUR	-	100,000.00	-
AUCHAN HOLDING SA	EUR	-	2,600,000.00	-	BANQUE FEDERATIVE DU	EUR	-		
2.875% 29/01/2026 EMTN					CREDIT MUTUEL SA 2.625%				
AUTOLIV INC 0.750%	EUR	-	1,510,000.00	-	18/03/2024 EMTN	EUR	-	500,000.00	-
26/06/2023					BANQUE FEDERATIVE DU	EUR	-		
AVIVA PLC 04/12/2045 FRN	EUR	8,280,000.00	-	-	CREDIT MUTUEL SA 3.000%				
EMTN					28/11/2023 EMTN				
					BARCLAYS PLC 22/03/2031	EUR	1,990,000.00	-	-
					FRN EMTN				

NN (L) Euro Sustainable Credit

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BAWAG PSK BANK FUER ARBEIT UND WIRTSCHAFT UND OESTERREICHISCHE POSTSPARKASSE AG	EUR	-	800,000.00	-	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.250%	EUR	300,000.00	300,000.00	-
0.375% 03/09/2027 EMTN BELFIUS BANK SA ZCP	EUR	-	700,000.00	-	02/11/2032 CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.625%	EUR	3,200,000.00	3,200,000.00	-
28/08/2026 EMTN BELFIUS BANK SA 0.010%	EUR	1,300,000.00	-	-	02/11/2040 CITIGROUP INC 06/07/2026	EUR	-	2,200,000.00	-
15/10/2025 EMTN BERKSHIRE HATHAWAY INC	EUR	1,500,000.00	-	-	FRN EMTN CITIGROUP INC 08/10/2027	EUR	-	2,500,000.00	-
1.125% 16/03/2027 BMW FINANCE NV ZCP	EUR	510,000.00	1,500,000.00	-	FRN EMTN CITIGROUP INC 24/07/2026	EUR	-	2,600,000.00	-
24/03/2023 EMTN BMW FINANCE NV 0.200%	EUR	3,900,000.00	3,900,000.00	-	FRN EMTN CNH INDUSTRIAL FINANCE	EUR	1,000,000.00	-	-
11/01/2033 BMW FINANCE NV 0.375%	EUR	-	2,210,000.00	-	EUROPE SA ZCP 01/04/2024	EUR	1,500,000.00	-	-
14/01/2027 EMTN BNP PARIBAS SA	EUR	500,000.00	-	-	CNH INDUSTRIAL FINANCE EUROPE SA 1.875%	EUR	-	3,000,000.00	-
04/06/2026 FRN BNP PARIBAS SA	EUR	1,600,000.00	-	-	19/01/2026 EMTN COCA-COLA CO/THE	EUR	-	-	-
15/01/2032 FRN EMTN BNP PARIBAS SA	EUR	1,000,000.00	-	-	0.750% 22/09/2026 COCA-COLA CO/THE	EUR	2,000,000.00	-	-
19/02/2028 FRN EMTN BNP PARIBAS SA	EUR	200,000.00	-	-	1.625% 09/03/2035 COCA-COLA EUROPEAN	EUR	-	1,000,000.00	-
20/03/2026 FRN EMTN BNP PARIBAS SA	EUR	2,600,000.00	-	-	PARTNERS PLC 0.700% 12/09/2031 EMTN	EUR	1,500,000.00	-	-
20/11/2030 FRN EMTN BNP PARIBAS SA	EUR	1,400,000.00	-	-	COCA-COLA EUROPEAN PARTNERS PLC 2.625%	EUR	-	-	-
23/01/2027 FRN EMTN BNZ INTERNATIONAL	EUR	-	525,000.00	-	06/11/2023 EMTN COFINIMMO 0.875%	EUR	600,000.00	600,000.00	-
FUNDING LTD/LONDON 0.625% 23/04/2022 EMTN	EUR	-	1,000,000.00	-	02/12/2030 COMCAST CORP 0.750%	EUR	1,000,000.00	3,500,000.00	-
BOUYGUES SA 1.125%	EUR	-	-	-	20/02/2032 COMCAST CORP 4.400%	USD	-	1,000,000.00	-
24/07/2028 BPCE SA 0.250%	EUR	2,000,000.00	100,000.00	-	15/08/2035 COMMERZBANK AG	EUR	-	700,000.00	-
14/01/2031 BPCE SA 0.375%	EUR	-	400,000.00	-	0.500% 06/12/2021 EMTN	EUR	-	300,000.00	-
05/10/2023 EMTN BPCE SA 0.625%	EUR	-	600,000.00	-	COMMERZBANK AG 0.875% 22/01/2027 EMTN	EUR	-	1,100,000.00	-
26/09/2023 EMTN BPCE SA 0.750%	EUR	1,600,000.00	1,600,000.00	-	CONTINENTAL AG ZCP 12/09/2023	EUR	-	1,284,000.00	-
03/03/2031 BRISA CONCESSAO	EUR	2,500,000.00	-	-	CONTINENTAL AG 2.500%	EUR	-	-	-
RODOVIARIA SA 2.000%	EUR	-	-	-	27/08/2026 EMTN COOPERATIEVE RABOBANK	EUR	200,000.00	-	-
22/03/2023 EMTN BRISA CONCESSAO	EUR	1,000,000.00	-	-	UA 26/05/2026 FRN COVESTRO AG 0.875%	EUR	100,000.00	-	-
RODOVIARIA SA 2.375%	EUR	-	-	-	03/02/2026 EMTN COVESTRO AG 1.375%	EUR	200,000.00	-	-
10/05/2027 EMTN CAIXABANK SA 0.375%	EUR	4,000,000.00	-	-	12/06/2030 EMTN CREDIT AGRICOLE	EUR	700,000.00	-	-
03/02/2025 EMTN CAIXABANK SA 09/02/2029	EUR	700,000.00	-	-	ASSURANCES SA FRN PERP CREDIT AGRICOLE	EUR	1,300,000.00	-	-
FRN EMTN CAIXABANK SA 1.125%	EUR	500,000.00	-	-	ASSURANCES SA 27/09/2048 FRN	EUR	3,400,000.00	-	-
27/03/2026 EMTN CAIXABANK SA 14/07/2028	EUR	300,000.00	-	-	CREDIT AGRICOLE SA 0.375% 21/10/2025 EMTN	EUR	300,000.00	-	-
FRN EMTN CAIXABANK SA 1.750%	EUR	-	1,700,000.00	-	CREDIT AGRICOLE SA/LONDON 1.375%	EUR	-	-	-
24/10/2023 EMTN CAIXABANK SA 18/06/2031	EUR	200,000.00	-	-	13/03/2025 EMTN CREDIT MUTUEL ARKEA SA	EUR	1,000,000.00	-	-
FRN EMTN CAPGEMINI SE 1.625%	EUR	300,000.00	-	-	0.010% 28/01/2026 EMTN	EUR	-	2,100,000.00	-
15/04/2026 CARREFOUR SA 2.625%	EUR	-	500,000.00	-	CREDIT MUTUEL ARKEA SA 11/06/2029 FRN EMTN	EUR	700,000.00	-	-
15/12/2027 EMTN CCR RE SA 15/07/2040 FRN	EUR	5,400,000.00	-	-	CTP BV 0.625% 27/11/2023	EUR	-	-	-
CELLNEX FINANCE CO SA	EUR	2,600,000.00	-	-	EMTN CTP BV 0.750% 18/02/2027	EUR	3,147,000.00	-	-
2.000% 15/02/2033 EMTN CHUBB INA HOLDINGS INC	EUR	-	924,000.00	-	EMTN CTP BV 2.125% 01/10/2025	EUR	1,000,000.00	-	-
0.875% 15/06/2027 CHUBB INA HOLDINGS INC	EUR	-	1,029,000.00	-	EMTN				
1.550% 15/03/2028									

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Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
DAIMLER AG 0.750%	EUR	1,150,000.00	1,150,000.00	-	FAIRFAX FINANCIAL	EUR	1,530,000.00	500,000.00	-
11/03/2033 EMTN					HOLDINGS LTD 2.750%				
DAIMLER AG 08/02/2030	EUR	1,800,000.00	1,800,000.00	-	29/03/2028				
DAIMLER AG 08/08/2034	EUR	1,800,000.00	1,800,000.00	-	FAURECIA SE 3.125%	EUR	2,350,000.00	-	-
DAIMLER AG 1.125%	EUR	2,850,000.00	2,850,000.00	-	15/06/2026				
06/11/2031 EMTN					FAURECIA SE 3.750%	EUR	2,370,000.00	-	-
DANONE SA 0.424%	EUR	800,000.00	-	-	15/06/2028				
03/11/2022 EMTN					FCA BANK SPA/IRELAND	EUR	2,140,000.00	-	-
DBS GROUP HOLDINGS LTD	EUR	1,100,000.00	-	-	0.125% 16/11/2023 EMTN				
11/04/2028 FRN GMTN					FCA BANK SPA/IRELAND	EUR	300,000.00	-	-
DE VOLKSBANK NV 0.010%	EUR	-	400,000.00	-	0.500% 18/09/2023 EMTN				
16/09/2024 EMTN					FINGRID OYJ 3.500%	EUR	400,000.00	-	-
DE VOLKSBANK NV 0.375%	EUR	2,000,000.00	-	-	03/04/2024 EMTN				
03/03/2028 EMTN					FOMENTO ECONOMICO	EUR	1,000,000.00	-	-
DE VOLKSBANK NV	EUR	2,000,000.00	-	-	MEXICANO SAB DE CV				
22/10/2030 FRN EMTN					1.750% 20/03/2023				
DEUTSCHE BAHN FINANCE	EUR	700,000.00	-	-	FORD MOTOR CREDIT CO	EUR	-	100,000.00	-
GMBH FRN PERP					LLC 1.514% 17/02/2023				
DEUTSCHE LUFTHANSA AG	EUR	2,300,000.00	2,300,000.00	-	FORD MOTOR CREDIT CO	EUR	-	1,110,000.00	-
3.000% 29/05/2026 EMTN					LLC 1.744% 19/07/2024				
DEUTSCHE TELEKOM AG	EUR	-	5,433,000.00	-	EMTN				
0.500% 05/07/2027 EMTN					FRESENIUS FINANCE	EUR	3,771,000.00	-	-
DEUTSCHE TELEKOM AG	EUR	-	2,535,000.00	-	IRELAND PLC 0.875%				
2.250% 29/03/2039 EMTN					01/10/2031 EMTN				
DH EUROPE FINANCE II	EUR	1,000,000.00	-	-	GEICINA SA 2.000%	EUR	-	200,000.00	-
SARL 0.750% 18/09/2031					30/06/2032 EMTN				
EMTN					GENERAL ELECTRIC CO	EUR	-	3,500,000.00	-
DIGITAL DUTCH FINCO BV	EUR	100,000.00	-	-	0.875% 17/05/2025				
1.000% 15/01/2032					GENERAL ELECTRIC CO	EUR	800,000.00	-	-
DIGITAL INTREPID HOLDING	EUR	1,583,000.00	-	-	4.125% 19/09/2035 EMTN				
BV 0.625% 15/07/2031					GIVAUDAN FINANCE	EUR	410,000.00	-	-
EDP - ENERGIAS DE	EUR	1,500,000.00	-	-	EUROPE BV 1.000%				
PORTUGAL SA 20/07/2080					22/04/2027				
FRN					GIVAUDAN FINANCE	EUR	365,000.00	-	-
EDP FINANCE BV 1.875%	EUR	1,420,000.00	-	-	EUROPE BV 1.625%				
29/09/2023 EMTN					22/04/2032				
ELM BV FOR SWISS	EUR	380,000.00	-	-	GOLDMAN SACHS GROUP	EUR	2,071,000.00	-	-
REINSURANCE CO LTD FRN					INC/THE 0.250%				
PERP					26/01/2028 EMTN				
EMERSON ELECTRIC CO	EUR	-	956,000.00	-	GOLDMAN SACHS GROUP	EUR	1,400,000.00	-	-
1.250% 15/10/2025 EMTN					INC/THE 1.000%				
EMERSON ELECTRIC CO	EUR	-	1,000,000.00	-	18/03/2033 EMTN				
2.000% 15/10/2029 EMTN					GOLDMAN SACHS GROUP	EUR	600,000.00	-	-
ENEL FINANCE	EUR	-	2,500,000.00	-	INC/THE 1.375%				
INTERNATIONAL NV					15/05/2024 EMTN				
1.125% 16/09/2026 EMTN					GOLDMAN SACHS GROUP	EUR	1,500,000.00	-	-
ENEL FINANCE	EUR	-	1,200,000.00	-	INC/THE 3.375%				
INTERNATIONAL NV					27/03/2025				
1.125% 17/10/2034 EMTN					GRAND CITY PROPERTIES	EUR	2,200,000.00	-	-
ENEL SPA FRN PERP EMTN	EUR	2,000,000.00	-	-	SA FRN PERP EMTN				
ENEL SPA 24/05/2080 FRN	EUR	4,300,000.00	-	-	GRAND CITY PROPERTIES	EUR	2,400,000.00	-	-
EMTN					SA 0.125% 11/01/2028				
ENEXIS HOLDING NV	EUR	800,000.00	-	-	EMTN				
0.750% 02/07/2031 EMTN					HANNOVER FINANCE	EUR	1,300,000.00	-	-
ENGIE SA FRN PERP	EUR	-	1,000,000.00	-	LUXEMBOURG SA				
E.ON INTERNATIONAL	EUR	600,000.00	400,000.00	-	30/06/2043 FRN				
FINANCE BV 5.750%					HANNOVER RUECK SE	EUR	1,200,000.00	-	-
14/02/2033 EMTN					08/10/2040 FRN				
EQUINIX INC 1.000%	EUR	4,437,000.00	-	-	HEIMSTADEN BOSTAD AB	EUR	2,500,000.00	-	-
15/03/2033					FRN PERP				
ERSTE GROUP BANK AG	EUR	-	2,100,000.00	-	HEIMSTADEN BOSTAD	EUR	900,000.00	-	-
0.875% 13/05/2027 EMTN					TREASURY BV 1.375%				
ERSTE GROUP BANK AG	EUR	8,100,000.00	200,000.00	-	03/03/2027 EMTN				
16/11/2028 FRN EMTN					HEINEKEN NV 1.750%	EUR	-	2,000,000.00	-
ESSILORLUXOTTICA SA	EUR	1,000,000.00	1,000,000.00	-	07/05/2040 EMTN				
0.125% 27/05/2025 EMTN					HOLCIM FINANCE	EUR	1,217,000.00	-	-
ESSITY AB 0.500%	EUR	2,000,000.00	-	-	LUXEMBOURG SA 0.500%				
03/02/2030					23/04/2031				
EUTELSAT SA 1.500%	EUR	4,000,000.00	-	-					
13/10/2028									

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HOLCIM FINANCE LUXEMBOURG SA 0.625% 19/01/2033 EMTN	EUR	1,591,000.00	-	-	KLEPIERRE SA 1.625% 13/12/2032 EMTN	EUR	-	500,000.00	-
HSBC CONTINENTAL EUROPE SA 0.100% 03/09/2027 EMTN	EUR	1,000,000.00	-	-	KLEPIERRE SA 2.000% 12/05/2029 EMTN	EUR	-	600,000.00	-
HSBC HOLDINGS PLC 13/11/2026 FRN	EUR	1,423,000.00	-	-	KONINKLIJKE AHOLD	EUR	-	3,890,000.00	-
HSBC HOLDINGS PLC 13/11/2031 FRN	EUR	400,000.00	-	-	DELHAIZE NV 0.250% 26/06/2025	EUR	-	400,000.00	-
IBERDROLA INTERNATIONAL BV FRN	EUR	2,000,000.00	500,000.00	-	KONINKLIJKE AHOLD	EUR	-	400,000.00	-
PERP					DELHAIZE NV 1.750% 02/04/2027	EUR	-	200,000.00	-
IBERDROLA INTERNATIONAL BV FRN	EUR	2,100,000.00	-	-	LA POSTE SA 1.375% 21/04/2032 EMTN	EUR	-	200,000.00	-
PERP					LANDESBANK BADEN-WUERTTEMBERG 0.375% 18/02/2027 EMTN	EUR	-	2,400,000.00	-
IBERDROLA INTERNATIONAL BV FRN	EUR	2,600,000.00	2,600,000.00	-	LINDE FINANCE BV 0.550% 19/05/2032 EMTN	EUR	2,200,000.00	-	-
PERP					LLOYDS BANK CORPORATE MARKETS PLC 2.375% 09/04/2026 EMTN	EUR	-	855,000.00	-
IBERDROLA INTERNATIONAL BV FRN	EUR	6,000,000.00	-	-	LLOYDS BANKING GROUP PLC 01/04/2026 FRN EMTN	EUR	-	730,000.00	-
PERP					LLOYDS BANKING GROUP PLC 07/09/2028 FRN EMTN	EUR	-	2,000,000.00	-
IBERDROLA INTERNATIONAL BV 1.125% 27/01/2023 EMTN	EUR	200,000.00	-	-	LOGICOR FINANCING SARL 0.875% 14/01/2031 EMTN	EUR	1,622,000.00	-	-
INFORMA PLC 2.125% 06/10/2025 EMTN	EUR	1,800,000.00	-	-	LOGICOR FINANCING SARL 3.250% 13/11/2028 EMTN	EUR	200,000.00	-	-
ING GROEP NV 15/02/2029 FRN EMTN	EUR	1,600,000.00	-	-	LONDON STOCK EXCHANGE GROUP PLC 0.875% 19/09/2024 EMTN	EUR	200,000.00	-	-
ING GROEP NV 18/02/2029 FRN	EUR	300,000.00	-	-	LONZA FINANCE INTERNATIONAL NV 1.625% 21/04/2027	EUR	-	805,000.00	-
ING GROEP NV 26/05/2031 FRN EMTN	EUR	2,000,000.00	-	-	MAGNA INTERNATIONAL INC 1.500% 25/09/2027	EUR	-	600,000.00	-
INTERNATIONAL FLAVORS & FRAGRANCES INC 1.800% 25/09/2026	EUR	450,000.00	-	-	MAGNA INTERNATIONAL INC 1.900% 24/11/2023	EUR	-	4,100,000.00	-
INTESA SANPAOLO SPA 0.750% 16/03/2028 EMTN	EUR	1,250,000.00	-	-	MEDTRONIC GLOBAL HOLDINGS SCA 0.375% 15/10/2028	EUR	2,990,000.00	-	-
INTESA SANPAOLO SPA 1.000% 19/11/2026 EMTN	EUR	1,460,000.00	-	-	MEDTRONIC GLOBAL HOLDINGS SCA 0.750% 15/10/2032	EUR	-	-	-
INTESA SANPAOLO SPA 2.000% 18/06/2021 EMTN	EUR	-	1,900,000.00	-	MEDTRONIC GLOBAL HOLDINGS SCA 1.375% 15/10/2040	EUR	4,200,000.00	-	-
INTESA SANPAOLO SPA 6.625% 13/09/2023 EMTN	EUR	700,000.00	-	-	MEDTRONIC GLOBAL HOLDINGS SCA 1.500% 02/07/2039	EUR	1,000,000.00	-	-
ISLANDSBANKI HF 19/01/2024 FRN	EUR	-	200,000.00	-	MERCK FINANCIAL SERVICES GMBH 0.500% 16/07/2028 EMTN	EUR	800,000.00	1,300,000.00	-
ITALGAS SPA 0.250% 24/06/2025 EMTN	EUR	300,000.00	500,000.00	-	MERCK FINANCIAL SERVICES GMBH 0.875% 05/07/2031 EMTN	EUR	-	800,000.00	-
JOHN DEERE CASH MANAGEMENT SA 2.200% 02/04/2032 EMTN	EUR	500,000.00	-	-	MERCK KGAA 09/09/2080 FRN	EUR	1,000,000.00	-	-
JPMORGAN CHASE & CO 04/11/2032 FRN EMTN	EUR	-	534,000.00	-	METSO OUTOTEC OYJ 0.875% 26/05/2028 EMTN	EUR	1,355,000.00	-	-
JPMORGAN CHASE & CO 11/03/2027 FRN EMTN	EUR	3,100,000.00	200,000.00	-	MMS USA INVESTMENTS INC 0.625% 13/06/2025	EUR	1,500,000.00	500,000.00	-
JPMORGAN CHASE & CO 18/05/2028 FRN EMTN	EUR	1,900,000.00	-	-	MONDI FINANCE PLC 1.625% 27/04/2026 EMTN	EUR	300,000.00	-	-
JPMORGAN CHASE & CO 24/02/2028 FRN EMTN	EUR	300,000.00	200,000.00	-	MORGAN STANLEY 07/02/2031 FRN	EUR	1,016,000.00	-	-
JPMORGAN CHASE & CO 25/07/2031 FRN EMTN	EUR	-	500,000.00	-	MORGAN STANLEY 1.750% 11/03/2024 GMTN	EUR	500,000.00	-	-
JYSKE BANK AS 15/10/2025 FRN EMTN	EUR	2,395,000.00	-	-	MORGAN STANLEY 1.875% 30/03/2023	EUR	-	1,900,000.00	-
KBC GROUP NV 0.875% 27/06/2023 EMTN	EUR	-	1,100,000.00	-					
KERING SA 0.750% 13/05/2028 EMTN	EUR	3,000,000.00	-	-					
KERRY GROUP FINANCIAL SERVICES UNLTD CO 2.375% 10/09/2025	EUR	2,300,000.00	-	-					

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MORGAN STANLEY 23/10/2026 FRN EMTN	EUR	-	200,000.00	-	RAIFFEISEN BANK INTERNATIONAL AG	EUR	1,500,000.00	600,000.00	-
MORGAN STANLEY 26/07/2024 FRN EMTN	EUR	-	715,000.00	-	18/06/2032 FRN RAIFFEISEN BANK	EUR	-	1,100,000.00	-
MORGAN STANLEY 26/10/2029 FRN	EUR	1,100,000.00	-	-	INTERNATIONAL AG 6.000% 16/10/2023 EMTN	EUR	1,500,000.00	-	-
MUENCHENER RUECKVERSICHERUNGS- GESELLSCHAFT AG IN MUENCHEN 26/05/2042	EUR	1,100,000.00	-	-	RED ELECTRICA FINANCIACIONES SAU	EUR	-	-	-
FRN EMTN MUENCHENER RUECKVERSICHERUNGS- GESELLSCHAFT AG IN MUENCHEN 26/05/2049	EUR	400,000.00	-	-	0.375% 24/07/2028 EMTN RELX FINANCE BV 0.875%	EUR	-	1,000,000.00	-
FRN NATURGY FINANCE BV	EUR	900,000.00	-	-	10/03/2032 RENTOKIL INITIAL PLC	EUR	1,200,000.00	-	-
0.875% 15/05/2025 EMTN NATWEST GROUP PLC	EUR	2,486,000.00	-	-	0.500% 14/10/2028 EMTN REPSOL INTERNATIONAL	EUR	800,000.00	2,300,000.00	-
26/02/2030 FRN EMTN NESTLE FINANCE	EUR	-	2,220,000.00	-	FINANCE BV 2.625%	EUR	-	-	-
INTERNATIONAL LTD 1.500% 01/04/2030 EMTN	EUR	-	-	-	15/04/2030 EMTN SAGAX EURO MTN NL BV	EUR	1,823,000.00	-	-
NEW YORK LIFE GLOBAL FUNDING 0.250%	EUR	300,000.00	-	-	0.750% 26/01/2028 EMTN SAMPO OYJ 03/09/2052	EUR	1,100,000.00	-	-
23/01/2027 GMTN OP CORPORATE BANK PLC	EUR	3,600,000.00	-	-	FRN EMTN SAMPO OYJ 2.250%	EUR	-	444,000.00	-
0.100% 16/11/2027 EMTN OP CORPORATE BANK PLC	EUR	-	400,000.00	-	27/09/2030 EMTN SANTANDER UK PLC	EUR	-	3,000,000.00	-
0.625% 12/11/2029 EMTN OP CORPORATE BANK PLC	EUR	398,000.00	-	-	1.125% 14/01/2022 EMTN SCHAEFFLER AG 2.750%	EUR	10,600,000.00	1,200,000.00	-
09/06/2030 FRN ORANGE SA 1.250%	EUR	5,400,000.00	-	-	12/10/2025 EMTN SCHAEFFLER AG 2.875%	EUR	1,650,000.00	-	-
07/07/2027 EMTN ORANGE SA 1.375%	EUR	-	1,100,000.00	-	26/03/2027 EMTN SCHAEFFLER AG 3.375%	EUR	3,600,000.00	3,600,000.00	-
04/09/2049 EMTN ORANGE SA 1.625%	EUR	3,500,000.00	-	-	12/10/2028 EMTN SCHNEIDER ELECTRIC SE	EUR	-	2,300,000.00	-
07/04/2032 EMTN O2 TELEFONICA	EUR	-	500,000.00	-	0.250% 11/03/2029 EMTN SIEMENS	EUR	-	300,000.00	-
DEUTSCHLAND FINANZIERUNGS GMBH	EUR	-	-	-	FINANCIERINGSMAATSCHA PPIJ NV 0.500% 20/02/2032	EUR	-	-	-
1.750% 05/07/2025 PARKER-HANNIFIN CORP	EUR	600,000.00	-	-	EMTN SIEMENS	EUR	-	625,000.00	-
1.125% 01/03/2025 PEPSICO INC 0.400%	EUR	1,455,000.00	500,000.00	-	FINANCIERINGSMAATSCHA PPIJ NV 0.900% 28/02/2028	EUR	-	-	-
09/10/2032 PEPSICO INC 0.500%	EUR	-	1,000,000.00	-	SIEMENS	EUR	-	947,000.00	-
06/05/2028 EMTN PEPSICO INC 0.875%	EUR	-	1,360,000.00	-	FINANCIERINGSMAATSCHA PPIJ NV 1.375% 06/09/2030	EUR	-	-	-
16/10/2039 PEUGEOT SA 2.750%	EUR	-	1,600,000.00	-	EMTN SKANDINAVISKA ENSKILDA	EUR	-	500,000.00	-
15/05/2026 PROCTER & GAMBLE	EUR	1,800,000.00	-	-	BANKEN AB 0.375%	EUR	-	-	-
CO/THE 1.200%	EUR	-	-	-	11/02/2027 EMTN SMURFIT KAPPA	EUR	2,500,000.00	-	-
30/10/2028 PROCTER & GAMBLE	EUR	800,000.00	-	-	ACQUISITIONS ULC 2.875%	EUR	-	-	-
CO/THE 4.875%	EUR	-	-	-	15/01/2026 SNAM SPA 1.375%	EUR	500,000.00	-	-
11/05/2027 PROLOGIS EURO FINANCE	EUR	872,000.00	-	-	25/10/2027 EMTN SOCIETE GENERALE SA	EUR	300,000.00	800,000.00	-
LLC 0.500% 16/02/2032	EUR	-	3,260,000.00	-	0.125% 24/02/2026 SOCIETE GENERALE SA	EUR	300,000.00	-	-
PSA BANQUE FRANCE SA	EUR	-	650,000.00	-	1.250% 12/06/2030 SOCIETE GENERALE SA	EUR	-	3,400,000.00	-
0.625% 10/10/2022 EMTN	EUR	350,000.00	-	-	1.250% 15/02/2024 EMTN SOCIETE GENERALE SA	EUR	-	500,000.00	-
PSA BANQUE FRANCE SA	EUR	-	250,000.00	-	22/09/2028 FRN STANDARD CHARTERED	EUR	1,200,000.00	-	-
0.750% 19/04/2023 EMTN	EUR	-	-	-	PLC 09/09/2030 FRN STELLANTIS NV 3.375%	EUR	1,120,000.00	-	-
PSA TRESORERIE GIE	EUR	-	-	-	07/07/2023 STELLANTIS NV 4.500%	EUR	570,000.00	570,000.00	-
6.000% 19/09/2033	EUR	-	-	-	07/07/2028 STORA ENSO OYJ 0.625%	EUR	2,645,000.00	-	-
RAIFFEISEN BANK	EUR	800,000.00	2,200,000.00	-	02/12/2030 EMTN SYMRISE AG 1.250%	EUR	650,000.00	-	-
INTERNATIONAL AG	EUR	-	-	-	29/11/2025 SYMRISE AG 1.375%	EUR	188,000.00	-	-
12/03/2030 FRN EMTN	EUR	-	-	-	01/07/2027	EUR	-	-	-

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Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
TAKEDA PHARMACEUTICAL CO LTD 0.750% 09/07/2027	EUR	1,000,000.00	-	-	UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027 EMTN	EUR	1,400,000.00	-	-
TAKEDA PHARMACEUTICAL CO LTD 1.375% 09/07/2032	EUR	500,000.00	-	-	UNIBAIL-RODAMCO-WESTFIELD SE 0.875% 29/03/2032 EMTN	EUR	400,000.00	-	-
TELECOM ITALIA SPA/MILANO 1.625% 18/01/2029 EMTN	EUR	2,619,000.00	-	-	UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 04/12/2031 EMTN	EUR	200,000.00	-	-
TELEFONICA EMISIONES SA 0.664% 03/02/2030 EMTN	EUR	-	3,000,000.00	-	UNIBAIL-RODAMCO-WESTFIELD SE 2.625% 09/04/2030 EMTN	EUR	200,000.00	400,000.00	-
TELEFONICA EMISIONES SA 1.069% 05/02/2024 EMTN	EUR	-	4,500,000.00	-	UNICREDIT SPA 0.850% 19/01/2031 EMTN	EUR	2,650,000.00	200,000.00	-
TELEFONICA EUROPE BV FRN PERP	EUR	1,000,000.00	-	-	UNILEVER FINANCE NETHERLANDS BV 1.750% 25/03/2030	EUR	-	4,500,000.00	-
TENNET HOLDING BV FRN PERP	EUR	2,270,000.00	2,100,000.00	-	UNILEVER NV 0.375% 14/02/2023 EMTN	EUR	2,000,000.00	2,000,000.00	-
TENNET HOLDING BV 1.500% 03/06/2039 EMTN	EUR	-	400,000.00	-	UNILEVER NV 0.500% 29/04/2024 EMTN	EUR	1,000,000.00	-	-
TERNA RETE ELETTRICA NAZIONALE SPA 0.375% 25/09/2030 EMTN	EUR	-	1,620,000.00	-	UNIQA INSURANCE GROUP AG 1.375% 09/07/2030	EUR	2,600,000.00	3,600,000.00	-
TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029 EMTN	EUR	500,000.00	500,000.00	-	UPM-KYMMENE OYJ 0.125% 19/11/2028 EMTN	EUR	4,645,000.00	-	-
TESCO CORPORATE TREASURY SERVICES PLC 2.500% 02/05/2025 EMTN	GBP	2,000,000.00	-	-	VANTAGE TOWERS AG 0.375% 31/03/2027 EMTN	EUR	2,400,000.00	-	-
TESCO CORPORATE TREASURY SERVICES PLC 2.750% 27/04/2030 EMTN	GBP	2,800,000.00	-	-	VERIZON COMMUNICATIONS INC 0.375% 22/03/2029	EUR	3,448,000.00	-	-
THERMO FISHER SCIENTIFIC INC 1.950% 24/07/2029	EUR	500,000.00	500,000.00	-	VERIZON COMMUNICATIONS INC 1.125% 19/09/2035	EUR	3,887,000.00	-	-
TOTAL SE FRN PERP	EUR	200,000.00	-	-	VERIZON COMMUNICATIONS INC 1.250% 08/04/2030	EUR	1,000,000.00	3,353,000.00	-
TOTAL SE FRN PERP EMTN	EUR	500,000.00	-	-	VERIZON COMMUNICATIONS INC 2.550% 21/03/2031	USD	1,167,000.00	-	-
TOTAL SE FRN PERP EMTN	EUR	750,000.00	-	-	VERIZON COMMUNICATIONS INC 3.400% 22/03/2041	USD	667,000.00	-	-
TOTAL SE FRN PERP EMTN	EUR	1,000,000.00	-	-	VF CORP 0.250% 25/02/2028	EUR	-	200,000.00	-
TOTAL SE FRN PERP EMTN	EUR	1,000,000.00	-	-	VF CORP 0.625% 25/02/2032	EUR	-	400,000.00	-
TOTAL SE FRN PERP EMTN	EUR	1,600,000.00	-	-	VODAFONE GROUP PLC 2.500% 24/05/2039 EMTN	EUR	-	1,500,000.00	-
TOYOTA FINANCE AUSTRALIA LTD 2.280% 21/10/2027 EMTN	EUR	2,609,000.00	-	-	VOLKSWAGEN FINANCIAL SERVICES AG 3.375% 06/04/2028	EUR	2,150,000.00	-	-
TOYOTA MOTOR CREDIT CORP 0.250% 16/07/2026 EMTN	EUR	561,000.00	3,776,000.00	-	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	300,000.00	-	-
TRANSURBAN FINANCE CO PTY LTD 1.450% 16/05/2029 EMTN	EUR	900,000.00	1,000,000.00	-	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	1,700,000.00	-	-
TRANSURBAN FINANCE CO PTY LTD 3.000% 08/04/2030 EMTN	EUR	2,500,000.00	-	-	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	1,800,000.00	-	-
TRATON FINANCE LUXEMBOURG SA 0.750% 24/03/2029 EMTN	EUR	2,300,000.00	-	-	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	1,200,000.00	-	-
TRATON FINANCE LUXEMBOURG SA 1.250% 24/03/2033 EMTN	EUR	2,900,000.00	-	-	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.500% 21/01/2041	EUR	900,000.00	-	-
TYCO ELECTRONICS GROUP SA ZCP 16/02/2029	EUR	2,041,000.00	-	-	2.625% 16/11/2027				
UBS AG 12/02/2026 FRN EMTN	EUR	1,800,000.00	-	-					
UBS AG/LONDON 0.010% 31/03/2026 EMTN	EUR	800,000.00	-	-					
UBS AG/LONDON 0.500% 31/03/2031 EMTN	EUR	5,711,000.00	-	-					
UBS AG/LONDON 0.750% 21/04/2023 EMTN	EUR	-	600,000.00	-					
UBS GROUP AG 0.250% 24/02/2028	EUR	1,898,000.00	-	-					
UBS GROUP AG 29/01/2026 FRN EMTN	EUR	1,690,000.00	-	-					

NN (L) Euro Sustainable Credit

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
VONOVIA FINANCE BV 1.000% 09/07/2030 EMTN	EUR	300,000.00	100,000.00	-
VONOVIA FINANCE BV 1.125% 14/09/2034 EMTN	EUR	-	800,000.00	-
VONOVIA FINANCE BV 1.500% 14/01/2028	EUR	-	400,000.00	-
VONOVIA FINANCE BV 1.800% 29/06/2025	EUR	-	200,000.00	-
VONOVIA FINANCE BV 2.250% 07/04/2030	EUR	300,000.00	700,000.00	-
VONOVIA SE 0.625% 24/03/2031 EMTN	EUR	1,500,000.00	-	-
WESTPAC BANKING CORP 0.875% 17/04/2027 EMTN	EUR	5,900,000.00	-	-
WOLTERS KLUWER NV 0.750% 03/07/2030	EUR	-	1,000,000.00	-
WPP FINANCE SA 2.375% 19/05/2027 EMTN	EUR	4,890,000.00	500,000.00	-
XLIT LTD 29/06/2047 FRN	EUR	-	950,000.00	-
ZF EUROPE FINANCE BV 2.000% 23/02/2026	EUR	1,800,000.00	-	-
ZF FINANCE GMBH 2.750% 25/05/2027 EMTN	EUR	2,200,000.00	-	-
ZF FINANCE GMBH 3.000% 21/09/2025 EMTN	EUR	600,000.00	300,000.00	-
ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO	EUR	-	1,327,000.00	-
ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO	EUR	3,520,000.00	-	-
17/09/2050 FRN EMTN				

NN (L) Euro Sustainable Credit (excluding Financials)

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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					CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.875% 03/09/2025	EUR	-	500,000.00	-
Bonds and other debt instruments					CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 1.750% 03/09/2030	EUR	-	1,200,000.00	-
ADIDAS AG 0.625% 10/09/2035	EUR	-	600,000.00	-	COCA-COLA CO/THE 0.750% 22/09/2026	EUR	-	3,368,000.00	-
AIR LIQUIDE FINANCE SA 1.375% 02/04/2030 EMTN	EUR	-	300,000.00	-	COCA-COLA CO/THE 1.625% 09/03/2035	EUR	1,500,000.00	500,000.00	-
ALBEMARLE NEW HOLDING GMBH 1.625% 25/11/2028	EUR	700,000.00	-	-	COCA-COLA EUROPEAN PARTNERS PLC 0.700% 12/09/2031 EMTN	EUR	-	2,423,000.00	-
ALSTOM SA ZCP 11/01/2029	EUR	1,800,000.00	-	-	COCA-COLA EUROPEAN PARTNERS PLC 1.125% 12/04/2029	EUR	650,000.00	-	-
ANHEUSER-BUSCH INBEV SA/NV 1.150% 22/01/2027 EMTN	EUR	-	3,000,000.00	-	COCA-COLA EUROPEAN PARTNERS PLC 2.625% 06/11/2023 EMTN	EUR	-	2,500,000.00	-
ANHEUSER-BUSCH INBEV SA/NV 2.700% 31/03/2026 EMTN	EUR	-	450,000.00	-	COMCAST CORP 0.750% 20/02/2032	EUR	-	2,500,000.00	-
ANHEUSER-BUSCH INBEV SA/NV 2.750% 17/03/2036 EMTN	EUR	1,100,000.00	-	-	COMCAST CORP 4.400% 15/08/2035	USD	-	1,500,000.00	-
APTIV PLC 1.500% 10/03/2025	EUR	-	300,000.00	-	CONTINENTAL AG ZCP 12/09/2023	EUR	-	400,000.00	-
ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	EUR	4,025,000.00	-	-	CONTINENTAL AG 2.500% 27/08/2026 EMTN	EUR	-	242,000.00	-
ASML HOLDING NV 0.625% 07/05/2029	EUR	-	1,000,000.00	-	DAIMLER AG 0.750% 11/03/2033 EMTN	EUR	2,050,000.00	2,050,000.00	-
AT&T INC 1.600% 19/05/2028	EUR	-	3,000,000.00	-	DAIMLER AG 08/02/2030	EUR	3,280,000.00	3,280,000.00	-
AT&T INC 2.450% 15/03/2035	EUR	-	500,000.00	-	DAIMLER AG 08/08/2034	EUR	1,100,000.00	1,100,000.00	-
AT&T INC 3.150% 04/09/2036 EMTN	EUR	-	2,200,000.00	-	DAIMLER AG 1.125% 06/11/2031 EMTN	EUR	1,510,000.00	1,510,000.00	-
AUCHAN HOLDING SA 2.875% 29/01/2026 EMTN	EUR	-	3,900,000.00	-	DEUTSCHE BAHN FINANCE GMBH FRN PERP	EUR	700,000.00	-	-
AUTOLIV INC 0.750% 26/06/2023	EUR	-	3,967,000.00	-	DEUTSCHE BAHN FINANCE GMBH 1.375% 16/04/2040	EUR	-	997,000.00	-
BECTON DICKINSON EURO 1.213% 12/02/2036	EUR	586,000.00	586,000.00	-	EMTN	EUR	-	-	-
BMW FINANCE NV 0.200% 11/01/2033	EUR	2,250,000.00	2,250,000.00	-	DEUTSCHE LUFTHANSA AG 3.000% 29/05/2026 EMTN	EUR	1,600,000.00	1,600,000.00	-
BMW FINANCE NV 0.375% 14/01/2027 EMTN	EUR	-	1,070,000.00	-	DEUTSCHE TELEKOM AG 2.250% 29/03/2039 EMTN	EUR	-	1,700,000.00	-
BMW FINANCE NV 0.875% 14/01/2032 EMTN	EUR	-	130,000.00	-	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.875% 30/01/2024	EUR	-	7,000,000.00	-
BMW FINANCE NV 1.500% 06/02/2029 EMTN	EUR	-	3,670,000.00	-	EMTN	EUR	-	-	-
BOUYGUES SA 1.125% 24/07/2028	EUR	-	1,000,000.00	-	DH EUROPE FINANCE II SARL 0.750% 18/09/2031	EUR	-	1,500,000.00	-
BRISA CONCESSAO RODOVIARIA SA 1.875% 30/04/2025 EMTN	EUR	500,000.00	-	-	EMTN	EUR	-	-	-
BRISA CONCESSAO RODOVIARIA SA 2.375% 10/05/2027 EMTN	EUR	2,000,000.00	-	-	EDP - ENERGIAS DE PORTUGAL SA 20/07/2080	EUR	2,600,000.00	500,000.00	-
CARREFOUR SA 1.000% 17/05/2027 EMTN	EUR	-	300,000.00	-	FRN	EUR	-	-	-
CARREFOUR SA 2.625% 15/12/2027 EMTN	EUR	-	500,000.00	-	EDP FINANCE BV 1.875% 13/10/2025 EMTN	EUR	-	4,964,000.00	-
CELLNEX FINANCE CO SA 2.000% 15/02/2033 EMTN	EUR	1,900,000.00	-	-	EDP FINANCE BV 2.625% 18/01/2022 EMTN	EUR	-	2,000,000.00	-
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.250% 02/11/2032	EUR	500,000.00	500,000.00	-	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026 EMTN	EUR	-	4,300,000.00	-
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.625% 02/11/2040	EUR	1,800,000.00	1,800,000.00	-	ENEL FINANCE INTERNATIONAL NV 1.125% 17/10/2034 EMTN	EUR	-	-	-
					ENEL SPA FRN PERP EMTN	EUR	1,200,000.00	-	-
					ENEL SPA 24/05/2080 FRN EMTN	EUR	2,500,000.00	500,000.00	-
					ENGIE SA FRN PERP	EUR	-	1,000,000.00	-

NN (L) Euro Sustainable Credit (excluding Financials)

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
E.ON INTERNATIONAL FINANCE BV 1.500% 31/07/2029 EMTN	EUR	300,000.00	-	-	KONINKLIJKE AHOLD DELHAIZE NV 0.250% 26/06/2025	EUR	-	1,800,000.00	-
EQUINIX INC 1.000% 15/03/2033	EUR	1,997,000.00	-	-	LA POSTE SA 1.375% 21/04/2032 EMTN	EUR	-	3,500,000.00	-
ESSILORLUXOTTICA SA 0.125% 27/05/2025 EMTN	EUR	-	1,000,000.00	-	LONZA FINANCE INTERNATIONAL NV	EUR	-	376,000.00	-
ESSITY AB 0.250% 08/02/2031	EUR	3,333,000.00	-	-	1.625% 21/04/2027				
ESSITY AB 1.125% 05/03/2025 EMTN	EUR	-	1,900,000.00	-	LVMH MOET HENNESSY LOUIS VUITTON SE 0.375%	EUR	-	2,000,000.00	-
EUTELSAT SA 1.500% 13/10/2028	EUR	2,500,000.00	-	-	11/02/2031				
FCA BANK SPA/IRELAND 0.125% 16/11/2023 EMTN	EUR	977,000.00	-	-	LYB INTERNATIONAL FINANCE II BV 1.625%	EUR	-	700,000.00	-
FINGRID OYJ 3.500% 03/04/2024 EMTN	EUR	-	2,100,000.00	-	17/09/2031				
FOMENTO ECONOMICO MEXICANO SAB DE CV	EUR	-	1,000,000.00	-	MAGNA INTERNATIONAL INC 1.500% 25/09/2027	EUR	-	420,000.00	-
1.750% 20/03/2023					MAGNA INTERNATIONAL INC 1.900% 24/11/2023	EUR	-	1,550,000.00	-
FORD MOTOR CREDIT CO LLC 1.514% 17/02/2023	EUR	-	210,000.00	-	MEDTRONIC GLOBAL HOLDINGS SCA 0.750%	EUR	2,000,000.00	-	-
FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	EUR	-	280,000.00	-	15/10/2032				
EMTN					MEDTRONIC GLOBAL HOLDINGS SCA 1.375%	EUR	1,300,000.00	-	-
FRESENIUS FINANCE IRELAND PLC 0.875%	EUR	1,578,000.00	-	-	15/10/2040				
01/10/2031 EMTN					MEDTRONIC GLOBAL HOLDINGS SCA 1.500%	EUR	500,000.00	1,000,000.00	-
GENERAL ELECTRIC CO 4.125% 19/09/2035 EMTN	EUR	537,000.00	1,000,000.00	-	02/07/2039				
HEINEKEN NV 1.750% 07/05/2040 EMTN	EUR	-	1,500,000.00	-	MEDTRONIC GLOBAL HOLDINGS SCA 1.625%	EUR	2,000,000.00	-	-
HEINEKEN NV 3.500% 19/03/2024 EMTN	EUR	-	2,000,000.00	-	07/03/2031				
HOLCIM FINANCE LUXEMBOURG SA 0.500%	EUR	790,000.00	-	-	MERCK FINANCIAL SERVICES GMBH 0.500%	EUR	1,000,000.00	-	-
23/04/2031					16/07/2028 EMTN				
HOLCIM FINANCE LUXEMBOURG SA 0.625%	EUR	1,045,000.00	-	-	MERCK FINANCIAL SERVICES GMBH 0.875%	EUR	1,500,000.00	-	-
19/01/2033 EMTN					05/07/2031 EMTN				
IBERDROLA FINANZAS SA 1.250% 28/10/2026 EMTN	EUR	-	1,500,000.00	-	MERCK KGAA 09/09/2080	EUR	2,900,000.00	4,800,000.00	-
IBERDROLA FINANZAS SA 1.621% 29/11/2029 EMTN	EUR	-	1,000,000.00	-	FRN				
IBERDROLA INTERNATIONAL BV FRN	EUR	700,000.00	-	-	MERCK KGAA 12/12/2074	EUR	500,000.00	-	-
PERP					FRN				
IBERDROLA INTERNATIONAL BV FRN	EUR	1,400,000.00	1,400,000.00	-	METSO OUTOTEC OYJ	EUR	735,000.00	-	-
PERP					0.875% 26/05/2028 EMTN				
IBERDROLA INTERNATIONAL BV FRN	EUR	1,500,000.00	-	-	NESTLE FINANCE INTERNATIONAL LTD	EUR	-	1,542,000.00	-
PERP					1.500% 01/04/2030 EMTN				
IBERDROLA INTERNATIONAL BV FRN	EUR	4,000,000.00	-	-	ORANGE SA 1.375%	EUR	-	800,000.00	-
PERP					04/09/2049 EMTN				
ILLINOIS TOOL WORKS INC 0.625% 05/12/2027	EUR	1,200,000.00	-	-	ORANGE SA 1.625%	EUR	2,500,000.00	-	-
INFORMA PLC 2.125% 06/10/2025 EMTN	EUR	2,000,000.00	1,500,000.00	-	07/04/2032 EMTN				
INTERNATIONAL BUSINESS MACHINES CORP 1.500%	EUR	-	1,095,000.00	-	ORANGE SA 1.875%	EUR	-	2,200,000.00	-
23/05/2029					12/09/2030 EMTN				
ITALGAS SPA 1.000% 11/12/2031 EMTN	EUR	500,000.00	-	-	PEPSICO INC 0.400%	EUR	500,000.00	-	-
KERING SA 0.750% 13/05/2028 EMTN	EUR	-	3,000,000.00	-	09/10/2032				
KERRY GROUP FINANCIAL SERVICES UNLTD CO	EUR	-	1,500,000.00	-	PEPSICO INC 0.500%	EUR	1,000,000.00	-	-
2.375% 10/09/2025					06/05/2028 EMTN				
					PEPSICO INC 0.875%	EUR	-	1,100,000.00	-
					16/10/2039				
					PERNOD RICARD SA 0.500%	EUR	1,000,000.00	-	-
					24/10/2027				
					PERNOD RICARD SA 2.125%	EUR	-	1,300,000.00	-
					27/09/2024				
					PEUGEOT SA 2.750%	EUR	-	1,500,000.00	-
					15/05/2026				
					PSA BANQUE FRANCE SA	EUR	-	435,000.00	-
					0.500% 12/04/2022 EMTN				
					PSA BANQUE FRANCE SA	EUR	-	500,000.00	-
					0.625% 10/10/2022 EMTN				
					PSA BANQUE FRANCE SA	EUR	-	350,000.00	-
					0.750% 19/04/2023 EMTN				
					PSA TRESORERIE GIE	EUR	-	206,000.00	-
					6.000% 19/09/2033				

NN (L) Euro Sustainable Credit (excluding Financials)

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
RECKITT BENCKISER TREASURY SERVICES NEDERLAND BV 0.750% 19/05/2030	EUR	-	2,344,000.00	-	TESCO CORPORATE TREASURY SERVICES PLC 0.875% 29/05/2026 EMTN	EUR	1,500,000.00	-	-
RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028 EMTN	EUR	-	1,200,000.00	-	TESCO CORPORATE TREASURY SERVICES PLC 2.500% 02/05/2025 EMTN	GBP	1,110,000.00	2,000,000.00	-
RELX FINANCE BV 0.875% 10/03/2032	EUR	-	3,500,000.00	-	TESCO CORPORATE TREASURY SERVICES PLC 2.750% 27/04/2030 EMTN	GBP	2,000,000.00	-	-
RENTOKIL INITIAL PLC 0.500% 14/10/2028 EMTN	EUR	1,400,000.00	-	-	THERMO FISHER SCIENTIFIC INC 1.950% 24/07/2029	EUR	500,000.00	-	-
REPSOL INTERNATIONAL FINANCE BV 2.625% 15/04/2030 EMTN	EUR	1,000,000.00	2,000,000.00	-	TOTAL SE FRN PERP	EUR	2,300,000.00	-	-
SCHAEFFLER AG 2.750% 12/10/2025 EMTN	EUR	3,700,000.00	500,000.00	-	TOTAL SE FRN PERP EMTN	EUR	500,000.00	1,000,000.00	-
SCHAEFFLER AG 3.375% 12/10/2028 EMTN	EUR	4,400,000.00	2,400,000.00	-	TOTAL SE FRN PERP EMTN	EUR	600,000.00	-	-
SCHNEIDER ELECTRIC SE 0.250% 11/03/2029 EMTN	EUR	-	1,500,000.00	-	TOTAL SE FRN PERP EMTN	EUR	900,000.00	2,500,000.00	-
SCHNEIDER ELECTRIC SE 1.000% 09/04/2027 EMTN	EUR	-	400,000.00	-	TOTAL SE FRN PERP EMTN	EUR	1,000,000.00	-	-
SIEMENS FINANCIERINGSMAATSCHA PPIJ NV 0.500% 20/02/2032	EUR	-	500,000.00	-	TOYOTA FINANCE AUSTRALIA LTD 2.280% 21/10/2027 EMTN	EUR	2,935,000.00	-	-
SIEMENS FINANCIERINGSMAATSCHA PPIJ NV 1.375% 06/09/2030	EUR	-	738,000.00	-	TOYOTA MOTOR CREDIT CORP 0.250% 16/07/2026	EUR	-	6,975,000.00	-
SMURFIT KAPPA ACQUISITIONS ULC 2.875% 15/01/2026	EUR	1,820,000.00	-	-	EMTN TRANSURBAN FINANCE CO PTY LTD 3.000%	EUR	3,500,000.00	-	-
SOLVAY SA 1.625% 02/12/2022	EUR	-	1,000,000.00	-	TRATON FINANCE LUXEMBOURG SA 0.750% 24/03/2029 EMTN	EUR	1,100,000.00	-	-
STELLANTIS NV 3.375% 07/07/2023	EUR	700,000.00	-	-	TRATON FINANCE LUXEMBOURG SA 1.250% 24/03/2033 EMTN	EUR	2,700,000.00	-	-
STELLANTIS NV 4.500% 07/07/2028	EUR	900,000.00	900,000.00	-	TYCO ELECTRONICS GROUP SA ZCP 16/02/2029	EUR	1,837,000.00	-	-
STORA ENSO OYJ 0.625% 02/12/2030 EMTN	EUR	1,555,000.00	-	-	UNILEVER FINANCE NETHERLANDS BV 1.750% 25/03/2030	EUR	-	2,745,000.00	-
TAKEDA PHARMACEUTICAL CO LTD 1.375% 09/07/2032	EUR	2,000,000.00	-	-	UNILEVER NV 0.375% 14/02/2023 EMTN	EUR	-	2,500,000.00	-
TAKEDA PHARMACEUTICAL CO LTD 2.250% 21/11/2026	EUR	1,000,000.00	2,000,000.00	-	UNILEVER NV 0.500% 06/01/2025	EUR	-	2,000,000.00	-
TELECOM ITALIA SPA/MILANO 1.625% 18/01/2029 EMTN	EUR	1,310,000.00	-	-	UNILEVER NV 0.500% 29/04/2024 EMTN	EUR	-	1,000,000.00	-
TELEFONICA EMISIONES SA 0.664% 03/02/2030 EMTN	EUR	-	2,600,000.00	-	UNILEVER NV 1.375% 31/07/2029 EMTN	EUR	-	2,000,000.00	-
TELEFONICA EMISIONES SA 1.069% 05/02/2024 EMTN	EUR	-	2,000,000.00	-	UPM-KYMMENE OYJ 0.125% 19/11/2028 EMTN	EUR	2,580,000.00	-	-
TELEFONICA EUROPE BV FRN PERP	EUR	1,000,000.00	-	-	VANTAGE TOWERS AG 0.375% 31/03/2027 EMTN	EUR	1,000,000.00	-	-
TELIA CO AB 3.500% 05/09/2033 EMTN	EUR	-	500,000.00	-	VEOLIA ENVIRONNEMENT SA 0.800% 15/01/2032	EUR	-	600,000.00	-
TENNET HOLDING BV FRN PERP	EUR	1,750,000.00	2,000,000.00	-	EMTN VERIZON COMMUNICATIONS INC	EUR	2,069,000.00	-	-
TENNET HOLDING BV 1.500% 03/06/2039 EMTN	EUR	-	1,800,000.00	-	VERIZON 0.375% 22/03/2029	EUR	-	1,000,000.00	-
TEREGA SASU 0.625% 27/02/2028	EUR	-	2,000,000.00	-	VERIZON COMMUNICATIONS INC 0.875% 02/04/2025	EUR	-	-	-
TERNA RETE ELETTRICA NAZIONALE SPA 0.375% 25/09/2030 EMTN	EUR	-	2,495,000.00	-	VERIZON COMMUNICATIONS INC 1.125% 19/09/2035	EUR	1,749,000.00	-	-
TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029 EMTN	EUR	500,000.00	500,000.00	-	VERIZON COMMUNICATIONS INC 1.250% 08/04/2030	USD	667,000.00	-	-
					VERIZON COMMUNICATIONS INC 2.550% 21/03/2031	USD	333,000.00	-	-
					VERIZON COMMUNICATIONS INC 3.400% 22/03/2041	USD	-	-	-

NN (L) Euro Sustainable Credit (excluding Financials)

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
VODAFONE GROUP PLC 1.250% 25/08/2021 EMTN	EUR	-	4,090,000.00	-
VODAFONE GROUP PLC 1.625% 24/11/2030 EMTN	EUR	-	1,000,000.00	-
VODAFONE GROUP PLC 2.500% 24/05/2039 EMTN	EUR	-	1,200,000.00	-
VOLKSWAGEN FINANCIAL SERVICES AG 3.375% 06/04/2028	EUR	4,650,000.00	-	-
VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	700,000.00	-	-
VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	1,000,000.00	-	-
VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	1,200,000.00	-	-
VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	1,200,000.00	-	-
VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	500,000.00	-	-
VOLKSWAGEN INTERNATIONAL FINANCE NV 1.500% 21/01/2041 EMTN	EUR	400,000.00	-	-
VOLKSWAGEN INTERNATIONAL FINANCE NV 4.125% 16/11/2038 VOLKSWAGEN	EUR	700,000.00	-	-
VOLKSWAGEN INTERNATIONAL FINANCE 2.625% 16/11/2027 WOLTERS KLUWER NV	EUR	-	1,000,000.00	-
WOLTERS KLUWER NV 0.750% 03/07/2030 WOLTERS KLUWER NV	EUR	-	1,500,000.00	-
WPP FINANCE SA 2.375% 19/05/2027 EMTN	EUR	3,190,000.00	1,000,000.00	-
ZF EUROPE FINANCE BV 2.000% 23/02/2026	EUR	1,100,000.00	-	-
ZF FINANCE GMBH 2.750% 25/05/2027 EMTN	EUR	1,200,000.00	-	-
ZF FINANCE GMBH 3.000% 21/09/2025 EMTN	EUR	600,000.00	-	-

NN (L) European High Dividend

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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					SIEMENS ENERGY AG	EUR	25,878.00	57,023.00	-
Shares					SMURFIT KAPPA GROUP PLC	GBP	9,547.00	107,133.00	-
AIRBUS SE	EUR	29,054.00	5,658.00	-	SOCIETE GENERALE SA	EUR	143,911.00	16,005.00	-
AKZO NOBEL NV	EUR	18,711.00	-	-	STELLANTIS NV	EUR	-	214,528.00	-
ALSTOM SA	EUR	53,175.00	-	-	TESCO PLC	GBP	-	1,066,927.00	-
AMUNDI SA	EUR	3,054.00	18,348.00	-	TESCO PLC	GBP	211,617.00	95,882.00	-
APERAM SA	EUR	-	9,931.00	-	TOTAL SE	EUR	39,531.00	100,775.00	-
ASTRAZENECA PLC	GBP	57,140.00	6,056.00	-	UBS GROUP AG - REG	CHF	43,487.00	90,327.00	-
BASF SE	EUR	94,611.00	12,228.00	-	UCB SA	EUR	31,883.00	4,290.00	-
BHP GROUP PLC	GBP	308,669.00	239,568.00	-	UNILEVER PLC	GBP	47,042.00	32,683.00	-
BNP PARIBAS SA	EUR	60,966.00	117,636.00	-	VINCI SA	EUR	21,355.00	11,245.00	-
BOUYGUES SA	EUR	6,305.00	51,910.00	-	VODAFONE GROUP PLC	GBP	1,508,996.00	718,451.00	-
BP PLC	GBP	1,314,211.00	198,796.00	-	VOLKSWAGEN AG - PREF	EUR	1,327.00	21,524.00	-
CAPGEMINI SE	EUR	1,799.00	7,807.00	-	WEIR GROUP PLC/THE	GBP	127,953.00	127,953.00	-
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	30,730.00	5,614.00	-	ZURICH INSURANCE GROUP AG	CHF	2,457.00	4,767.00	-
COMPAGNIE DE SAINT-GOBAIN	EUR	75,242.00	40,919.00	-					
COVESTRO AG	EUR	9,272.00	29,812.00	-					
CRH PLC	GBP	53,130.00	134,130.00	-					
DEUTSCHE BOERSE AG	EUR	11,555.00	1,380.00	-					
DEUTSCHE POST AG - REG	EUR	38,484.00	14,826.00	-					
DEUTSCHE TELEKOM AG - REG	EUR	61,943.00	172,505.00	-					
EDP - ENERGIAS DE PORTUGAL SA	EUR	45,787.00	794,478.00	-					
ENGIE SA	EUR	173,511.00	58,274.00	-					
E.ON SE	EUR	78,323.00	308,929.00	-					
EVONIK INDUSTRIES AG	EUR	-	81,840.00	-					
GLAXOSMITHKLINE PLC	GBP	13,006.00	134,177.00	-					
HEINEKEN NV	EUR	52,938.00	26,844.00	-					
HSBC HOLDINGS PLC	GBP	1,090,448.00	-	-					
INTESA SANPAOLO SPA	EUR	2,808,897.00	624,548.00	-					
JOHNSON MATTHEY PLC	GBP	7,430.00	116,966.00	-					
KBC GROUP NV	EUR	3,936.00	88,393.00	-					
KERING SA	EUR	5,483.00	-	-					
KONINKLIJKE AHOLD	EUR	40,684.00	24,451.00	-					
DELHAIZE NV	GBP	94,943.00	1,060,698.00	-					
LEGAL & GENERAL GROUP PLC	SEK	168,464.00	61,185.00	-					
LUNDIN ENERGY AB	EUR	5,783.00	15,763.00	-					
LVMH MOET HENNESSY	EUR	20,647.00	16,668.00	-					
LOUIS VUITTON SE	CHF	26,110.00	43,184.00	-					
MUENCHENER RUECKVERSICHERUNGSGESELLSCHAFT AG IN MUENCHEN	SEK	203,064.00	213,064.00	-					
NESTLE SA - REG	CHF	24,457.00	52,827.00	-					
NORDEA BANK ABP	EUR	53,554.00	95,465.00	-					
NOVARTIS AG - REG	EUR	27,070.00	106,817.00	-					
PEUGEOT SA	GBP	29,346.00	8,553.00	-					
PRYSMIAN SPA	EUR	276,049.00	83,151.00	-					
RECKITT BENCKISER GROUP PLC	CHF	9,826.00	19,905.00	-					
REXEL SA	EUR	56,234.00	41,064.00	-					
ROCHE HOLDING AG - GENUSSSCHEIN	EUR	4,096.00	24,895.00	-					
SANOFI	EUR	96,014.00	96,014.00	-					
SAP SE	EUR	22,950.00	22,457.00	-					
SCOR SE									
SIEMENS AG - REG									

NN (L) European High Yield

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
ABERTIS	EUR	700,000.00	-	-	CAB SELAS 3.375%	EUR	301,000.00	-	-
INFRAESTRUCTURAS					01/02/2028				
FINANCE BV FRN PERP					CARNIVAL CORP 1.875%	EUR	1,000,000.00	-	-
ABERTIS	EUR	700,000.00	-	-	07/11/2022				
INFRAESTRUCTURAS					CARNIVAL CORP 7.625%	EUR	444,000.00	-	-
FINANCE BV FRN PERP					01/03/2026				
ACCOR SA FRN PERP	EUR	300,000.00	-	-	CARNIVAL PLC 1.000%	EUR	200,000.00	-	-
ACCOR SA FRN PERP	EUR	400,000.00	-	-	28/10/2029				
ACCOR SA 1.750%	EUR	200,000.00	-	-	CASINO GUICHARD	EUR	659,000.00	-	-
04/02/2026					PERRACHO 5.250%				
ADIANT GLOBAL HOLDINGS	EUR	700,000.00	-	-	15/04/2027				
LTD 3.500% 15/08/2024					CASINO GUICHARD	EUR	200,000.00	-	-
ADLER GROUP SA 1.875%	EUR	1,000,000.00	-	-	PERRACHON SA 2.798%				
14/01/2026					05/08/2026 EMTN				
ADLER GROUP SA 2.250%	EUR	600,000.00	-	-	CASINO GUICHARD	EUR	400,000.00	-	-
14/01/2029					PERRACHON SA 4.498%				
ADLER PELZER HOLDING	EUR	900,000.00	-	-	07/03/2024 EMTN				
GMBH 4.125% 01/04/2024					CELLNEX FINANCE CO SA	EUR	500,000.00	-	-
ALTICE FRANCE SA 2.125%	EUR	300,000.00	-	-	2.000% 15/02/2033 EMTN				
15/02/2025					CEMEX SAB DE CV 7.750%	USD	-	850,000.00	-
AMC ENTERTAINMENT	USD	-	455,000.00	-	16/04/2026				
HOLDINGS INC 10.500%					CHEMOURS CO/THE	EUR	-	400,000.00	-
15/04/2025					4.000% 15/05/2026				
AMC ENTERTAINMENT	USD	18,630.00	182,630.00	-	CMA CGM SA 5.250%	EUR	350,000.00	-	-
HOLDINGS INC 12.000%					15/01/2025				
15/06/2026					CMA CGM SA 7.500%	EUR	850,000.00	-	-
AMS AG ZCP 05/03/2025	EUR	600,000.00	-	-	15/01/2026				
AMS AG 0.875%	USD	800,000.00	-	-	CMA CGM SA 7.750%	EUR	-	543,103.45	-
28/09/2022					15/01/2021				
AMS AG 6.000%	EUR	-	470,000.00	-	CONSTELLUM SE 4.250%	EUR	100,000.00	-	-
31/07/2025					15/02/2026				
AMS AG 7.000%	USD	-	530,000.00	-	CONSUS REAL ESTATE AG	EUR	500,000.00	-	-
31/07/2025					4.000% 29/11/2022				
ARDAGH PK 2.125%	EUR	1,250,000.00	-	-	CROWN EUROPEAN	EUR	2,000,000.00	-	-
15/08/2026					HOLDINGS SA 2.625%				
ATLANTIA SPA 1.875%	EUR	478,000.00	-	-	30/09/2024				
12/02/2028					DARLING INGREDIENTS INC	USD	-	777,000.00	-
ATLANTIA SPA 1.875%	EUR	350,000.00	-	-	5.250% 15/04/2027				
13/07/2027 EMTN					DEUTSCHE LUFTHANSA AG	EUR	1,100,000.00	-	-
AUTOSTRADA PER L'ITALIA	EUR	-	750,000.00	-	3.000% 29/05/2026 EMTN				
SPA 1.125% 04/11/2021					DIEBOLD NIXDORF DUTCH	EUR	200,000.00	-	-
EMTN					HOLDING BV 9.000%				
AUTOSTRADA PER L'ITALIA	EUR	1,600,000.00	-	-	15/07/2025				
SPA 2.000% 15/01/2030					EASYJET PLC 1.750%	EUR	250,000.00	600,000.00	-
AUTOSTRADA PER L'ITALIA	EUR	-	750,000.00	-	09/02/2023 EMTN				
SPA 2.875% 26/02/2021					EC FINANCE PLC 2.375%	EUR	500,000.00	-	-
EMTN					15/11/2022				
AVIS BUDGET FINANCE PLC	EUR	350,000.00	-	-	EG GLOBAL FINANCE PLC	EUR	-	150,000.00	-
4.125% 15/11/2024					4.375% 07/02/2025				
BALL CORP 4.375%	EUR	4,000,000.00	-	-	ELIS SA 1.000% 03/04/2025	EUR	-	1,000,000.00	-
15/12/2023					EMTN				
BANCA MONTE DEI PASCHI	EUR	1,010,000.00	-	-	ELM BV FOR FIRMENICH	EUR	200,000.00	505,000.00	-
DI SIENA SPA 1.875%					INTERNATIONAL SA FRN				
09/01/2026					PERP				
BANCO BPM SPA FRN PERP	EUR	750,000.00	-	-	ENERGIAS DE PORTUGAL	EUR	300,000.00	300,000.00	-
BANCO BPM SPA FRN PERP	EUR	500,000.00	-	-	SA 02/08/2081 FRN				
BANCO BPM SPA	EUR	1,125,000.00	625,000.00	-	ENQUEST PLC 7.000%	USD	517,900.00	400,000.00	-
14/01/2031 FRN EMTN					15/04/2022 EMTN				
BAUSCH HEALTH COS INC	EUR	1,200,000.00	1,500,000.00	-	EUROPCAR GROUPE SA	EUR	-	525,000.00	-
4.500% 15/05/2023					4.125% 15/11/2024				
BELLIS ACQUISITION CO	GBP	1,600,000.00	-	-	FAURECIA SE 2.375%	EUR	450,000.00	-	-
PLC 3.250% 16/02/2026					15/06/2029				
BELLIS FINCO PLC 4.000%	GBP	206,000.00	-	-	FORD MOTOR CREDIT CO	EUR	250,000.00	-	-
16/02/2027					LLC 2.386% 17/02/2026				
					FORD MOTOR CREDIT CO	GBP	500,000.00	-	-
					LLC 2.748% 14/06/2024				
					EMTN				
					FUGRO NV 4.000%	EUR	900,000.00	1,200,000.00	-
					26/10/2021				

NN (L) European High Yield

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
GARRETT LX I SARL / GARRETT BORROWING LLC 5.125% 15/10/2026	EUR	-	1,350,000.00	-	NIDDA HEALTHCARE HOLDING AG 3.500% 30/09/2024	EUR	-	1,000,000.00	-
GRUPO ISOLUX CORSAN SA 6.000% 30/12/2021	EUR	-	17,043,306.00	-	NOKIA OF AMERICA CORP 6.450% 15/03/2029	USD	250,000.00	-	-
HEIMSTADEN BOSTAD AB FRN PERP	EUR	1,159,000.00	-	-	ORANO SA 3.125% 20/03/2023 EMTN	EUR	-	1,000,000.00	-
HEMA BOND CO I BV 15/07/2022 FRN	EUR	499,840.01	-	-	PETROBRAS GLOBAL FINANCE BV 5.600% 03/01/2031	USD	-	500,000.00	-
HEMA BOND CO 7.500% 19/10/2025	EUR	-	1,000,000.00	-	PETROLEOS MEXICANOS 3.625% 24/11/2025	EUR	127,000.00	150,000.00	-
HEMA BV 10.000% 19/04/2025	EUR	70,000.00	-	-	PETROLEOS MEXICANOS 4.875% 21/02/2028 EMTN	EUR	370,000.00	-	-
HERTZ HOLDINGS NETHERLANDS BV 4.125% 15/10/2021	EUR	535,000.00	-	-	PETROLEOS MEXICANOS 5.350% 12/02/2028	USD	-	250,000.00	-
HT TROPLAST GMBH 9.250% 15/07/2025	EUR	280,000.00	-	-	PETROLEOS MEXICANOS 6.875% 16/10/2025	USD	330,000.00	-	-
INEOS QUATTRO FINANCE 1 PLC 3.750% 15/07/2026	EUR	500,000.00	-	-	PRIMO WATER HOLDINGS INC 3.875% 31/10/2028	EUR	440,000.00	440,000.00	-
INEOS QUATTRO FINANCE 2 PLC 2.500% 15/01/2026	EUR	1,357,000.00	-	-	PRO-GEST SPA 3.250% 15/12/2024	EUR	950,000.00	700,000.00	-
INFORMA PLC 2.125% 06/10/2025 EMTN	EUR	-	475,000.00	-	PVH CORP 3.625% 15/07/2024	EUR	-	906,000.00	-
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 0.500% 04/07/2023	EUR	600,000.00	-	-	Q-PARK HOLDING I BV 1.500% 01/03/2025	EUR	-	750,000.00	-
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.750% 25/03/2025	EUR	200,000.00	-	-	RAIN CII CARBON LLC / CII CARBON CORP 7.250% 01/04/2025	USD	200,000.00	-	-
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.750% 25/03/2029	EUR	200,000.00	-	-	REFINITIV US HOLDINGS INC 4.500% 15/05/2026	EUR	-	1,000,000.00	-
JAGUAR LAND ROVER AUTOMOTIVE PLC 2.200% 15/01/2024	EUR	300,000.00	-	-	REPSOL INTERNATIONAL FINANCE BV FRN PERP	EUR	933,000.00	-	-
KLEOPATRA FINCO SARL 4.250% 01/03/2026	EUR	1,200,000.00	-	-	ROYAL CARIBBEAN CRUISES LTD 10.875% 01/06/2023	USD	-	45,000.00	-
KLEOPATRA HOLDINGS 2 SCA 6.500% 01/09/2026	EUR	220,000.00	-	-	ROYAL CARIBBEAN CRUISES LTD 5.250% 15/11/2022	USD	350,000.00	350,000.00	-
KRATON POLYMERS LLC / KRATON POLYMERS CAPITAL CORP 4.250% 15/12/2025	USD	78,000.00	78,000.00	-	ROYAL CARIBBEAN CRUISES LTD 9.125% 15/06/2023	USD	-	120,000.00	-
K2016470219 SOUTH AFRICA LTD 3.000% 31/12/2022	USD	134,631.51	-	-	RUBIS TERMINAL INFRA SAS 5.625% 15/05/2025	EUR	165,000.00	-	-
K2016470219 SOUTH AFRICA LTD 8.000% 31/12/2022	EUR	543,455.25	-	-	RUBIS TERMINAL INFRA SAS 5.625% 15/05/2025	EUR	325,000.00	-	-
LABORATOIRE EIMER SELARL 5.000% 01/02/2029	EUR	100,000.00	100,000.00	-	SAMHALLSBYGGNADSBOLA GET I NORDEN AB FRN PERP	EUR	800,000.00	-	-
LINCOLN FINANCING SARL 3.625% 01/04/2024	EUR	-	400,000.00	-	SCHAEFFLER AG 2.750% 12/10/2025 EMTN	EUR	500,000.00	-	-
LORCA TELECOM BOND CO SAU 4.000% 18/09/2027	EUR	593,000.00	-	-	SCHAEFFLER AG 3.375% 12/10/2028 EMTN	EUR	1,000,000.00	-	-
LOXAM SAS 3.250% 14/01/2025	EUR	750,000.00	-	-	SGL CARBON SE 3.000% 20/09/2023	EUR	300,000.00	-	-
MATALAN FINANCE PLC 6.750% 31/01/2023	GBP	400,000.00	-	-	SIGMA HOLD CO BV 5.750% 15/05/2026	EUR	1,300,000.00	-	-
MODULAIRE GLOBAL FINANCE PLC 8.000% 15/02/2023	USD	591,000.00	-	-	SOFIMA HOLDING SPA 3.750% 15/01/2028	EUR	417,000.00	-	-
NEXANS SA 3.750% 08/08/2023	EUR	-	700,000.00	-	STELLANTIS NV 3.875% 05/01/2026	EUR	-	543,000.00	-
NH HOTEL GROUP SA 3.750% 01/10/2023	EUR	179,841.24	-	-	STELLANTIS NV 4.500% 07/07/2028	EUR	-	323,000.00	-
					STICHTING AK RABOBANK CERTIFICATEN ZCP PERP	EUR	130,193.00	250,000.00	-
					STONEGATE PUB CO FINANCING 2019 PLC	GBP	1,000,000.00	-	-
					8.250% 31/07/2025 TELECOM ITALIA	EUR	-	1,000,000.00	-
					SPA/MILANO 1.125% 26/03/2022	EUR	-	-	-
					TELECOM ITALIA SPA/MILANO 1.625% 18/01/2029 EMTN	EUR	495,000.00	-	-

NN (L) European High Yield

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
TELEFONICA EUROPE BV FRN PERP	EUR	400,000.00	-	-
TELEFONICA EUROPE BV FRN PERP	EUR	700,000.00	-	-
TENNECO INC 4.875% 15/04/2022	EUR	-	405,000.00	-
TENNECO INC 7.875% 15/01/2029	USD	64,000.00	64,000.00	-
TEREOS FINANCE GROUPE I SA 4.125% 16/06/2023	EUR	300,000.00	-	-
TEREOS FINANCE GROUPE I SA 7.500% 30/10/2025	EUR	435,000.00	-	-
TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.125% 15/10/2024	EUR	-	250,000.00	-
TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 2.200% 21/07/2021	USD	-	156,000.00	-
THYSSENKRUPP AG 1.375% 03/03/2022	EUR	-	300,000.00	-
TRANSPORTES AEREOS PORTUGUESES SA 5.625% 02/12/2024	EUR	200,000.00	-	-
UNIBAIL-RODAMCO- WESTFIELD SE FRN PERP	EUR	400,000.00	-	-
UNIONE DI BANCHE ITALIANE SPA FRN PERP EMTN	EUR	-	1,000,000.00	-
VERISURE HOLDING AB 3.250% 15/02/2027	EUR	206,000.00	-	-
VERISURE HOLDING AB 3.500% 15/05/2023	EUR	1,000,000.00	-	-
VERISURE MIDHOLDING AB 5.250% 15/02/2029	EUR	168,000.00	-	-
VMED O2 UK FINANCING I PLC 3.250% 31/01/2031	EUR	990,000.00	-	-
VZ VENDOR FINANCING II BV 2.875% 15/01/2029	EUR	1,000,000.00	-	-
ZF EUROPE FINANCE BV 3.000% 23/10/2029	EUR	500,000.00	-	-
ZF FINANCE GMBH 2.750% 25/05/2027 EMTN	EUR	1,000,000.00	-	-

Other transferable securities and money market instruments

Bonds and other debt instruments

ALTICE FRANCE HOLDING SA 8.000% 15/05/2027	EUR	1,700,000.00	-	-
HELIX HOLDCO SA 10.000% 19/04/2026	EUR	200,000.00	-	-
K2016470260 SOUTH AFRICA LTD 25.000% 31/12/2022	USD	615,488.04	-	-

Undertakings for collective investment

Open ended funds

NN (L) LIQUID EUR - Z CAP EUR	EUR	33,816.64	34,106.00	-
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NN (L) European Real Estate

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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					UNITE GROUP PLC	GBP	83,900.00	190,600.00	-
					VGP NV	EUR	5,800.00	300.00	-
					VONOVIA SE	EUR	131,900.00	133,000.00	-
					WAREHOUSES DE PAUW CVA	EUR	139,900.00	46,900.00	-
					WIHLBORGS FASTIGHETER AB	SEK	230,000.00	86,000.00	-
					AB XIOR STUDENT HOUSING NV	EUR	12,600.00	12,200.00	-
Shares									
ADLER GROUP SA	EUR	57,900.00	57,900.00	-					
AEDIFICA SA	EUR	41,800.00	9,100.00	-					
ALLREAL HOLDING AG	CHF	10,700.00	1,800.00	-					
ALSTRIA OFFICE REIT-AG	EUR	207,600.00	89,100.00	-					
AROUNDTOWN SA	EUR	767,800.00	388,700.00	-					
BIG YELLOW GROUP PLC	GBP	11,600.00	11,600.00	-					
BRITISH LAND CO PLC/THE	GBP	415,300.00	636,300.00	-					
CA IMMOBILIEN ANLAGEN AG	EUR	15,900.00	15,900.00	-					
CASTELLUM AB	SEK	154,700.00	197,400.00	-					
CITYCON OYJ	EUR	152,400.00	9,500.00	-					
COFINIMMO SA	EUR	11,200.00	6,900.00	-					
COVIVIO	EUR	44,300.00	24,600.00	-					
DERWENT LONDON PLC	GBP	58,400.00	208,900.00	-					
DEUTSCHE WOHNEN SE	EUR	166,500.00	113,400.00	-					
ENTRA ASA	NOK	144,600.00	144,600.00	-					
EUROCOMMERCIAL	EUR	15,100.00	-	-					
PROPERTIES NV									
FABEGE AB	SEK	189,000.00	173,800.00	-					
FASTIGHETS AB BALDER - B	SEK	36,500.00	131,300.00	-					
GECCINA SA	EUR	37,000.00	73,500.00	-					
GRAND CITY PROPERTIES SA	EUR	11,900.00	127,000.00	-					
GREAT PORTLAND ESTATES PLC	GBP	211,400.00	465,000.00	-					
HUFVUDSTADEN AB - A	SEK	97,600.00	15,000.00	-					
ICADE	EUR	9,600.00	34,100.00	-					
IMMOFINANZ AG	EUR	-	177,508.00	-					
IMMOBILIARIA COLONIAL	EUR	155,500.00	31,200.00	-					
SOCIMI SA									
KLEPIERRE SA	EUR	130,600.00	162,200.00	-					
KLOVERN AB - B	SEK	1,194,800.00	1,178,700.00	-					
KOJAMO OYJ	EUR	376,700.00	196,100.00	-					
KUNGSLEDEN AB	SEK	371,200.00	106,500.00	-					
LAND SECURITIES GROUP PLC	GBP	442,700.00	215,200.00	-					
LEG IMMOBILIEN SE	EUR	38,300.00	81,200.00	-					
LONDONMETRIC PROPERTY PLC	GBP	770,300.00	538,500.00	-					
MERLIN PROPERTIES	EUR	442,900.00	758,400.00	-					
SOCIMI SA									
NSI NV	EUR	8,100.00	107,400.00	-					
PRIMARY HEALTH	GBP	2,173,500.00	575,500.00	-					
PROPERTIES PLC									
PSP SWISS PROPERTY AG - REG	CHF	21,400.00	64,900.00	-					
SAFESTORE HOLDINGS PLC	GBP	127,600.00	119,000.00	-					
SAMHALLSBYGGNADSBOLA	SEK	1,156,000.00	313,600.00	-					
GET I NORDEN AB									
SEGRO PLC	GBP	597,400.00	568,500.00	-					
SHAFTESBURY PLC	GBP	314,400.00	56,000.00	-					
SHURGARD SELF STORAGE SA	EUR	35,400.00	20,300.00	-					
SWISS PRIME SITE AG - REG	CHF	16,600.00	107,800.00	-					
TAG IMMOBILIEN AG	EUR	79,000.00	158,900.00	-					
TARGET HEALTHCARE REIT PLC	GBP	-	717,493.00	-					
TLG IMMOBILIEN AG	EUR	51,200.00	26,700.00	-					
TRITAX BIG BOX REIT PLC	GBP	639,500.00	2,531,100.00	-					
UNIBAIL-RODAMCO-WESTFIELD	EUR	150,000.00	67,300.00	-					

NN (L) European Sustainable Equity

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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				
ADIDAS AG	EUR	57,950.00	9,351.00	-
ADYEN NV	EUR	700.00	5,804.00	-
ALLIANZ SE - REG	EUR	106,700.00	22,516.00	-
AMUNDI SA	EUR	31,600.00	71,883.00	-
ASML HOLDING NV	EUR	18,889.00	20,363.00	-
ASSA ABLOY AB - B	SEK	136,300.00	256,504.00	-
ATLAS COPCO AB - A	SEK	78,500.00	179,411.00	-
BAKKAFROST P/F	NOK	18,000.00	103,520.00	-
BEIERSDORF AG	EUR	-	136,816.00	-
BUNZL PLC	GBP	-	371,154.00	-
CELLNEX TELECOM SA	EUR	39,836.00	107,862.00	-
CLINIGEN GROUP PLC	GBP	159,300.00	772,546.00	-
COMPASS GROUP PLC	GBP	524,592.00	67,080.00	-
CONTINENTAL AG	EUR	32,862.00	19,425.00	-
CVS GROUP PLC	GBP	118,200.00	691,397.00	-
DECHRA	GBP	41,700.00	252,974.00	-
PHARMACEUTICALS PLC				
ESSILORLUXOTTICA SA	EUR	87,218.00	15,069.00	-
EURONEXT NV	EUR	17,700.00	64,420.00	-
GRUPO CATALANA	EUR	51,300.00	204,353.00	-
OCCIDENTE SA				
HELLOFRESH SE	EUR	13,700.00	167,508.00	-
HOMESERVE PLC	GBP	177,400.00	340,620.00	-
LANDIS+GYR GROUP AG	CHF	144,270.00	20,374.00	-
LINDE PLC	EUR	22,643.00	12,657.00	-
L'OREAL SA	EUR	13,217.00	18,574.00	-
NATIONAL GRID PLC	GBP	1,268,595.00	244,383.00	-
NESTE OYJ	EUR	33,400.00	143,123.00	-
NESTLE SA - REG	CHF	61,045.00	72,652.00	-
NOVO NORDISK AS - B	DKK	64,196.00	167,335.00	-
NOVOZYMES AS - B	DKK	34,057.00	102,850.00	-
PARTNERS GROUP	CHF	3,200.00	7,196.00	-
HOLDING AG				
RELX PLC	EUR	170,664.00	243,041.00	-
REPLY SPA	EUR	-	98,525.00	-
ROCHE HOLDING AG -	CHF	56,400.00	10,754.00	-
GENUSSCHEIN				
RWS HOLDINGS PLC	GBP	153,400.00	257,388.00	-
SAP SE	EUR	130,300.00	26,418.00	-
SCHNEIDER ELECTRIC SE	EUR	75,300.00	8,910.00	-
SCOUT24 AG	EUR	29,871.00	107,862.00	-
SIEMENS AG - REG	EUR	168,847.00	33,033.00	-
SIEMENS GAMESA	EUR	67,300.00	314,444.00	-
RENEWABLE ENERGY SA				
SOLAREEDGE	USD	3,300.00	39,115.00	-
TECHNOLOGIES INC				
STRAUMANN HOLDING AG	CHF	2,400.00	5,419.00	-
- REG				
SVENSKA HANDELSBANKEN	SEK	1,480,705.00	240,474.00	-
AB - A				
TEAMVIEWER AG	EUR	27,925.00	48,771.00	-
TECAN GROUP AG	CHF	5,700.00	20,963.00	-
TOMRA SYSTEMS ASA	NOK	108,797.00	1,630.00	-
UNILEVER NV	EUR	386,420.00	20,818.00	-
UNILEVER PLC	EUR	19,400.00	78,700.00	-
ZALANDO SE	EUR	20,400.00	118,894.00	-
ZURICH INSURANCE GROUP	CHF	47,600.00	8,745.00	-
AG				
3I GROUP PLC	GBP	336,400.00	652,975.00	-

Undertakings for collective investment

Open ended funds				
NN (L) LIQUID EUR - Z CAP	EUR	191,868.29	226,756.00	-
EUR				

NN (L) First Class Multi Asset

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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	7,750.00	12,631.00	-	ASML HOLDING NV	EUR	2,638.00	975.00	-
ACCELERATE DIAGNOSTICS INC	USD	19,743.00	19,743.00	-	ASSA ABLOY AB - B	SEK	29,533.00	29,533.00	-
ACCENTURE PLC - A	USD	8,530.00	1,903.00	-	ASSICURAZIONI GENERALI SPA	EUR	14,812.00	-	-
ACCOR SA	EUR	8,034.00	8,034.00	-	ASTELLAS PHARMA INC	JPY	600.00	60,200.00	-
ACCTON TECHNOLOGY CORP	TWD	37,000.00	14,000.00	-	ASTRAZENECA PLC	GBP	5,592.00	22,863.00	-
ACTIVISION BLIZZARD INC	USD	28,379.00	36,226.00	-	ATHENE HOLDING LTD - A	USD	22,659.00	13,242.00	-
ADMIRAL GROUP PLC	GBP	13,003.00	19,157.00	-	ATLAS COPCO AB - A	SEK	11,807.00	17,003.00	-
ADOBE INC	USD	4,030.00	7,957.00	-	AUTODESK INC	USD	3,578.00	3,578.00	-
ADVANCED MICRO DEVICES INC	USD	11,870.00	23,458.00	-	AUTOZONE INC	USD	-	1,006.00	-
ADVANTECH CO LTD	TWD	-	19,040.00	-	AVIVA PLC	GBP	324,750.00	111,006.00	-
ADYEN NV	EUR	230.00	890.00	-	AXA SA	EUR	10,197.00	23,099.00	-
AENA SME SA	EUR	1,986.00	5,380.00	-	AYALA CORP	PHP	17,860.00	39,090.00	-
AEON MALL CO LTD	JPY	16,900.00	-	-	AZBIL CORP	JPY	4,200.00	-	-
AFTERPAY LTD	AUD	10,440.00	7,557.00	-	BAKER HUGHES - A	USD	12,109.00	12,109.00	-
AGEAS SA/NV	EUR	47,454.00	63,554.00	-	BALL CORP	USD	-	13,835.00	-
AGRICULTURAL BANK OF CHINA LTD - H	HKD	1,630,100.00	969,000.00	-	BALLARD POWER SYSTEMS INC	EUR	20,902.00	20,902.00	-
AIR PRODUCTS AND CHEMICALS INC	USD	1,904.00	7,634.00	-	BANCO BTG PACTUAL SA	BRL	10,808.00	-	-
AKZO NOBEL NV	EUR	2,698.00	-	-	BANCO SANTANDER BRASIL SA	BRL	91,335.00	53,188.00	-
ALGONQUIN POWER & UTILITIES CORP	CAD	23,051.00	-	-	BANCO SANTANDER CHILE	CLP	1,954,683.00	-	-
ALIBABA GROUP HOLDING LTD	HKD	57,200.00	105,700.00	-	BANCOLOMBIA SA - PREF	COP	-	28,677.00	-
ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	180,000.00	186,000.00	-	BANK HAPOALIM BM	ILS	41,819.00	28,302.00	-
ALIGN TECHNOLOGY INC	USD	593.00	593.00	-	BANK OF AMERICA CORP	USD	96,661.00	114,249.00	-
ALIMENTATION COUCHE-TARD INC - B	CAD	-	45,471.00	-	BANK OF NOVA	CAD	5,207.00	11,999.00	-
ALLIANZ SE - REG	EUR	7,141.00	8,478.00	-	SCOTIA/THE BANK POLSKA KASA OPIEKI SA	PLN	19,096.00	19,096.00	-
ALPHABET INC - A	USD	2,607.00	2,607.00	-	BANK RAKYAT INDONESIA	IDR	2,131,800.00	1,233,700.00	-
ALROSA PJSC	RUB	308,173.00	480,229.00	-	PERSERO TBK PT	BRL	73,615.00	129,663.00	-
ALUMINUM CORP OF CHINA LTD - H	HKD	866,000.00	866,000.00	-	BB SEGURIDADE	BRL	73,615.00	129,663.00	-
AMADEUS IT GROUP SA	EUR	9,367.00	6,583.00	-	PARTICIPACOES SA	USD	1.00	1.00	-
AMAZON.COM INC	USD	1,998.00	3,239.00	-	BERKSHIRE HATHAWAY INC - B	USD	-	3,916.00	-
AMCOR PLC	USD	70,983.00	70,983.00	-	BEST BUY CO INC	USD	-	3,916.00	-
AMERICA MOVIL SAB DE CV	MXN	291,694.00	291,694.00	-	BID CORP LTD	ZAR	20,912.00	-	-
AMGEN INC	USD	1,516.00	-	-	BIDVEST GROUP LTD/THE	ZAR	13,008.00	24,560.00	-
AMOREPACIFIC CORP	KRW	4,768.00	2,320.00	-	BILIBILI INC ADR	USD	5,207.00	5,207.00	-
ANA HOLDINGS INC	JPY	7,300.00	-	-	BIM BIRLESIK MAGAZALAR AS	TRY	28,862.00	28,862.00	-
ANNALY CAPITAL MANAGEMENT INC	USD	-	45,773.00	-	BIOGEN INC	USD	-	3,102.00	-
ANTA SPORTS PRODUCTS LTD	HKD	43,000.00	59,000.00	-	BLACKROCK INC	USD	1,694.00	1,694.00	-
AON PLC - A	USD	23.00	5,127.00	-	BLUESCOPE STEEL LTD	AUD	66,952.00	144,046.00	-
APPLE INC	USD	37,035.00	67,955.00	-	BOLIDEN AB	SEK	7,627.00	101.00	-
APPLIED MATERIALS INC	USD	13,044.00	3,656.00	-	BOOKING HOLDINGS INC	USD	528.00	196.00	-
APTIV PLC	USD	1,685.00	159.00	-	BOSTON BEER COMPANY	USD	1,332.00	961.00	-
ARCELORMITTAL	EUR	9,661.00	9,661.00	-	INC - A	GBP	670,212.00	606,080.00	-
ASAHI GROUP HOLDINGS LTD	JPY	8,800.00	13,500.00	-	BP PLC	GBP	670,212.00	606,080.00	-
ASAHI KASEI CORP	JPY	84,200.00	26,100.00	-	BRILLIANCE CHINA AUTOMOTIVE HOLDINGS LTD	HKD	544,000.00	-	-
ASELSAN ELEKTRONIK	TRY	53,367.00	53,367.00	-	BRISTOL-MYERS SQUIBB CO	USD	4,267.00	9,297.00	-
SANAYI VE TICARET AS	GBP	29,933.00	10,022.00	-	BROADCOM INC	USD	2,191.00	2,191.00	-
ASSTEAD GROUP PLC	GBP	29,933.00	10,022.00	-	BROOKFIELD ASSET MANAGEMENT INC - A	CAD	-	21,838.00	-
ASIA CEMENT CORP	TWD	211,000.00	132,000.00	-	BROOKFIELD RENEWABLE CORP	CAD	4,491.00	4,491.00	-
					BROWN & BROWN INC	USD	-	14,206.00	-
					BROWN-FORMAN CORP - B	USD	6,330.00	8,786.00	-
					BUNZL PLC	GBP	10,188.00	41,873.00	-
					BUREAU VERITAS SA	EUR	-	9,422.00	-
					BURLINGTON STORES INC	USD	801.00	232.00	-
					B3 SA - BRASIL BOLSA BALCAO	BRL	34,145.00	42,509.00	-

NN (L) First Class Multi Asset

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CADENCE DESIGN SYSTEMS INC	USD	2,199.00	3,823.00	-	CREDIT AGRICOLE SA	EUR	45,841.00	-	-
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	7,233.00	9,108.00	-	CRH PLC	GBP	9,876.00	18,750.00	-
CAPGEMINI SE	EUR	3,442.00	27.00	-	CRODA INTERNATIONAL PLC	GBP	-	11,263.00	-
CARMAX INC	USD	6,274.00	2,909.00	-	CROWDSTRIKE HOLDINGS INC - A	USD	3,423.00	3,423.00	-
CARRIER GLOBAL CORP	USD	8,451.00	8,451.00	-	CSPC PHARMACEUTICAL GROUP LTD	HKD	400,000.00	400,000.00	-
CATALENT INC	USD	9,923.00	7,091.00	-	CSX CORP	USD	10,644.00	20,440.00	-
CCL INDUSTRIES INC - B	CAD	12,924.00	4,854.00	-	CTBC FINANCIAL HOLDING CO LTD	TWD	309,000.00	-	-
CCR SA	BRL	55,060.00	-	-	CUMMINS INC	USD	2,940.00	12,009.00	-
CELLTRION HEALTHCARE CO LTD	KRW	2,286.00	-	-	DANAHER CORP	USD	2,200.00	-	-
CHEVRON CORP	USD	36,979.00	22,607.00	-	DATADOG INC - A	USD	2,102.00	2,102.00	-
CHEWY INC - A	USD	7,127.00	7,127.00	-	DCC PLC	GBP	-	3,735.00	-
CHINA CONSTRUCTION BANK CORP - H	HKD	2,304,000.00	1,795,000.00	-	DEERE & CO	USD	3,161.00	1,539.00	-
CHINA GAS HOLDINGS LTD	HKD	99,800.00	-	-	DELL TECHNOLOGIES INC - C	USD	13,560.00	7,922.00	-
CHINA LESSO GROUP HOLDINGS LTD	HKD	56,000.00	-	-	DELTA ELECTRONICS INC	TWD	48,000.00	-	-
CHINA LIFE INSURANCE CO LTD - H	HKD	61,000.00	-	-	DENSO CORP	JPY	4,400.00	-	-
CHINA LIFE INSURANCE CO LTD/TAIWAN	TWD	181,000.00	181,000.00	-	DEUTSCHE POST AG - REG	EUR	27,808.00	55,194.00	-
CHINA MEIDONG AUTO HOLDINGS LTD	HKD	30,000.00	-	-	DEXCOM INC	USD	945.00	-	-
CHINA MENGNIU DAIRY CO LTD	HKD	49,000.00	-	-	DEXUS	AUD	-	86,656.00	-
CHINA VANKE CO LTD - H	HKD	198,500.00	53,000.00	-	DIAGEO PLC	GBP	23,761.00	-	-
CHR HANSEN HOLDING AS	DKK	-	8,234.00	-	DINO POLSKA SA	PLN	2,223.00	2,223.00	-
CHUGAI PHARMACEUTICAL CO LTD	JPY	4,100.00	36,100.00	-	DISH NETWORK CORP - A	USD	7,948.00	15,878.00	-
CHURCH & DWIGHT CO INC	USD	5,892.00	20,948.00	-	DOCUSIGN INC - A	USD	3,909.00	3,909.00	-
CI FINANCIAL CORP	CAD	-	21,412.00	-	DOMINO'S PIZZA INC	USD	-	5,150.00	-
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	6,023.00	19.00	-	DOVER CORP	USD	3,141.00	9,365.00	-
CIGNA CORP	USD	15,021.00	7,259.00	-	DOW INC	USD	26,409.00	43,208.00	-
CINTAS CORP	USD	3,050.00	3,513.00	-	DUPONT DE NEMOURS INC	USD	16,873.00	16,873.00	-
CISCO SYSTEMS INC	USD	48,791.00	19,458.00	-	ECLAT TEXTILE CO LTD	TWD	47,000.00	40,000.00	-
CITIZENS FINANCIAL GROUP INC	USD	29,033.00	29,033.00	-	ECOLAB INC	USD	2,151.00	3.00	-
CJ CHEILJEDANG CORP	KRW	1,039.00	-	-	EDENRED	EUR	-	5,740.00	-
CLEVELAND-CLIFFS INC	USD	347,264.00	347,264.00	-	EDWARDS LIFESCIENCES CORP	USD	11,546.00	5,359.00	-
CLICKS GROUP LTD	ZAR	19,859.00	30,792.00	-	EISAI CO LTD	JPY	13,700.00	6,600.00	-
CLOROX CO/THE	USD	2,578.00	10,458.00	-	ELECTRONIC ARTS INC	USD	2,166.00	11,382.00	-
COCA-COLA CO	USD	9,841.00	62,103.00	-	ELI LILLY AND CO	USD	2,241.00	12,927.00	-
COCA-COLA EUROPEAN PARTNERS PLC	USD	20,954.00	13,876.00	-	EMERSON ELECTRIC CO	USD	4,018.00	18,875.00	-
COLGATE-PALMOLIVE CO	USD	14,714.00	12,074.00	-	EMPRESAS CMPC SA	CLP	38,321.00	38,321.00	-
COLOPLAST AS - B	DKK	-	5,092.00	-	EMPRESAS COPEC SA	CLP	65,018.00	41,047.00	-
COMCAST CORP - A	USD	-	28,920.00	-	EMS-CHEMIE HOLDING AG - REG	CHF	-	342.00	-
COMMERCIAL INTERNATIONAL BANK EGYPT SAE	EGP	62,491.00	-	-	ENAGAS SA	EUR	-	21,120.00	-
COMPAGNIE DE SAINT-GOBAIN	EUR	46.00	3,978.00	-	ENERGY ABSOLUTE PCL	THB	66,000.00	-	-
COMPASS GROUP PLC	GBP	36,257.00	28,041.00	-	ENGIE BRASIL ENERGIA SA	BRL	16,980.00	16,980.00	-
CONCORDIA FINANCIAL GROUP LTD	JPY	176,300.00	227,400.00	-	ENN ENERGY HOLDINGS LTD	HKD	24,600.00	-	-
COPART INC	USD	4,909.00	3,249.00	-	EPAM SYSTEMS INC	USD	3,085.00	5,214.00	-
COSTCO WHOLESALE CORP	USD	1,045.00	6,403.00	-	EQUATORIAL ENERGIA SA	BRL	140,730.00	224,137.00	-
COUNTRY GARDEN HOLDINGS CO LTD	HKD	444,300.00	444,300.00	-	EQUINIX INC	USD	1,322.00	3,021.00	-
COUNTRY GARDEN SERVICES HOLDINGS CO LTD	HKD	15,000.00	-	-	ERIE INDEMNITY CO - A	USD	1,258.00	4,790.00	-
CPFL ENERGIA SA	BRL	180,604.00	73,747.00	-	ESTEE LAUDER COS	USD	5,146.00	1,424.00	-
					INC/THE - A	USD	-	-	-
					ETSY INC	USD	1,365.00	-	-
					EVERSOURCE ENERGY	USD	41,114.00	28,208.00	-
					EVONIK INDUSTRIES AG	EUR	45,429.00	22,887.00	-
					FACEBOOK INC - A	USD	5,757.00	5,757.00	-
					FAST RETAILING CO LTD	JPY	1,100.00	600.00	-
					FASTENAL CO	USD	6,288.00	6,288.00	-
					FAURECIA SE	EUR	-	1,785.00	-
					FIDELITY NATIONAL FINANCIAL INC	USD	3,810.00	3,810.00	-
					FIFTH THIRD BANCORP	USD	131,913.00	164,405.00	-

NN (L) First Class Multi Asset

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
FINECOBANK BANCA	EUR	34,249.00	6,555.00	-	HYUNDAI ENGINEERING & CONSTRUCTION CO LTD	KRW	3,407.00	-	-
FINECO SPA					HYUNDAI GLOVIS CO LTD	KRW	844.00	-	-
FIRSTENERGY CORP	USD	13,732.00	13,732.00	-	IAC/INTERACTIVECORP	USD	1,983.00	1,983.00	-
FISHER & PAYKEL	NZD	-	35,254.00	-	IDEXX LABORATORIES INC	USD	4,236.00	4,396.00	-
HEALTHCARE CORP LTD					IHS MARKIT LTD	USD	12,104.00	10,267.00	-
FORD MOTOR CO	USD	46,745.00	-	-	ILLUMINA INC	USD	2,458.00	1,669.00	-
FORD OTOMOTIV SANAYI AS	TRY	4,425.00	-	-	IMPALA PLATINUM HOLDINGS LTD	ZAR	72,015.00	55,524.00	-
FORTIVE CORP	USD	7,494.00	27,655.00	-	INDYTE CORP	USD	8,057.00	3,152.00	-
FUBOTV INC	USD	4,794.00	4,794.00	-	INDUSTRIA DE DISENO	EUR	-	506.00	-
GARMIN LTD	USD	3,498.00	5,165.00	-	TEXTIL SA				
GARTNER INC	USD	-	36.00	-	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD - H	HKD	2,128,000.00	2,409,178.00	-
GEBERIT AG - REG	CHF	-	2,787.00	-	INFINEON TECHNOLOGIES AG	EUR	-	66,663.00	-
GEELY AUTOMOBILE HOLDINGS LTD	HKD	184,700.00	184,700.00	-	INFRAESTRUCTURA ENERGETICA NOVA SAB DE CV	MXN	75,839.00	-	-
GENERAL ELECTRIC CO	USD	101,685.00	-	-	INGERSOLL-RAND PLC	USD	24,536.00	18,685.00	-
GILDAN ACTIVEWEAR INC	CAD	9,087.00	826.00	-	INTEL CORP	USD	37,707.00	30,018.00	-
GILEAD SCIENCES INC	USD	12,372.00	13,524.00	-	INTUIT INC	USD	5,452.00	5,668.00	-
GIVAUDAN SA - REG	CHF	-	459.00	-	INTUITIVE SURGICAL INC	USD	1,445.00	1,053.00	-
GLOBAL PAYMENTS INC	USD	4,465.00	2,868.00	-	IPSEN SA	EUR	-	9,215.00	-
GLOBAL POWER SYNERGY-NVDR	THB	49,800.00	49,800.00	-	IRON MOUNTAIN INC	USD	24,048.00	11,200.00	-
GLOBANT SA	USD	1,570.00	318.00	-	ISRAEL DISCOUNT BANK LTD - A	ILS	-	71,503.00	-
GLOBE LIFE INC	USD	-	3,635.00	-	ITAUSA - INVESTIMENTOS	BRL	168,824.00	168,824.00	-
GOGO INC	USD	15,117.00	15,117.00	-	ITAU SA				
GOME RETAIL HOLDINGS LTD	HKD	600,000.00	-	-	ITOCHU CORP	JPY	-	20,600.00	-
GOODMAN GROUP	AUD	46,504.00	60,603.00	-	ITV PLC	GBP	682,268.00	1,570,826.00	-
GRUMA SAB DE CV - B	MXN	24,667.00	-	-	JAZZ PHARMACEUTICALS PLC	USD	7,747.00	10,397.00	-
GRUPO AEROPORTUARIO	MXN	-	15,956.00	-	JD.COM INC - A	HKD	21,800.00	80,200.00	-
DEL SURESTE SAB DE CV - B					JOHNSON & JOHNSON	USD	3,099.00	3,099.00	-
GRUPO BIMBO SAB DE CV	MXN	140,586.00	140,586.00	-	JOHNSON MATTHEY PLC	GBP	9,241.00	17,820.00	-
GULF ENERGY	THB	112,200.00	112,200.00	-	JPMORGAN CHASE & CO	USD	12,954.00	29,939.00	-
DEVELOPMENT-NVDR					JSR CORP	JPY	20,800.00	20,800.00	-
H LUNDBECK AS	DKK	22,246.00	17,432.00	-	KALBE FARMA TBK PT	IDR	1,120,000.00	1,704,100.00	-
HAIDILAO INTERNATIONAL HOLDING LTD	HKD	20,000.00	20,000.00	-	KANSAS CITY SOUTHERN	USD	5,769.00	10,498.00	-
HAITIAN INTERNATIONAL HOLDINGS LTD	HKD	73,000.00	-	-	KBC GROUP NV	EUR	17,405.00	14,800.00	-
HALLIBURTON CO	USD	79,308.00	102,528.00	-	KGHM POLSKA MIEDZ SA	PLN	25,595.00	25,595.00	-
HALMA PLC	GBP	6,872.00	20,548.00	-	KINGSOFT CLOUD HOLDINGS LTD ADR	USD	2,526.00	2,526.00	-
HANA FINANCIAL GROUP INC	KRW	68,848.00	59,692.00	-	KINNEVIK AB - B	SEK	10,290.00	-	-
HANSOH	HKD	50,000.00	-	-	KMW CO LTD	KRW	2,157.00	2,157.00	-
PHARMACEUTICAL GROUP CO LTD					KONINKLIJKE AHOLD	EUR	-	39,066.00	-
HAPVIDA PARTICIPACOES E INVESTIMENTOS	BRL	135,130.00	228,034.00	-	DELHAIZE NV				
HARTALEGA HOLDINGS	MYR	52,000.00	141,500.00	-	KONINKLIJKE PHILIPS NV	EUR	15,396.00	-	-
BHD					KOREA ZINC CO LTD	KRW	379.00	379.00	-
HEALTHPEAK PROPERTIES INC	USD	-	5,908.00	-	KOSE CORP	JPY	1,200.00	1,200.00	-
HENDERSON LAND	HKD	201,600.00	259,600.00	-	KROGER CO/THE	USD	8,691.00	16,220.00	-
DEVELOPMENT CO LTD					KUMBA IRON ORE LTD	ZAR	3,073.00	3,073.00	-
HERMES INTERNATIONAL	EUR	1,071.00	897.00	-	LAM RESEARCH CORP	USD	878.00	-	-
HERSHEY CO	USD	3,270.00	8,176.00	-	LEGRAND SA	EUR	-	34.00	-
HITACHI LTD	JPY	3,700.00	-	-	LENNAR CORP - A	USD	5,878.00	5,878.00	-
HOME DEPOT INC/THE	USD	3,344.00	7,783.00	-	LG CHEM LTD	KRW	1,707.00	1,426.00	-
HONG KONG EXCHANGES & CLEARING LTD	HKD	23,600.00	13,200.00	-	LG CHEM LTD - PREF	KRW	234.00	234.00	-
HONGKONG LAND	USD	79,200.00	-	-	LG HOUSEHOLD & HEALTH CARE LTD	KRW	574.00	1,121.00	-
HOLDINGS LTD					LI NING CO LTD	HKD	-	116,500.00	-
HOTEL SHILLA CO LTD	KRW	1,601.00	1,601.00	-	LINDE PLC	USD	1,434.00	1,904.00	-
HP INC	USD	34,320.00	9,564.00	-	LITE-ON TECHNOLOGY CORP ADR	TWD	91,000.00	-	-
HUMANA INC	USD	4,891.00	4,359.00	-					
HUSQVARNA AB - B	SEK	21,632.00	-	-					
HYDRO ONE LTD	CAD	88,953.00	59,360.00	-					

NN (L) First Class Multi Asset

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
LIVE NATION	USD	4,531.00	8,835.00	-	MUENCHENER	EUR	1,155.00	443.00	-
ENTERTAINMENT INC					RUECKVERSICHERUNGS-				
LLOYDS BANKING GROUP	GBP	670,589.00	-	-	GESELLSCHAFT AG IN				
PLC					MUENCHEN				
L'OREAL SA	EUR	5,702.00	5,937.00	-	NASDAQ INC	USD	8,465.00	4,758.00	-
LOWE'S COS INC	USD	-	1,321.00	-	NATURGY ENERGY GROUP	EUR	42,724.00	38,529.00	-
LUKOIL PJSC	RUB	11,445.00	11,445.00	-	SA				
LULULEMON ATHLETICA	USD	2,797.00	5,273.00	-	NAVER CORP	KRW	5,314.00	7,773.00	-
INC					NEMETSCHEK SE	EUR	2,938.00	-	-
LUNDIN MINING CORP	CAD	80,829.00	53,947.00	-	NESTE OYJ	EUR	2,542.00	29,878.00	-
LYONDELLBASELL	USD	13,482.00	29,963.00	-	NESTLE MALAYSIA BHD	MYR	3,700.00	5,000.00	-
INDUSTRIES NV - A					NESTLE SA - REG	CHF	5,332.00	21,351.00	-
L3HARRIS TECHNOLOGIES	USD	5,220.00	5,220.00	-	NETAPP INC	USD	13,396.00	13,326.00	-
INC					NETEASE INC	HKD	56,800.00	87,500.00	-
MACQUARIE GROUP LTD	AUD	3,620.00	3,728.00	-	NEXON CO LTD	JPY	21,100.00	-	-
MAGELLAN FINANCIAL	AUD	5,250.00	3,982.00	-	NEXT PLC	GBP	2,937.00	12,981.00	-
GROUP LTD					NEXTERA ENERGY INC	USD	22,608.00	22,608.00	-
MANULIFE FINANCIAL	CAD	24,965.00	41,131.00	-	NIKE INC - B	USD	-	9,885.00	-
CORP					NINE DRAGONS PAPER	HKD	71,000.00	-	-
MARATHON PETROLEUM	USD	34,909.00	8,880.00	-	HOLDINGS LTD				
CORP					NIO INC ADR	USD	15,599.00	15,599.00	-
MARKETAXESS HOLDINGS	USD	713.00	1,557.00	-	NIPPON YUSEN KK	JPY	42,700.00	36,700.00	-
INC					NISOURCE INC	USD	16,450.00	16,450.00	-
MARRIOTT INTERNATIONAL	USD	8,949.00	6,154.00	-	NOMURA RESEARCH	JPY	5,300.00	15,300.00	-
INC/MD - A					INSTITUTE LTD				
MARUBENI CORP	JPY	28,200.00	52,100.00	-	NORFOLK SOUTHERN CORP	USD	1,650.00	1,765.00	-
MASIMO CORP	USD	4,127.00	2,537.00	-	NORSK HYDRO ASA	NOK	56,289.00	40,384.00	-
MASTERCARD INC - A	USD	482.00	482.00	-	NOVATEK	TWD	97,000.00	71,827.00	-
MAXIM INTEGRATED	USD	17,378.00	13,448.00	-	MICROELECTRONICS CORP				
PRODUCTS INC					NOVO NORDISK AS - B	DKK	35,842.00	5,328.00	-
MCDONALD'S CORP	USD	5,567.00	4,585.00	-	NOVOCURE LTD	USD	3,525.00	3,525.00	-
MEDIATEK INC	TWD	48,000.00	45,000.00	-	NVIDIA CORP	USD	2,349.00	5,820.00	-
MEDTRONIC PLC	USD	7,460.00	229.00	-	NVR INC	USD	-	64.00	-
MEGA FINANCIAL HOLDING	TWD	-	939,460.00	-	OBAYASHI CORP	JPY	-	21,400.00	-
CO LTD					OGE ENERGY CORP	USD	5,555.00	5,555.00	-
MEIJI HOLDINGS CO LTD	JPY	2,800.00	-	-	O-I GLASS INC	USD	29,611.00	29,611.00	-
MEITUAN DIANPING - B	HKD	16,600.00	31,900.00	-	OMRON CORP	JPY	2,700.00	9,100.00	-
MERCADOLIBRE INC	USD	262.00	322.00	-	ONEOK INC	USD	85,924.00	64,457.00	-
MERCK & CO INC	USD	18,127.00	17,368.00	-	ONEX CORP	CAD	3,385.00	-	-
MERCK KGAA	EUR	6,422.00	2,430.00	-	ONTRAK INC	USD	4,681.00	4,681.00	-
MERIDIAN ENERGY LTD	NZD	43,408.00	-	-	OPENDOOR	USD	32,925.00	32,925.00	-
METLIFE INC	USD	23,070.00	10,262.00	-	TECHNOLOGIES INC				
MICRON TECHNOLOGY INC	USD	8,912.00	8,912.00	-	ORIX JREIT INC	JPY	279.00	-	-
MICROSOFT CORP	USD	26,925.00	35,201.00	-	OTP BANK NYRT	HUF	3,375.00	539.00	-
MITSUBISHI CHEMICAL	JPY	29,200.00	1,300.00	-	OVERSEA-CHINESE	SGD	126,500.00	219,900.00	-
HOLDINGS CORP					BANKING CORP LTD				
MITSUBISHI UFJ FINANCIAL	JPY	-	92,600.00	-	PACIFIC CENTURY	HKD	-	39,312.00	-
GROUP INC					PREMIUM DEVELOPMENTS				
MOBILE TELESYSTEMS PJSC	USD	52,030.00	34,439.00	-	LTD				
ADR					PANASONIC CORP	JPY	106,400.00	143,200.00	-
MOLINA HEALTHCARE INC	USD	8,123.00	4,856.00	-	PANDORA AS	DKK	3,853.00	3,853.00	-
MONDELEZ	USD	25,300.00	5,689.00	-	PARKER-HANNIFIN CORP	USD	4,106.00	4,843.00	-
INTERNATIONAL INC - A					PARTNERS GROUP	CHF	1,064.00	554.00	-
MONETA MONEY BANK AS	CZK	-	96,688.00	-	HOLDING AG				
MONGODB INC - A	USD	651.00	651.00	-	PAYCHEX INC	USD	15,921.00	23,281.00	-
MONOLITHIC POWER	USD	1,563.00	1,563.00	-	PAYPAL HOLDINGS INC	USD	11,784.00	13,087.00	-
SYSTEMS INC					PEOPLE'S INSURANCE CO	HKD	380,000.00	-	-
MONSTER BEVERAGE CORP	USD	12,834.00	1,180.00	-	GROUP - H				
MOODY'S CORP	USD	1,176.00	7,287.00	-	PEPSICO INC	USD	8,088.00	-	-
MORGAN STANLEY	USD	76,923.00	51,783.00	-	PERNOD RICARD SA	EUR	4,312.00	1,675.00	-
MOSAIC CO	USD	67,480.00	67,480.00	-	PERRIGO CO PLC	USD	-	5,683.00	-
MOSCOW EXCHANGE	RUB	523,749.00	1,017,141.00	-	PEUGEOT SA	EUR	33,798.00	50,724.00	-
MICEX-RTS PJSC					PFIZER INC	USD	17,175.00	32,604.00	-
MS&AD INSURANCE	JPY	-	41,800.00	-	PICC PROPERTY &	HKD	152,000.00	-	-
GROUP HOLDINGS INC					CASUALTY CO LTD - H				

NN (L) First Class Multi Asset

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
PING AN INSURANCE GROUP CO OF CHINA LTD - H	HKD	93,500.00	172,500.00	-	SIEMENS HEALTHINEERS AG	EUR	13,340.00	1,460.00	-
PINTEREST INC - A	USD	3,253.00	-	-	SIKA AG - REG	CHF	3,195.00	-	-
PIRELLI & C SPA	EUR	-	40,603.00	-	SILERGY CORP	TWD	4,000.00	-	-
PNC FINANCIAL SERVICES GROUP INC/THE	USD	-	13,776.00	-	SIME DARBY BHD	MYR	204,300.00	204,300.00	-
POLYUS PJSC	RUB	1,473.00	1,473.00	-	SINGAPORE TELECOMMUNICATIONS LTD	SGD	167,300.00	-	-
POSCO	KRW	9,625.00	7,015.00	-	SK HYNIX INC	KRW	4,016.00	-	-
PPD INC	USD	4,923.00	4,923.00	-	SK INNOVATION CO LTD	KRW	2,185.00	-	-
PROCTER & GAMBLE CO/THE	USD	21,667.00	28,871.00	-	SK TELECOM CO LTD	KRW	4,150.00	2,346.00	-
PROGRESSIVE CORP/THE	USD	15,608.00	9,123.00	-	SKANSKA AB - B	SEK	-	18,156.00	-
PROLOGIS INC	USD	17,529.00	23,978.00	-	SKF AB - B	SEK	9,936.00	-	-
PROSUS NV	EUR	21,254.00	17,732.00	-	SMITH & NEPHEW PLC	GBP	28,966.00	18,911.00	-
PTC INC	USD	6,357.00	8,834.00	-	SMURFIT KAPPA GROUP	EUR	14,062.00	9,829.00	-
PTT OIL & RETAIL BUSINESS PCL	THB	127,300.00	-	-	PLC				
PTT PCL-NVDR	THB	92,900.00	92,900.00	-	SNAP INC - A	USD	48,367.00	45,157.00	-
PUBLIC BANK BHD	MYR	199,500.00	-	-	SNAP-ON INC	USD	16.00	-	-
PULTEGROUP INC	USD	42,909.00	44,040.00	-	SNOWFLAKE INC - A	USD	1,303.00	1,303.00	-
QATAR FUEL QSC	QAR	55,946.00	55,946.00	-	SOC QUIMICA Y MINERA CHILE - B	CLP	3,914.00	3,914.00	-
QIAGEN NV	EUR	22,516.00	14,609.00	-	SOFTBANK CORP	JPY	30,200.00	1,900.00	-
QUEST DIAGNOSTICS INC	USD	3,137.00	4,922.00	-	SOMPO HOLDINGS INC	JPY	26,800.00	-	-
RAIA DROGASIL SA	BRL	-	115,640.00	-	SONOVA HOLDING AG - REG	CHF	-	2,914.00	-
RAIFFEISEN BANK INTERNATIONAL AG	EUR	22,897.00	13,807.00	-	SONY CORP	JPY	2,800.00	-	-
REA GROUP LTD	AUD	5,336.00	5,821.00	-	SOUTHWEST AIRLINES CO	USD	44,327.00	49,271.00	-
REALTY INCOME CORP	USD	7,684.00	16,622.00	-	S&P GLOBAL INC	USD	2,623.00	6,172.00	-
REGENERON	USD	976.00	1,646.00	-	SPARK NEW ZEALAND LTD	NZD	81,235.00	-	-
PHARMACEUTICALS INC					SPIRAX-SARCO	GBP	-	1,353.00	-
REGIONS FINANCIAL CORP	USD	175,004.00	190,563.00	-	ENGINEERING PLC				
RENTOKIL INITIAL PLC	GBP	-	36,695.00	-	SQUARE INC - A	USD	7,472.00	4,276.00	-
REPSOL SA	EUR	48,111.00	-	-	SSE PLC	GBP	20,537.00	20,537.00	-
RESMED INC	USD	-	57.00	-	STANDARD BANK GROUP LTD	ZAR	13,945.00	-	-
RESONA HOLDINGS INC	JPY	14,500.00	200,300.00	-	STANLEY BLACK & DECKER INC	USD	3,648.00	10,299.00	-
RH	USD	2,030.00	2,030.00	-	STARBUCKS CORP	USD	2,641.00	-	-
RINGCENTRAL INC - A	USD	4,367.00	4,367.00	-	START TODAY CO LTD	JPY	16,500.00	-	-
RINNAI CORP	JPY	2,900.00	5,900.00	-	STELLANTIS NV	EUR	64,316.00	38,958.00	-
RIO TINTO PLC	GBP	10,342.00	26,803.00	-	STERIS PLC	USD	1,611.00	7,243.00	-
ROCHE HOLDING AG - GENUSSCHEIN	CHF	824.00	3,420.00	-	STORA ENSO OYJ - R	EUR	15,531.00	26,620.00	-
ROKU INC - A	USD	507.00	507.00	-	SUEZ	EUR	-	29,404.00	-
SAMPO OYJ - A	EUR	-	5,384.00	-	SUL AMERICA SA	BRL	21,098.00	21,098.00	-
SAMSUNG ELECTRONICS CO LTD	KRW	27,507.00	27,507.00	-	SUMITOMO CHEMICAL CO LTD	JPY	-	149,400.00	-
SAMSUNG ENGINEERING CO LTD	KRW	10,398.00	-	-	SUN HUNG KAI PROPERTIES LTD	HKD	122,500.00	72,500.00	-
SAMSUNG LIFE INSURANCE CO LTD	KRW	-	5,092.00	-	SUN LIFE FINANCIAL INC	CAD	32,835.00	5,466.00	-
SAMSUNG SDS CO LTD	KRW	1,783.00	-	-	SUNNY OPTICAL	HKD	42,800.00	68,200.00	-
SAP SE	EUR	-	8,103.00	-	TECHNOLOGY GROUP CO LTD				
SASOL LTD	ZAR	17,250.00	17,250.00	-	LTD				
SEGRO PLC	GBP	62,367.00	8,815.00	-	SUPERMAX CORP BHD	MYR	123,600.00	-	-
SEKISUI CHEMICAL CO LTD	JPY	9,600.00	16,200.00	-	SVENSKA CELLULOSE AB	SEK	26,620.00	-	-
SEMPRA ENERGY	USD	8,134.00	5,756.00	-	SCA - B				
SERVICENOW INC	USD	2,637.00	5,358.00	-	SWIRE PACIFIC LTD - A	HKD	56,000.00	-	-
SHIMIZU CORP	JPY	39,300.00	15,500.00	-	SWIRE PROPERTIES LTD	HKD	68,200.00	68,200.00	-
SHINHAN FINANCIAL GROUP CO LTD	KRW	40,168.00	28,946.00	-	SWISS PRIME SITE AG - REG	CHF	1,908.00	3,482.00	-
SHISEIDO CO LTD	JPY	9,900.00	5,600.00	-	SWISS RE AG	CHF	-	2,787.00	-
SHOPIFY INC - A	CAD	1,489.00	809.00	-	SWISSCOM AG - REG	CHF	1,452.00	309.00	-
SHOWA DENKO KK	JPY	-	12,000.00	-	SYMRISE AG - A	EUR	2,499.00	11,283.00	-
SIEMENS AG - REG	EUR	4,405.00	13,618.00	-	SYSCO CORP	USD	19,154.00	7,344.00	-
SIEMENS ENERGY AG	EUR	-	9,654.00	-	TAIHEIYO CEMENT CORP	JPY	19,900.00	23,500.00	-
					TAIWAN MOBILE CO LTD	TWD	-	30,000.00	-
					TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	47,000.00	181,000.00	-

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Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
TAKEDA PHARMACEUTICAL CO LTD	JPY	17,400.00	500.00	-	VENTAS INC	USD	44,591.00	25,253.00	-
TAKE-TWO INTERACTIVE SOFTWARE INC	USD	1,782.00	6,476.00	-	VERBUND AG	EUR	23,560.00	19,854.00	-
TARGET CORP	USD	1,130.00	6,277.00	-	VEREIT INC	USD	-	10,784.00	-
TATNEFT PJSC	RUB	49,284.00	49,284.00	-	VEREIT INC	USD	53,920.00	-	-
TE CONNECTIVITY LTD	USD	6,183.00	257.00	-	VERISK ANALYTICS INC - A	USD	2,810.00	50.00	-
TELEFONICA BRASIL SA - PREF	BRL	-	46,889.00	-	VERIZON	USD	23,609.00	45,267.00	-
TELEFONICA DEUTSCHLAND HOLDING AG	EUR	-	4,481.00	-	COMMUNICATIONS INC VERTEX	USD	2,098.00	8,435.00	-
TELEKOMUNIKASI INDONESIA PERSERO TBK PT	IDR	1,500,000.00	-	-	PHARMACEUTICALS INC VIACOMCBS INC - B	USD	6,248.00	-	-
TELEPERFORMANCE	EUR	1,695.00	116.00	-	VIATRIS INC	USD	-	3,410.00	-
TELE2 AB - B	SEK	-	42,839.00	-	VISA INC - A	USD	5,964.00	14,508.00	-
TELUS CORP	CAD	31,352.00	-	-	VIVENDI SA	EUR	12,337.00	91.00	-
TENCENT HOLDINGS LTD	HKD	21,200.00	39,300.00	-	VMWARE INC - A	USD	3,280.00	3,280.00	-
TERADYNE INC	USD	6,262.00	8,697.00	-	VODACOM GROUP LTD	ZAR	42,095.00	19,338.00	-
TESCO PLC	GBP	35,270.00	-	-	VOESTALPINE AG	EUR	33,968.00	29,471.00	-
TESCO PLC	GBP	309,273.00	-	-	VONOVIA SE	EUR	10,047.00	33,908.00	-
TESLA INC	USD	7,297.00	4,983.00	-	VONTIER CORP	USD	-	15,285.00	-
TEXAS INSTRUMENTS INC	USD	10,080.00	21,638.00	-	VOYA FINANCIAL INC	USD	10,760.00	-	-
THAI UNION GROUP PCL - NVDR	THB	1,004,500.00	1,004,500.00	-	VROOM INC	USD	15,027.00	15,027.00	-
THERMO FISHER SCIENTIFIC INC	USD	1,975.00	9,703.00	-	VTB BANK PJSC	RUB	-	453,946,460.00	-
THOMSON REUTERS CORP	CAD	4,891.00	-	-	VULCAN MATERIALS CO	USD	1,357.00	1,357.00	-
TIGER BRANDS LTD	ZAR	8,933.00	8,933.00	-	WAL-MART DE MEXICO SAB MXN DE CV	USD	453,806.00	359,164.00	-
TJX COS INC/THE	USD	21,220.00	15,385.00	-	WALT DISNEY CO/THE	USD	15,729.00	12,948.00	-
T-MOBILE US INC	USD	15,785.00	7,207.00	-	WATERS CORP	USD	-	1,318.00	-
TOKYO ELECTRON LTD	JPY	1,800.00	2,800.00	-	WAYFAIR INC - A	USD	568.00	-	-
TORONTO-DOMINION BANK/THE	CAD	11,911.00	11,911.00	-	WEG SA	BRL	9,422.00	9,422.00	-
TOTAL SE	EUR	69,522.00	36,735.00	-	WEICHAI POWER CO LTD - H	HKD	80,000.00	-	-
TOYODA GOSEI CO LTD	JPY	10,900.00	-	-	WELCIA HOLDINGS CO LTD	JPY	5,100.00	-	-
TOYOTA MOTOR CORP	JPY	8,900.00	-	-	WESFARMERS LTD	AUD	35,689.00	33,020.00	-
TOYOTA TSUSHO CORP	JPY	-	10,500.00	-	WEYERHAEUSER CO	USD	12,852.00	10,674.00	-
TRIP.COM GROUP LTD ADR	USD	20,454.00	20,454.00	-	WHIRLPOOL CORP	USD	1,430.00	1,430.00	-
TURKCELL ILETISIM	TRY	-	82,256.00	-	WIWYNN CORP	TWD	4,000.00	-	-
HIZMETLERI AS	TRY	8,741.00	8,741.00	-	WIX.COM LTD	USD	-	2,793.00	-
TURKIYE PETROL	TRY	8,741.00	8,741.00	-	WOLTERS KLUWER NV	EUR	-	99.00	-
RAFINERILERI AS	USD	4,636.00	3,809.00	-	WOOLWORTHS GROUP LTD	AUD	19,151.00	-	-
TWILIO INC - A	USD	30,797.00	21,550.00	-	WOOLWORTHS HOLDINGS LTD/SOUTH AFRICA	ZAR	45,527.00	45,527.00	-
TWITTER INC	USD	30,797.00	21,550.00	-	WORLEYPARSONS LTD	AUD	125,098.00	345,541.00	-
UBS GROUP AG - REG	CHF	223,502.00	149,647.00	-	WPP PLC	GBP	59,475.00	40,616.00	-
UNICREDIT SPA	EUR	26,193.00	-	-	WUXI BIOLOGICS CAYMAN INC	HKD	-	53,500.00	-
UNILEVER INDONESIA TBK PT	IDR	351,000.00	626,000.00	-	WUXI BIOLOGICS CAYMAN INC	HKD	57,500.00	174,000.00	-
UNILEVER NV	EUR	6,617.00	44,290.00	-	XIAOMI CORP - B	HKD	-	526,737.00	-
UNILEVER PLC	GBP	58,887.00	58,887.00	-	XILINX INC	USD	-	2,236.00	-
UNION PACIFIC CORP	USD	-	6,141.00	-	XINYI SOLAR HOLDINGS LTD	HKD	350,000.00	350,000.00	-
UNI-PRESIDENT	TWD	-	137,000.00	-	YANDEX NV-A	RUB	3,827.00	3,827.00	-
ENTERPRISES CORP	EUR	5,883.00	1,111.00	-	YARA INTERNATIONAL ASA	NOK	21,574.00	6,133.00	-
UNITED INTERNET AG - REG	EUR	5,883.00	1,111.00	-	YOKOGAWA ELECTRIC CORP	JPY	19,700.00	18,800.00	-
UNITED	TWD	121,160.00	750,000.00	-	YUHAN CORP	KRW	2,215.00	2,215.00	-
MICROELECTRONICS CORP	SGD	34,600.00	-	-	ZALANDO SE	EUR	20,841.00	15,542.00	-
UNITED OVERSEAS BANK LTD	SGD	34,600.00	-	-	ZENDESK INC	USD	6,814.00	-	-
UNITED RENTALS INC	USD	2,664.00	2,664.00	-	ZOTIS INC	USD	12,626.00	9,401.00	-
UNITEDHEALTH GROUP INC	USD	4,114.00	3,400.00	-	ZSCALER INC	USD	986.00	986.00	-
US BANCORP	USD	89,463.00	59,133.00	-	ZTO EXPRESS CAYMAN INC ADR	USD	14,953.00	14,953.00	-
USS CO LTD	JPY	-	12,800.00	-	ZYNGA INC - A	USD	28,537.00	28,537.00	-
VALE SA	EUR	12,684.00	12,684.00	-	3I GROUP PLC	GBP	77,294.00	58,987.00	-
VEEVA SYSTEMS INC - A	USD	2,018.00	7,681.00	-					

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Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Bonds and other debt instruments					ASR NEDERLAND NV	EUR	100,000.00	100,000.00	-
ABERTIS	EUR	-	600,000.00	-	02/05/2049 FRN				
INFRASTRUCTURAS SA					ASSICURAZIONI GENERALI	EUR	250,000.00	-	-
2.375% 27/09/2027 EMTN					SPA 27/10/2047 FRN EMTN				
ABERTIS	EUR	800,000.00	1,000,000.00	-	AUSTRALIA GOVERNMENT	AUD	10,660,000.00	-	-
INFRASTRUCTURAS SA					BOND 2.250% 21/05/2028				
3.000% 27/03/2031 EMTN					AUSTRALIA GOVERNMENT	AUD	21,950,000.00	-	-
ABN AMRO BANK NV	EUR	-	200,000.00	-	BOND 2.500% 21/05/2030				
1.250% 28/05/2025 EMTN					AUSTRALIA GOVERNMENT	AUD	740,000.00	20,740,000.00	-
ADIENT GLOBAL HOLDINGS	EUR	250,000.00	-	-	BOND 2.750% 21/06/2035				
LTD 3.500% 15/08/2024					AUSTRALIA GOVERNMENT	AUD	2,800,000.00	-	-
AETHON UNITED BR LP /	USD	305,000.00	-	-	BOND 3.250% 21/04/2029				
AETHON UNITED FINANCE					AUSTRIA GOVERNMENT	EUR	12,400,000.00	-	-
CORP 8.250% 15/02/2026					BOND ZCP 20/02/2030				
AKELIUS RESIDENTIAL	EUR	125,000.00	-	-	AUSTRIA GOVERNMENT	EUR	12,700,000.00	-	-
PROPERTY FINANCING BV					BOND ZCP 20/02/2031				
0.750% 22/02/2030 EMTN					AUSTRIA GOVERNMENT	EUR	1,970,000.00	4,070,000.00	-
AKELIUS RESIDENTIAL	EUR	200,000.00	-	-	BOND 0.500% 20/02/2029				
PROPERTY FINANCING BV					AUSTRIA GOVERNMENT	EUR	7,200,000.00	7,200,000.00	-
1.125% 11/01/2029 EMTN					BOND 4.150% 15/03/2037				
AMERICAN AIRLINES INC	USD	175,000.00	-	-	AUSTRIA GOVERNMENT	EUR	-	11,000,000.00	-
11.750% 15/07/2025					BOND 6.250% 15/07/2027				
AMS AG 6.000%	EUR	-	800,000.00	-	AUTOLIV INC 0.750%	EUR	750,000.00	-	-
31/07/2025					26/06/2023				
AMSTED INDUSTRIES	USD	750,000.00	-	-	AVIS BUDGET GROUP	USD	42,000.00	42,000.00	-
4.625% 15/05/2030					5.375% 01/03/2029				
ANHEUSER-BUSCH INBEV	EUR	200,000.00	-	-	AVIVA PLC 04/12/2045 FRN	EUR	300,000.00	-	-
SA/NV 2.750% 17/03/2036					EMTN				
EMTN					BANCO BILBAO VIZCAYA	EUR	300,000.00	-	-
ANTERO MIDSTREAM	USD	450,000.00	-	-	ARGENTARIA SA				
PARTNERS LP / ANTERO					16/01/2030 FRN GMTN				
MIDSTREAM FINANCE					BANCO BILBAO VIZCAYA	EUR	-	500,000.00	-
CORP 5.750% 01/03/2027					ARGENTARIA SA				
ANTERO RESOURCES CORP	USD	422,000.00	-	-	22/02/2029 FRN				
7.625% 01/02/2029					BANCO SANTANDER SA	EUR	100,000.00	-	-
APPLE INC ZCP 15/11/2025	EUR	-	500,000.00	-	0.200% 11/02/2028 EMTN				
APTIV PLC 1.500%	EUR	590,000.00	-	-	BANCO SANTANDER SA	EUR	-	200,000.00	-
10/03/2025					1.125% 23/06/2027 EMTN				
APTIV 1.600% 15/09/2028	EUR	850,000.00	850,000.00	-	BANCO SANTANDER SA	EUR	-	400,000.00	-
AQUARIUS & INVESTMENTS	EUR	100,000.00	-	-	1.375% 05/01/2026 EMTN				
PLC FOR ZURICH					BANIJAY ENTERTAINMENT	EUR	-	400,000.00	-
INSURANCE CO LTD					SASU 3.500% 01/03/2025				
02/10/2043 FRN EMTN					BANK OF AMERICA CORP	EUR	-	400,000.00	-
ARCHROCK PARTNERS LP /	USD	300,000.00	-	-	07/02/2022 FRN EMTN				
ARCHROCK PARTNERS					BANK OF AMERICA CORP	EUR	271,000.00	-	-
FINANCE CORP 6.250%					22/03/2031 FRN EMTN				
01/04/2028					BANK OF AMERICA CORP	EUR	200,000.00	300,000.00	-
ARDAGH METAL	EUR	191,000.00	-	-	31/03/2029 FRN EMTN				
PACKAGING FINANCE USA					BANK OF IRELAND GROUP	EUR	152,000.00	-	-
LLC / ARDAGH METAL					PLC 0.375% 10/05/2027				
PACKAGING FINANCE PLC					FRN EMTN				
2.000% 01/09/2028					BANQUE FEDERATIVE DU	EUR	-	200,000.00	-
ARDAGH METAL	USD	251,000.00	-	-	CREDIT MUTUEL SA 1.250%				
PACKAGING FINANCE USA					03/06/2030				
LLC / ARDAGH METAL					BARCLAYS PLC 22/03/2031	EUR	206,000.00	-	-
PACKAGING FINANCE PLC					FRN EMTN				
3.250% 01/09/2028					BAUSCH HEALTH COS INC	EUR	350,000.00	-	-
ARGENTUM NETHERLANDS	EUR	500,000.00	-	-	4.500% 15/05/2023				
BV FOR ZURICH INSURANCE					BELFIUS BANK SA ZCP	EUR	-	200,000.00	-
CO LTD 01/10/2046 FRN					28/08/2026 EMTN				
EMTN					BELFIUS BANK SA 0.010%	EUR	200,000.00	-	-
ARGENTUM NETHERLANDS	EUR	100,000.00	-	-	15/10/2025 EMTN				
BV FOR ZURICH INSURANCE					BELLIS ACQUISITION CO	GBP	203,000.00	-	-
CO LTD 19/02/2049 FRN					PLC 3.250% 16/02/2026				
ASAHI GROUP HOLDINGS	EUR	1,300,000.00	-	-	BERKSHIRE HATHAWAY INC	EUR	-	440,000.00	-
LTD 0.541% 23/10/2028					ZCP 12/03/2025				
ASB FINANCE LTD 0.500%	EUR	-	300,000.00	-	BERRY GLOBAL INC 1.500%	EUR	-	450,000.00	-
24/09/2029 EMTN					15/01/2027				
					BERRY GLOBAL INC 4.875%	USD	-	525,000.00	-
					15/07/2026				

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Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BLUE RACER MIDSTREAM LLC / BLUE RACER FINANCE CORP 7.625% 15/12/2025	USD	210,000.00	-	-	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.625% 02/11/2040	EUR	300,000.00	300,000.00	-
BMW FINANCE NV ZCP 24/03/2023 EMTN	EUR	-	460,000.00	-	CITIGROUP INC 08/10/2027 FRN EMTN	EUR	-	500,000.00	-
BMW FINANCE NV 1.250% 05/09/2022 EMTN	EUR	-	157,000.00	-	CLEARWAY ENERGY OPERATING LLC 3.750% 15/02/2031	USD	380,000.00	-	-
BMW FINANCE NV 1.500% 06/02/2029 EMTN	EUR	-	300,000.00	-	CMA CGM SA 7.500% 15/01/2026	EUR	600,000.00	-	-
BNP PARIBAS SA 15/01/2032 FRN EMTN	EUR	400,000.00	-	-	CNX MIDSTREAM PARTNERS LP / CNX MIDSTREAM FINANCE	USD	419,000.00	-	-
BNP PARIBAS SA 19/01/2030 FRN EMTN	EUR	300,000.00	-	-	CORP 6.500% 15/03/2026 COFINIMMO 0.875% 02/12/2030	EUR	100,000.00	100,000.00	-
BNP PARIBAS SA 20/11/2030 FRN EMTN	EUR	200,000.00	-	-	COMMERCIAL METALS CO 3.875% 15/02/2031 CONSOLIDATED	USD	84,000.00	-	-
BNP PARIBAS SA 23/01/2027 FRN EMTN	EUR	400,000.00	-	-	COMMUNICATIONS INC 5.000% 01/10/2028 CONSOLIDATED	USD	329,000.00	-	-
BNZ INTERNATIONAL FUNDING LTD/LONDON 0.375% 14/09/2024 GMTN	EUR	-	100,000.00	-	COMMUNICATIONS INC 6.500% 01/10/2028 CONTINENTAL AG 2.500% 27/08/2026 EMTN	USD	266,000.00	-	-
BORGWARNER INC 5.000% 01/10/2025	USD	-	1,900,000.00	-	COTY INC 4.000% 15/04/2023	EUR	950,000.00	60,000.00	-
BP CAPITAL MARKETS PLC 1.953% 03/03/2025 EMTN	EUR	-	1,000,000.00	-	CREDIT MUTUEL ARKEA SA 11/06/2029 FRN EMTN	EUR	700,000.00	-	-
BPCE SA 0.250% 14/01/2031	EUR	200,000.00	-	-	CREDIT SUISSSE GROUP AG 02/04/2026 FRN EMTN	EUR	-	200,000.00	-
BPCE SA 0.625% 15/01/2030	EUR	-	300,000.00	-	CREDIT SUISSSE GROUP AG 0.625% 18/01/2033 EMTN	EUR	273,000.00	273,000.00	-
BPCE SA 0.625% 26/09/2023 EMTN	EUR	-	300,000.00	-	CREDIT SUISSSE GROUP AG 17/07/2025 FRN EMTN	EUR	-	200,000.00	-
BPCE SA 0.750% 03/03/2031	EUR	100,000.00	100,000.00	-	CREDIT SUISSSE GROUP AG 24/06/2027 FRN EMTN	EUR	-	700,000.00	-
CAIXABANK SA 09/02/2029 FRN EMTN	EUR	100,000.00	-	-	CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP VI 4.750% 01/02/2026	USD	-	250,000.00	-
CAIXABANK SA 18/06/2031 FRN EMTN	EUR	500,000.00	-	-	CRYSTAL ALMOND SARL 4.250% 15/10/2024	EUR	-	500,000.00	-
CALIFORNIA RESOURCES CORP 7.125% 01/02/2026	USD	124,000.00	124,000.00	-	CTP BV 0.625% 27/11/2023 EMTN	EUR	133,000.00	-	-
CANADIAN GOVERNMENT BOND 0.500% 01/09/2025	CAD	8,000,000.00	-	-	CTP BV 0.750% 18/02/2027 EMTN	EUR	376,000.00	-	-
CANADIAN GOVERNMENT BOND 1.250% 01/06/2030	CAD	14,100,000.00	-	-	DAIMLER AG 0.750% 11/03/2033 EMTN	EUR	860,000.00	860,000.00	-
CANADIAN GOVERNMENT BOND 1.500% 01/06/2026	CAD	-	31,000,000.00	-	DBS GROUP HOLDINGS LTD 11/04/2028 FRN GMTN	EUR	600,000.00	-	-
CAPGEMINI SE 1.125% 23/06/2030	EUR	500,000.00	-	-	DEUTSCHE BANK AG 10/06/2026 FRN EMTN	EUR	-	74,000.00	-
CARGO AIRCRAFT MANAGEMENT INC 4.750% 01/02/2028	USD	242,000.00	-	-	DEUTSCHE BANK AG 1.625% 20/01/2027 EMTN	EUR	100,000.00	300,000.00	-
CARLSBERG BREWERIES AS 0.875% 01/07/2029 EMTN	EUR	500,000.00	-	-	DEUTSCHE BANK AG 17/02/2032 FRN DEUTSCHE TELEKOM	EUR	100,000.00	100,000.00	-
CCR RE SA 15/07/2040 FRN CELLNEX TELECOM SA	EUR	300,000.00	-	-	INTERNATIONAL FINANCE BV 0.875% 30/01/2024	EUR	-	1,000,000.00	-
1.000% 20/04/2027 CENTENE CORP 2.500% 01/03/2031	USD	406,000.00	-	-	EMTN DIAMOND SPORTS GROUP LLC / DIAMOND SPORTS FINANCE CO 5.375% 15/08/2026	USD	458,000.00	-	-
CENTENE CORP 5.375% 01/06/2026	USD	-	525,000.00	-	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	-	-	-
CENTRAL GARDEN & PET CO 4.125% 15/10/2030	USD	45,000.00	45,000.00	-					
CHUBB INA HOLDINGS INC 0.300% 15/12/2024	EUR	-	350,000.00	-					
CHUBB INA HOLDINGS INC 1.550% 15/03/2028	EUR	-	150,000.00	-					
CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.250% 02/11/2032	EUR	100,000.00	100,000.00	-					

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Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ELIS SA 1.000% 03/04/2025 EMTN	EUR	-	600,000.00	-	FRANCE GOVERNMENT BOND OAT 0.500% 25/05/2040	EUR	16,650,000.00	13,500,000.00	-
ELIS SA 1.625% 03/04/2028 EMTN	EUR	-	100,000.00	-	FRANCE GOVERNMENT BOND OAT 1.250% 25/05/2034	EUR	4,400,000.00	-	-
ENBW INTERNATIONAL FINANCE BV 1.875% 31/10/2033 EMTN	EUR	-	800,000.00	-	FRESENIUS FINANCE IRELAND PLC 0.875% 01/10/2031 EMTN	EUR	394,000.00	-	-
ENDEAVOR ENERGY RESOURCES LP / EER FINANCE INC 5.750% 30/01/2028	USD	630,000.00	250,000.00	-	FRONTIER COMMUNICATIONS CORP 5.875% 15/10/2027	USD	20,000.00	20,000.00	-
ENEL FINANCE INTERNATIONAL NV 1.125% 17/10/2034 EMTN	EUR	-	400,000.00	-	GENERAL MOTORS FINANCIAL CO INC 2.200% 01/04/2024 EMTN	EUR	-	100,000.00	-
ENEL SPA 24/05/2080 FRN EMTN	EUR	300,000.00	-	-	GFL ENVIRONMENTAL INC 8.500% 01/05/2027	USD	426,000.00	-	-
ENERGIZER HOLDINGS INC 4.375% 31/03/2029	USD	-	395,000.00	-	GOLDMAN SACHS GROUP INC/THE 1.000% 18/03/2033 EMTN	EUR	280,000.00	-	-
ENI SPA FRN PERP	EUR	200,000.00	200,000.00	-	GRAND CITY PROPERTIES SA FRN PERP EMTN	EUR	200,000.00	-	-
ENI SPA 1.000% 14/03/2025 EMTN	EUR	-	900,000.00	-	GRAND CITY PROPERTIES SA 0.125% 11/01/2028	EUR	100,000.00	-	-
ENTERCOM MEDIA CORP 6.750% 31/03/2029	USD	375,000.00	-	-	EMTN GRIFOLS SA 1.625% 15/02/2025	EUR	-	133,000.00	-
E.ON INTERNATIONAL FINANCE BV 5.750% 14/02/2033 EMTN	EUR	400,000.00	-	-	GRIFOLS SA 2.250% 15/11/2027	EUR	-	107,000.00	-
E.ON SE 0.750% 18/12/2030 EMTN	EUR	-	330,000.00	-	HARMAN FINANCE INTERNATIONAL SCA 2.000% 27/05/2022	EUR	-	300,000.00	-
EQM MIDSTREAM PARTNERS LP 4.500% 15/01/2029	USD	75,000.00	-	-	HB FULLER CO 4.250% 15/10/2028	USD	775,000.00	-	-
EQM MIDSTREAM PARTNERS LP 4.750% 15/01/2031	USD	75,000.00	-	-	HCA INC 5.625% 01/09/2028	USD	-	500,000.00	-
ERSTE GROUP BANK AG 0.875% 13/05/2027 EMTN	EUR	-	300,000.00	-	HEIMSTADEN BOSTAD TREASURY BV 1.375% 03/03/2027 EMTN	EUR	200,000.00	-	-
ERSTE GROUP BANK AG 16/11/2028 FRN EMTN	EUR	800,000.00	-	-	HEINEKEN NV 2.250% 30/03/2030 EMTN	EUR	-	110,000.00	-
ESB FINANCE DAC 1.125% 11/06/2030 EMTN	EUR	-	900,000.00	-	HILTON DOMESTIC OPERATING CO INC 4.000% 01/05/2031	EUR	250,000.00	-	-
ESSILORLUXOTTICA SA 0.500% 05/06/2028 EMTN	EUR	-	500,000.00	-	HOLCIM FINANCE LUXEMBOURG SA 0.500% 23/04/2031	EUR	315,000.00	-	-
EUTELSAT SA 1.500% 13/10/2028	EUR	600,000.00	-	-	IBERDROLA INTERNATIONAL BV FRN PERP	EUR	600,000.00	-	-
FAIRFAX FINANCIAL HOLDINGS LTD 2.750% 29/03/2028	EUR	100,000.00	-	-	INEOS QUATTRO FINANCE 1 PLC 3.750% 15/07/2026	EUR	-	-	-
FAURECIA SE 2.375% 15/06/2027	EUR	-	200,000.00	-	INEOS QUATTRO FINANCE 2 PLC 2.500% 15/01/2026	EUR	138,000.00	-	-
FCA BANK SPA/IRELAND 0.125% 16/11/2023 EMTN	EUR	192,000.00	-	-	INEOS QUATTRO FINANCE 2 PLC 3.375% 15/01/2026	USD	253,000.00	-	-
FINLAND GOVERNMENT BOND 0.500% 15/04/2026	EUR	-	13,000,000.00	-	ING GROEP NV 1.125% 14/02/2025 EMTN	EUR	-	500,000.00	-
FINLAND GOVERNMENT BOND 0.500% 15/09/2028	EUR	-	2,380,000.00	-	ING GROEP NV 26/05/2031 FRN EMTN	EUR	1,000,000.00	-	-
FINLAND GOVERNMENT BOND 0.500% 15/09/2029	EUR	7,700,000.00	-	-	INTERNATIONAL GAME TECHNOLOGY PLC 6.500% 15/02/2025	USD	-	200,000.00	-
FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	12,240,000.00	6,960,000.00	-	INTESA SANPAOLO SPA 0.750% 16/03/2028 EMTN	EUR	-	-	-
FORD MOTOR CO 8.500% 21/04/2023	USD	-	1,000,000.00	-	IRELAND GOVERNMENT BOND ZCP 18/10/2031	EUR	4,970,000.00	-	-
FRANCE GOVERNMENT BOND OAT ZCP 25/11/2030	EUR	16,620,000.00	6,333,736.00	-	IRELAND GOVERNMENT BOND 0.200% 18/10/2030	EUR	1,540,000.00	-	-
FRANCE GOVERNMENT BOND OAT 0.100% 25/07/2036	EUR	8,925,443.00	8,917,166.40	-					
FRANCE GOVERNMENT BOND OAT 0.500% 25/05/2029	EUR	4,120,000.00	15,574,863.00	-					

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Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
IRELAND GOVERNMENT BOND 0.400% 15/05/2035	EUR	8,693,398.00	1,860,000.00	-	MAHLE GMBH 2.375% 20/05/2022 EMTN	EUR	-	380,000.00	-
IRELAND GOVERNMENT BOND 1.700% 15/05/2037	EUR	6,633,724.00	3,800,000.00	-	MAHLE GMBH 2.500% 14/05/2021 EMTN	EUR	-	40,000.00	-
ISLANDSBANKI HF 19/01/2024 FRN	EUR	200,000.00	-	-	MARSH & MCLENNAN COS INC 1.349% 21/09/2026	EUR	-	100,000.00	-
ITALY BUONI POLIENNALI DEL TESORO 2.450% 01/09/2050	EUR	3,806,000.00	2,070,000.00	-	MATADOR RESOURCES CO 5.875% 15/09/2026	USD	750,000.00	-	-
ITALY BUONI POLIENNALI DEL TESORO 3.100% 01/03/2040	EUR	4,185,000.00	6,403,000.00	-	MATTEL INC 3.375% 01/04/2026	USD	122,000.00	-	-
JAGGED PEAK ENERGY LLC 5.875% 01/05/2026	USD	-	550,000.00	-	MATTEL INC 3.750% 01/04/2029	USD	306,000.00	306,000.00	-
JOHN DEERE CASH MANAGEMENT SA 0.500% 15/09/2023 EMTN	EUR	-	345,000.00	-	MEDTRONIC GLOBAL HOLDINGS SCA 0.250% 02/07/2025	EUR	1,900,000.00	1,000,000.00	-
JPMORGAN CHASE & CO 04/11/2032 FRN EMTN	EUR	-	200,000.00	-	MEDTRONIC GLOBAL HOLDINGS SCA 1.375% 15/10/2040	EUR	1,000,000.00	-	-
JPMORGAN CHASE & CO 11/03/2027 FRN EMTN	EUR	1,200,000.00	-	-	MERCER INTERNATIONAL INC 5.125% 01/02/2029	USD	24,000.00	24,000.00	-
JPMORGAN CHASE & CO 18/05/2028 FRN EMTN	EUR	300,000.00	-	-	MERCK FINANCIAL SERVICES GMBH 0.500% 16/07/2028 EMTN	EUR	300,000.00	-	-
JPMORGAN CHASE & CO 24/02/2028 FRN EMTN	EUR	320,000.00	-	-	MERCK FINANCIAL SERVICES GMBH 0.875% 05/07/2031 EMTN	EUR	300,000.00	-	-
JPMORGAN CHASE & CO 25/07/2031 FRN EMTN	EUR	-	200,000.00	-	MERCK KGAA 09/09/2080 FRN	EUR	500,000.00	-	-
JYSKE BANK AS 15/10/2025 FRN EMTN	EUR	200,000.00	-	-	MERLIN PROPERTIES SOCIMI SA 2.375% 18/09/2029 EMTN	EUR	100,000.00	-	-
KLEOPATRA FINCO SARL 4.250% 01/03/2026	EUR	600,000.00	-	-	METROPOLITAN LIFE GLOBAL FUNDING I 0.375% 09/04/2024	EUR	-	150,000.00	-
KLEPIERRE SA 1.625% 13/12/2032 EMTN	EUR	-	100,000.00	-	MMS USA INVESTMENTS INC 0.625% 13/06/2025	EUR	500,000.00	-	-
KONINKLIJKE AHOLD DELHAIZE NV 0.375% 18/03/2030	EUR	667,000.00	-	-	MOLNLYCKE HOLDING AB 0.875% 05/09/2029	EUR	-	400,000.00	-
KONINKLIJKE AHOLD DELHAIZE NV 1.750% 02/04/2027	EUR	400,000.00	165,000.00	-	MORGAN STANLEY 07/02/2031 FRN	EUR	179,000.00	-	-
KONINKLIJKE PHILIPS NV 0.500% 22/05/2026	EUR	-	400,000.00	-	MORGAN STANLEY 23/10/2026 FRN EMTN	EUR	400,000.00	-	-
KRAFT HEINZ FOODS CO 4.375% 01/06/2046	USD	176,000.00	-	-	MORGAN STANLEY 26/10/2029 FRN	EUR	1,020,000.00	-	-
KRATON POLYMERS LLC / KRATON POLYMERS CAPITAL CORP 4.250% 15/12/2025	USD	58,000.00	-	-	MSCI INC 5.375% 15/05/2027	USD	-	550,000.00	-
LADDER CAPITAL FINANCE HOLDINGS LLLP / LADDER CAPITAL FINANCE CORP 5.250% 01/10/2025	USD	700,000.00	-	-	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN 26/05/2049	EUR	400,000.00	-	-
LEGENDS HOSPITALITY HOLDING 5.000% 01/02/2026	USD	53,000.00	53,000.00	-	MURPHY OIL USA INC 3.750% 15/02/2031	USD	81,000.00	81,000.00	-
LEVEL 3 FINANCING INC 3.750% 15/07/2029	USD	396,000.00	-	-	NATWEST GROUP PLC 26/02/2030 FRN EMTN	EUR	191,000.00	-	-
LOGAN MERGER SUB INC 5.500% 01/09/2027	USD	725,000.00	-	-	NESCO HOLDINGS II INC 5.500% 15/04/2029	USD	219,000.00	-	-
LOGICOR FINANCING SARL 0.875% 14/01/2031 EMTN	EUR	199,000.00	-	-	NESTLE FINANCE INTERNATIONAL LTD 1.500% 01/04/2030 EMTN	EUR	-	308,000.00	-
LONZA FINANCE INTERNATIONAL NV 1.625% 21/04/2027	EUR	-	104,000.00	-	NETFLIX INC 3.625% 15/06/2025	USD	-	900,000.00	-
LPL HOLDINGS INC 4.000% 15/03/2029	USD	456,000.00	-	-	NETFLIX INC 3.875% 15/11/2029	EUR	-	300,000.00	-
LVMH MOET HENNESSY LOUIS VUITTON SE 0.375% 11/02/2031	EUR	-	1,000,000.00	-	NETHERLANDS GOVERNMENT BOND ZCP 15/07/2030	EUR	22,190,000.00	5,190,000.00	-
MACY'S RETAIL HOLDINGS LLC 5.875% 01/04/2029	USD	55,000.00	55,000.00	-	NETHERLANDS GOVERNMENT BOND ZCP 15/07/2031	EUR	10,000,000.00	-	-

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Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
NETHERLANDS GOVERNMENT BOND 0.250% 15/07/2029	EUR	3,900,000.00	-	-	RATTLER MIDSTREAM LP 5.625% 15/07/2025	USD	-	20,000.00	-
NETHERLANDS GOVERNMENT BOND 2.500% 15/01/2033	EUR	3,130,000.00	-	-	RCI BANQUE SA 1.250% 08/06/2022 EMTN	EUR	-	410,000.00	-
NETHERLANDS GOVERNMENT BOND 5.500% 15/01/2028	EUR	-	25,000,000.00	-	REAL HERO MERGER SUB 2 INC 6.250% 01/02/2029	USD	634,000.00	-	-
NEWELL BRANDS INC 4.200% 01/04/2026	USD	-	355,000.00	-	RED ELECTRICA FINANCIACIONES SAU	EUR	-	100,000.00	-
NIDDA HEALTHCARE HOLDING AG 3.500% 30/09/2024	EUR	-	1,000,000.00	-	0.375% 24/07/2028 EMTN REPSOL INTERNATIONAL	EUR	-	750,000.00	-
NISSAN MOTOR CO LTD 2.652% 17/03/2026	EUR	100,000.00	100,000.00	-	FINANCE BV FRN PERP REPSOL INTERNATIONAL	EUR	-	700,000.00	-
NOKIA OYJ 2.000% 11/03/2026 EMTN	EUR	-	500,000.00	-	FINANCE BV 0.250% 02/08/2027 EMTN	EUR	-	-	-
OCCIDENTAL PETROLEUM CORP 2.700% 15/08/2022	USD	-	600,000.00	-	RUBIS TERMINAL INFRA SAS 5.625% 15/05/2025	EUR	100,000.00	-	-
OCCIDENTAL PETROLEUM CORP 3.400% 15/04/2026	USD	550,000.00	-	-	SAMPO OYJ 03/09/2052	EUR	100,000.00	-	-
OCCIDENTAL PETROLEUM CORP 5.500% 01/12/2025	USD	333,000.00	333,000.00	-	FRN EMTN SAMPO OYJ 2.250%	EUR	-	116,000.00	-
ONEMAIN FINANCE CORP 7.125% 15/03/2026	USD	-	500,000.00	-	27/09/2030 EMTN SANOFI 1.500% 01/04/2030	EUR	-	300,000.00	-
OP CORPORATE BANK PLC 0.100% 16/11/2027 EMTN	EUR	200,000.00	-	-	EMTN SCHAEFFLER AG 3.375%	EUR	200,000.00	-	-
OP CORPORATE BANK PLC 09/06/2030 FRN	EUR	500,000.00	-	-	12/10/2028 EMTN SCHNEIDER ELECTRIC SE	EUR	-	200,000.00	-
ORANO SA 3.375% 23/04/2026 EMTN	EUR	-	400,000.00	-	0.250% 11/03/2029 EMTN SCHNEIDER ELECTRIC SE	EUR	-	100,000.00	-
ORANO SA 4.875% 23/09/2024 EMTN	EUR	-	400,000.00	-	1.000% 09/04/2027 EMTN SCRIPPS ESCROW II INC	USD	88,000.00	-	-
OVINTIV EXPLORATION INC CO 5.375% 01/01/2026	USD	800,000.00	800,000.00	-	3.875% 15/01/2029 SEG HLD LLC/SE 5.625%	USD	85,000.00	85,000.00	-
O2 TELEFONICA DEUTSCHLAND	EUR	500,000.00	-	-	15/10/2028 SHELL INTERNATIONAL	EUR	-	550,000.00	-
FINANZIERUNGS GMBH 1.750% 05/07/2025	USD	190,000.00	750,000.00	-	FINANCE BV 1.500% 07/04/2028 EMTN	EUR	100,000.00	1,200,000.00	-
PARK INTERMEDIATE HOLDINGS LLC / PK	USD	-	-	-	SMURFIT KAPPA ACQUISITIONS ULC 2.875%	EUR	-	500,000.00	-
DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER	USD	-	1,100,000.00	-	15/01/2026 SOCIETE GENERALE SA	EUR	-	200,000.00	-
5.875% 01/10/2028 PARSLEY ENERGY LLC /	USD	-	-	-	0.125% 24/02/2026 SOCIETE GENERALE SA	EUR	-	100,000.00	-
PARSLEY FINANCE CORP 5.625% 15/10/2027	USD	525,000.00	-	-	22/09/2028 FRN SOFIMA HOLDING SPA	EUR	291,000.00	-	-
PITNEY BOWES INC 6.875% 15/03/2027	EUR	-	600,000.00	-	3.750% 15/01/2028 SPECIALTY BUILDING	USD	-	45,000.00	-
PPG INDUSTRIES INC 0.875% 13/03/2022	EUR	500,000.00	-	-	PRODUCTS HOLDINGS LLC / SBP FINANCE CORP 6.375%	EUR	-	700,000.00	-
PRIMO WATER HOLDINGS INC 3.875% 31/10/2028	EUR	400,000.00	-	-	30/09/2026 SPIE SA 2.625% 18/06/2026	EUR	-	500,000.00	-
PRO-GEST SPA 3.250% 15/12/2024	EUR	138,000.00	-	-	SPRINT CORP 7.625% 15/02/2025	USD	-	-	-
PROLOGIS EURO FINANCE LLC 0.500% 16/02/2032	EUR	1,500,000.00	-	-	STANDARD CHARTERED PLC 09/09/2030 FRN	EUR	200,000.00	-	-
PSA BANQUE FRANCE SA 22/01/2025 EMTN	EUR	-	250,000.00	-	STARWOOD PROPERTY TRUST INC 5.500%	USD	845,000.00	-	-
Q-PARK HOLDING I BV 1.500% 01/03/2025	EUR	200,000.00	200,000.00	-	01/11/2023 STELLANTIS NV 3.875%	EUR	-	935,000.00	-
RAIFFEISEN BANK INTERNATIONAL AG	EUR	200,000.00	100,000.00	-	05/01/2026 STELLANTIS NV 4.500%	EUR	250,000.00	365,000.00	-
12/03/2030 FRN EMTN RAIFFEISEN BANK	EUR	-	-	-	07/07/2028 STORA ENSO OYJ 0.625%	EUR	150,000.00	-	-
INTERNATIONAL AG 18/06/2032 FRN	USD	441,000.00	-	-	02/12/2030 EMTN SUMMIT MATERIALS LLC /	USD	-	820,000.00	-
RANGE RESOURCES CORP 8.250% 15/01/2029	USD	-	-	-	SUMMIT MATERIALS FINANCE CORP 5.250%	EUR	-	750,000.00	-
					15/01/2029 SVENSKA HANDELSBANKEN	EUR	-	-	-
					AB 0.125% 18/06/2024 EMTN				

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Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SVENSKA HANDELSBANKEN AB 1.000% 15/04/2025 EMTN	EUR	-	100,000.00	-	UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027 EMTN	EUR	200,000.00	-	-
SWEDEN GOVERNMENT BOND 0.750% 12/11/2029	SEK	-	75,000,000.00	-	UNIBAIL-RODAMCO-WESTFIELD SE 2.625% 09/04/2030 EMTN	EUR	-	100,000.00	-
SYNTHOMER PLC 3.875% 01/07/2025	EUR	-	295,000.00	-	UNICREDIT SPA 0.850% 19/01/2031 EMTN	EUR	250,000.00	-	-
TARGA RESOURCES PARTNERS LP / TARGA RESOURCES PARTNERS FINANCE CORP 4.000% 15/01/2032	USD	125,000.00	-	-	UNILEVER FINANCE NETHERLANDS BV 1.750% 25/03/2030	EUR	1,000,000.00	1,500,000.00	-
TEGNA INC 4.625% 15/03/2028	USD	-	500,000.00	-	UNIQA INSURANCE GROUP AG 1.375% 09/07/2030	EUR	300,000.00	200,000.00	-
TEGNA INC 5.000% 15/09/2029	USD	-	500,000.00	-	UNITED KINGDOM GILT 0.250% 31/07/2031	GBP	7,500,000.00	-	-
TELECOM ITALIA SPA/MILANO 1.625% 18/01/2029 EMTN	EUR	412,000.00	-	-	UNITED KINGDOM GILT 1.500% 22/07/2026	GBP	-	18,905,035.00	-
TELECOM ITALIA SPA/MILANO 2.375% 12/10/2027 EMTN	EUR	-	550,000.00	-	UNITED KINGDOM GILT 4.250% 07/06/2032	GBP	20,000,000.00	12,800,000.00	-
TELECOM ITALIA SPA/MILANO 4.000% 11/04/2024 EMTN	EUR	-	500,000.00	-	UNITED KINGDOM GILT 4.500% 07/09/2034	GBP	12,660,000.00	10,100,000.00	-
TENET HEALTHCARE CORP 5.125% 01/11/2027	USD	1,050,000.00	-	-	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/07/2030	USD	16,686,818.14	11,607,480.57	-
TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029 EMTN	EUR	1,000,000.00	-	-	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/10/2025	USD	21,466,791.95	11,442,348.95	-
THYSSENKRUPP AG 1.375% 03/03/2022	EUR	600,000.00	-	-	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.500% 15/01/2028	USD	6,567,722.00	-	-
T-MOBILE USA INC 2.250% 15/02/2026	USD	173,000.00	173,000.00	-	UNITED STATES TREASURY NOTE 0.625% 15/05/2030	USD	3,059,800.00	3,059,800.00	-
T-MOBILE USA INC 2.625% 15/02/2029	USD	241,000.00	-	-	UNITED STATES TREASURY NOTE 0.625% 15/08/2030	USD	3,250,000.00	-	-
T-MOBILE USA INC 2.875% 15/02/2031	USD	103,000.00	-	-	UNITED STATES TREASURY NOTE 0.875% 15/11/2030	USD	5,000,000.00	5,000,000.00	-
T-MOBILE USA INC 4.500% 01/02/2026	USD	-	250,000.00	-	UNITED STATES TREASURY NOTE 1.500% 15/02/2030	USD	1,700,000.00	35,016,000.00	-
TOTAL CAPITAL INTERNATIONAL SA 1.994% 08/04/2032 EMTN	EUR	-	500,000.00	-	UNITED STATES TREASURY NOTE 1.625% 15/08/2029	USD	3,500,000.00	3,133,100.00	-
TOTAL SE FRN PERP	EUR	200,000.00	-	-	UNITED STATES TREASURY NOTE/BOND 0.625% 31/12/2027	USD	16,500,000.00	-	-
TOTAL SE FRN PERP	EUR	400,000.00	-	-	UPM-KYMMENE OYJ 0.125% 19/11/2028 EMTN	EUR	100,000.00	-	-
TOTAL SE FRN PERP EMTN	EUR	100,000.00	-	-	VERISURE HOLDING AB 3.250% 15/02/2027	EUR	137,000.00	-	-
TOYOTA MOTOR CREDIT CORP 0.250% 16/07/2026	EUR	-	100,000.00	-	VERISURE HOLDING AB 3.500% 15/05/2023	EUR	-	500,000.00	-
EMTN TRANSURBAN FINANCE CO PTY LTD 1.450% 16/05/2029 EMTN	EUR	1,000,000.00	-	-	VERIZON COMMUNICATIONS INC 1.250% 08/04/2030	EUR	500,000.00	-	-
TRATON FINANCE LUXEMBOURG SA 0.750% 24/03/2029 EMTN	EUR	100,000.00	-	-	VOLKSWAGEN BANK GMBH 2.500% 31/07/2026 EMTN	EUR	-	700,000.00	-
TRATON FINANCE LUXEMBOURG SA 1.250% 24/03/2033 EMTN	EUR	700,000.00	-	-	VOLKSWAGEN FINANCIAL SERVICES AG 3.375% 06/04/2028	EUR	250,000.00	640,000.00	-
TTM TECHNOLOGIES INC 4.000% 01/03/2029	USD	417,000.00	-	-	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	-	300,000.00	-
UBS AG/LONDON 0.010% 31/03/2026 EMTN	EUR	500,000.00	-	-	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	100,000.00	100,000.00	-
UBS AG/LONDON 0.500% 31/03/2031 EMTN	EUR	552,000.00	-	-	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	100,000.00	100,000.00	-
UBS AG/LONDON 0.750% 21/04/2023 EMTN	EUR	-	900,000.00	-	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	100,000.00	100,000.00	-
UBS GROUP AG 0.250% 24/02/2028	EUR	300,000.00	-	-	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	300,000.00	300,000.00	-

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Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	700,000.00	500,000.00	-	AMUNDI INDEX US CORP SRI UCITS ETF	GBP	306,660.00	306,660.00	-
VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	1,000,000.00	100,000.00	-	AMUNDI INDEX US CORP SRI UCITS ETF DR	USD	124,851.00	-	-
VOLKSWAGEN INTERNATIONAL FINANCE NV FRN PERP	EUR	1,000,000.00	800,000.00	-	ISHARES CHINA CNY BOND UCITS ETF	USD	560,755.00	560,755.00	-
VOLKSWAGEN INTERNATIONAL FINANCE NV 1.250% 23/09/2032 EMTN	EUR	-	200,000.00	-	ISHARES JP MORGAN USD EM CORP BOND UCITS ETF	USD	1,561,621.00	3,257,318.00	-
VOLKSWAGEN INTERNATIONAL FINANCE NV 1.500% 21/01/2041 EMTN	EUR	100,000.00	-	-	ISHARES JP MORGAN USD EMERGING MARKETS BOND UCITS ETF	USD	90,629.00	90,629.00	-
VOLKSWAGEN INTERNATIONAL FINANCE NV 3.250% 18/11/2030	EUR	-	400,000.00	-	ISHARES MSCI BRAZIL UCITS ETF	EUR	126,098.00	126,098.00	-
VOLKSWAGEN INTERNATIONAL FINANCE NV 4.125% 16/11/2038	EUR	100,000.00	100,000.00	-	ISHARES MSCI UK SMALL CAP UCITS ETF	GBP	27,900.00	17,589.00	-
VOLKSWAGEN LEASING GMBH 0.500% 12/01/2029	EUR	-	-	-	ISHARES MSCI USA SMALL CAP UCITS ETF	EUR	13,089.00	13,089.00	-
VONOVIA FINANCE BV 1.000% 09/07/2030 EMTN	EUR	100,000.00	100,000.00	-	ISHARES USD CORP BOND UCITS ETF	USD	-	5,197,276.00	-
VONOVIA FINANCE BV 1.125% 14/09/2034	EUR	200,000.00	-	-	NN (L) LIQUID - EURIBOR 3M	EUR	32,461.00	18,016.00	-
VONOVIA SE 0.625% 24/03/2031 EMTN	EUR	600,000.00	-	-	WISDOM TREE COPPER	USD	253,902.00	253,902.00	-
VZ VENDOR FINANCING II BV 2.875% 15/01/2029	EUR	-	400,000.00	-	WISDOMTREE ALUMINIUM	USD	1,863,140.00	-	-
WELLS FARGO & CO 04/05/2030 FRN EMTN	EUR	-	200,000.00	-	WISDOMTREE BRENT	USD	1,883,246.00	1,791,016.00	-
WELLS FARGO & CO 1.000% 02/02/2027 EMTN	USD	-	65,000.00	-	CRUDE OIL WISDOMTREE PHYSICAL	USD	346,747.00	346,747.00	-
WESCO DISTRIBUTION INC 7.125% 15/06/2025	USD	-	135,000.00	-	SILVER XTRACKERS PHYSICAL GOLD	USD	179,590.00	179,590.00	-
WESCO DISTRIBUTION INC 7.250% 15/06/2028	EUR	500,000.00	-	-	ETC				
WPP FINANCE SA 2.375% 19/05/2027 EMTN	USD	490,000.00	1,075,000.00	-					
WPX ENERGY INC 4.500% 15/01/2030	USD	-	550,000.00	-					
WPX ENERGY INC 5.250% 15/10/2027	USD	-	435,000.00	-					
WPX ENERGY INC 5.750% 01/06/2026	EUR	450,000.00	100,000.00	-					
XLIT LTD 29/06/2047 FRN	EUR	1,000,000.00	-	-					
ZF EUROPE FINANCE BV 2.500% 23/10/2027	EUR	-	110,000.00	-					
ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO	EUR	230,000.00	-	-					
ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO									
17/09/2050 FRN EMTN									

Undertakings for collective investment

Open ended funds

AMUNDI INDEX FTSE EPRA NAREIT GLOBAL UCITS ETF DR	EUR	81,406.00	75,605.00	-
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NN (L) Food & Beverages

(Denominated in USD)

Portfolio movements as at 31/03/2021

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									
AAK AB	SEK	13,800.00	5,800.00	-	KOBE BUSSAN CO LTD	JPY	900.00	27,900.00	-
ALIMENTATION COUCHE- TARD INC - B	CAD	112,484.00	176,600.00	-	KOSE CORP	JPY	1,900.00	-	-
ANHEUSER-BUSCH INBEV SA/NV	EUR	8,500.00	8,500.00	-	KROGER CO/THE	USD	1,738.00	114,500.00	-
ARCHER-DANIELS- MIDLAND CO	USD	92,167.00	-	-	LAMB WESTON HOLDINGS INC	USD	14,300.00	9,000.00	-
ASSOCIATED BRITISH FOODS PLC	GBP	-	61,700.00	-	LANCASTER COLONY CORP	USD	-	700.00	-
AUSNUTRIA DAIRY CORP LTD	HKD	238,000.00	-	-	L'OREAL SA	EUR	2,705.00	7,647.00	-
AXFOOD AB	SEK	2,800.00	2,700.00	-	MATSUMOTOKIYOSHI	JPY	7,300.00	7,300.00	-
A2 MILK CO LTD	NZD	317,064.00	-	-	HOLDINGS CO LTD	JPY	800.00	19,400.00	-
BAKKAFROST P/F	NOK	4,700.00	-	-	METRO AG	EUR	36,600.00	36,600.00	-
BEYOND MEAT INC	USD	2,700.00	400.00	-	MONDELEZ	USD	13,550.00	65,300.00	-
BJ'S WHOLESALE CLUB	USD	-	8,300.00	-	INTERNATIONAL INC - A	USD	14,400.00	900.00	-
HOLDINGS INC	USD	144.00	144.00	-	MONSTER BEVERAGE CORP	USD	51,600.00	-	-
BOSTON BEER COMPANY INC - A	USD	2,400.00	13,000.00	-	MOWI ASA	NOK	3,200.00	3,900.00	-
BROWN-FORMAN CORP - B	JPY	-	55,200.00	-	NESTLE SA - REG	CHF	7,456.00	25,200.00	-
CALBEE INC	USD	19,300.00	24,100.00	-	PEPSICO INC	USD	9,551.00	42,800.00	-
CAMPBELL SOUP CO	DKK	872.00	35,300.00	-	PERNOD RICARD SA	EUR	30,240.00	3,500.00	-
CARLSBERG AS - B	EUR	56,900.00	-	-	PIGEON CORP	JPY	54,000.00	-	-
CARREFOUR SA	USD	-	1,800.00	-	PROCTER & GAMBLE CO/THE	USD	11,558.00	21,100.00	-
CASEY'S GENERAL STORES INC	USD	6,100.00	2,500.00	-	RECKITT BENCKISER GROUP PLC	GBP	13,500.00	44,300.00	-
CELSIUS HOLDINGS INC	USD	700.00	18,088.00	-	REMY COINTREAU SA	EUR	1,500.00	1,500.00	-
COLOROX CO/THE	USD	10,531.00	85,100.00	-	ROHTO PHARMACEUTICAL CO LTD	JPY	9,900.00	9,900.00	-
COCA-COLA CO	GBP	-	28,005.00	-	ROYAL UNIBREW AS	DKK	-	900.00	-
COCA-COLA HBC AG - DI	USD	26,498.00	1,300.00	-	SALMAR ASA	NOK	5,700.00	-	-
COLGATE-PALMOLIVE CO	USD	5,500.00	5,500.00	-	SANDERSON FARMS INC	USD	500.00	-	-
CONAGRA BRANDS INC	USD	1,806.00	2,600.00	-	SEABOARD CORP	USD	97.00	-	-
CONSTELLATION BRANDS INC - A	JPY	100.00	9,800.00	-	SHISEIDO CO LTD	JPY	37,000.00	17,900.00	-
COSMOS	USD	2,235.00	13,900.00	-	STRAUSS GROUP LTD	ILS	1,600.00	13,100.00	-
PHARMACEUTICAL CORP	EUR	35,600.00	17,000.00	-	SUGI HOLDINGS CO LTD	JPY	2,100.00	-	-
COSTCO WHOLESALE CORP	USD	-	9,700.00	-	SUNDRUG CO LTD	JPY	16,700.00	8,000.00	-
DANONE SA	EUR	85,600.00	47,500.00	-	SYSCO CORP	USD	56,379.00	12,600.00	-
DARLING INGREDIENTS INC	GBP	51,543.00	221,200.00	-	TATE & LYLE PLC	GBP	-	31,700.00	-
DAVIDE CAMPARI-MILANO NV	USD	-	2,000.00	-	TESCO PLC	GBP	354,300.00	-	-
DIAGEO PLC	SEK	-	145,240.00	-	TESCO PLC	GBP	962,100.00	-	-
ESSITY AB - B	USD	6,200.00	2,000.00	-	TOYO SUISAN KAISHA LTD	JPY	800.00	27,000.00	-
ESTEE LAUDER COS	EUR	25,885.00	28,400.00	-	TYSON FOODS INC - A	USD	36,000.00	-	-
INC/THE - A	GBP	4,400.00	4,400.00	-	UNICHARM CORP	JPY	3,500.00	53,100.00	-
ETABLISSEMENTS FRANZ COLRUYT NV	EUR	770.00	134,900.00	-	UNILEVER NV	EUR	-	25,800.00	-
FEVERTREE DRINKS PLC	EUR	28,100.00	-	-	UNILEVER PLC	EUR	3,172.00	87,100.00	-
GENERAL MILLS INC	USD	-	8,700.00	-	US FOODS HOLDING CORP	USD	10,500.00	10,500.00	-
GLANBIA PLC	EUR	43,745.00	48,300.00	-	WALMART INC	USD	407.00	21,600.00	-
GROCERY OUTLET	USD	1,974.00	40,303.00	-	WD-40 CO	USD	1,400.00	300.00	-
HOLDING CORP	USD	-	12,800.00	-	WILMAR INTERNATIONAL LTD	SGD	-	249,900.00	-
HENKEL AG & CO KGAA	EUR	2,100.00	-	-	WM MORRISON	GBP	1,032,400.00	412,900.00	-
HERSHEY CO	EUR	2,399.00	-	-	SUPERMARKETS PLC	JPY	-	4,500.00	-
J M SMUCKER CO/THE	JPY	30,600.00	28,200.00	-	YAKKO CO LTD	JPY	-	-	-
JDE PEET'S NV	USD	3,806.00	11,400.00	-					
KERRY GROUP PLC	JPY	14,400.00	7,900.00	-					
KIKKOMAN CORP									
KIMBERLY-CLARK CORP									
KOBAYASHI									
PHARMACEUTICAL CO LTD									

NN (L) Frontier Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2021

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									
ANGOLAN GOVERNMENT INTERNATIONAL BOND	USD	-	200,000.00	-	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.300% 21/01/2041	USD	1,214,000.00	214,000.00	-
ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.000% 26/11/2029 EMTN	USD	-	1,000,000.00	-	ECUADOR GOVERNMENT INTERNATIONAL BOND 0.500% 31/07/2040	USD	1,505,500.00	-	-
ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.250% 09/05/2028	USD	300,000.00	600,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 3.875% 16/02/2026 EMTN	USD	619,000.00	-	-
ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.125% 26/11/2049 EMTN	USD	-	200,000.00	-	EGYPT GOVERNMENT INTERNATIONAL BOND 5.875% 16/02/2031 EMTN	USD	664,000.00	-	-
ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.125% 09/07/2035 STEP-UP	USD	3,279,900.00	-	-	EGYPT GOVERNMENT INTERNATIONAL BOND 7.500% 16/02/2061 EMTN	USD	851,000.00	-	-
BAHAMAS GOVERNMENT INTERNATIONAL BOND 8.950% 15/10/2032	USD	1,775,000.00	-	-	EGYPT GOVERNMENT INTERNATIONAL BOND 8.700% 01/03/2049	USD	-	200,000.00	-
BAHRAIN GOVERNMENT INTERNATIONAL BOND 4.250% 25/01/2028 EMTN	USD	1,125,000.00	-	-	EGYPT GOVERNMENT INTERNATIONAL BOND 8.875% 29/05/2050	USD	-	2,100,000.00	-
BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.250% 25/01/2033 EMTN	USD	1,688,000.00	-	-	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 5.875% 30/01/2025	USD	300,000.00	-	-
BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.250% 25/01/2051 EMTN	USD	2,009,000.00	-	-	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.125% 20/01/2050	USD	310,000.00	-	-
BANCO DO ESTADO DO RIO GRANDE DO SUL SA 28/01/2031 FRN	USD	1,000,000.00	200,000.00	-	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.650% 15/06/2035	USD	500,000.00	-	-
BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.750% 30/01/2025	USD	1,550,000.00	-	-	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 9.500% 15/07/2052	USD	600,000.00	-	-
BANQUE OUEST AFRICAINE DE DEVELOPPEMENT 2.750% 22/01/2033	EUR	820,000.00	820,000.00	-	ETHIOPIA INTERNATIONAL BOND 6.625% 11/12/2024	USD	-	200,000.00	-
BENIN GOVERNMENT INTERNATIONAL BOND 4.875% 19/01/2032	EUR	865,000.00	-	-	GHANA GOVERNMENT INTERNATIONAL BOND ZCP 07/04/2025	USD	1,210,000.00	-	-
BENIN GOVERNMENT INTERNATIONAL BOND 6.875% 19/01/2052	EUR	458,000.00	-	-	GHANA GOVERNMENT INTERNATIONAL BOND 7.875% 11/02/2035	USD	275,000.00	-	-
BOLIVIAN GOVERNMENT INTERNATIONAL BOND 4.500% 20/03/2028	USD	1,000,000.00	-	-	GHANA GOVERNMENT INTERNATIONAL BOND 7.875% 26/03/2027	USD	250,000.00	-	-
BULGARIA 2.375% 20/08/2030	EUR	-	170,000.00	-	GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 18/01/2026	USD	-	1,500,000.00	-
BULGARIA 5.875% 24/02/2026	EUR	-	1,370,000.00	-	GHANA GOVERNMENT INTERNATIONAL BOND 8.625% 07/04/2034	USD	1,720,000.00	-	-
CAMEROON GOVERNMENT INTERNATIONAL BOND 9.500% 19/11/2025	USD	-	1,600,000.00	-	GHANA GOVERNMENT INTERNATIONAL BOND 8.627% 16/06/2049	USD	1,250,000.00	200,000.00	-
COSTA RICA GOVERNMENT INTERNATIONAL BOND 5.520% 10/11/2021	USD	-	850,000.00	-	GHANA GOVERNMENT INTERNATIONAL BOND 8.750% 11/03/2061	USD	550,000.00	200,000.00	-
COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.000% 04/04/2044	USD	-	295,000.00	-	GHANA GOVERNMENT INTERNATIONAL BOND 8.875% 07/05/2042	USD	2,440,000.00	-	-
DOMINICAN REPUBLIC INTERNATIONAL BOND 4.500% 30/01/2030	USD	782,000.00	-	-	ISTANBUL METROPOLITAN MUNICIPALITY 6.375% 09/12/2025	USD	600,000.00	-	-

NN (L) Frontier Markets Debt (Hard Currency)

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
IVORY COAST GOVERNMENT INTERNATIONAL BOND 4.875% 30/01/2032	EUR	1,235,000.00	-	-	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.400% 30/03/2050	USD	200,000.00	-	-
IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.625% 22/03/2048	EUR	-	900,000.00	-	PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.862% 01/12/2032	USD	495,000.00	-	-
IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.875% 17/10/2040	EUR	-	1,600,000.00	-	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.230% 28/07/2121	USD	2,660,000.00	-	-
KAZMUNAYGAS NATIONAL CO JSC 3.500% 14/04/2033	USD	270,000.00	-	-	PETROLEOS MEXICANOS 6.875% 16/10/2025	USD	1,210,000.00	-	-
KENYA GOVERNMENT INTERNATIONAL BOND 8.250% 28/02/2048	USD	-	200,000.00	-	REPUBLIC OF ARMENIA INTERNATIONAL BOND 3.600% 02/02/2031	USD	2,713,000.00	-	-
MONTENEGRO GOVERNMENT INTERNATIONAL BOND 2.875% 16/12/2027	EUR	1,225,000.00	-	-	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 5.125% 01/09/2029	USD	-	475,000.00	-
MOROCCO GOVERNMENT INTERNATIONAL BOND 1.375% 30/03/2026	EUR	-	305,000.00	-	ROMANIAN GOVERNMENT INTERNATIONAL BOND 1.375% 02/12/2029	EUR	370,000.00	370,000.00	-
MOROCCO GOVERNMENT INTERNATIONAL BOND 2.000% 30/09/2030	EUR	-	685,000.00	-	ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.625% 02/12/2040	EUR	1,060,000.00	1,060,000.00	-
MOROCCO GOVERNMENT INTERNATIONAL BOND 2.375% 15/12/2027	USD	1,600,000.00	1,600,000.00	-	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.750% 13/03/2048	USD	-	600,000.00	-
MOROCCO GOVERNMENT INTERNATIONAL BOND 3.000% 15/12/2032	USD	1,645,000.00	1,645,000.00	-	SEPLAT PETROLEUM DEVELOPMENT CO PLC 7.750% 01/04/2026	USD	1,055,000.00	-	-
MOROCCO GOVERNMENT INTERNATIONAL BOND 4.000% 15/12/2050	USD	2,086,000.00	2,086,000.00	-	SERBIA INTERNATIONAL BOND 2.125% 01/12/2030	USD	1,040,000.00	1,040,000.00	-
MOZAMBIQUE INTERNATIONAL BOND 5.000% 15/09/2031	USD	500,000.00	-	-	SEYCHELLES INTERNATIONAL BOND 8.000% 01/01/2026 STEP- UP	USD	-	875,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 6.500% 28/11/2027 EMTN	USD	-	800,000.00	-	TC ZIRAAT BANKASI AS 5.375% 02/03/2026	USD	349,000.00	349,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 21/11/2025	USD	-	1,250,000.00	-	TURKEY GOVERNMENT INTERNATIONAL BOND 4.750% 26/01/2026	USD	1,744,000.00	200,000.00	-
NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 28/11/2047 EMTN	USD	-	200,000.00	-	TURKEY GOVERNMENT INTERNATIONAL BOND 5.875% 26/06/2031	USD	1,262,000.00	200,000.00	-
NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 1.625% 10/03/2028	EUR	-	-	-	TURKEY GOVERNMENT INTERNATIONAL BOND 5.950% 15/01/2031	USD	840,000.00	-	-
OMAN GOVERNMENT INTERNATIONAL BOND 4.875% 01/02/2025 EMTN	USD	1,000,000.00	425,000.00	-	TURKEY GOVERNMENT INTERNATIONAL BOND 6.375% 14/10/2025	USD	1,050,000.00	1,050,000.00	-
OMAN GOVERNMENT INTERNATIONAL BOND 6.250% 25/01/2031	USD	675,000.00	-	-	TURKIYE SINAI KALKINMA BANKASI AS 5.875% 14/01/2026	USD	650,000.00	400,000.00	-
OMAN GOVERNMENT INTERNATIONAL BOND 7.000% 25/01/2051	USD	460,000.00	-	-	TURKIYE VAKIFLAR BANKASI TAO 6.500% 08/01/2026	USD	520,000.00	520,000.00	-
PARAGUAY GOVERNMENT INTERNATIONAL BOND 2.739% 29/01/2033	USD	819,000.00	-	-	UKRAINE GOVERNMENT INTERNATIONAL BOND 6.750% 20/06/2026	EUR	-	300,000.00	-
					UKRAINE GOVERNMENT INTERNATIONAL BOND 7.253% 15/03/2033	USD	-	710,000.00	-
					YAPI VE KREDI BANKASI AS 22/01/2031 FRN	USD	240,000.00	240,000.00	-

NN (L) Global Convertible Bond

(Denominated in USD)

Portfolio movements as at 31/03/2021

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									
ACCOR SA 0.700%	EUR	890,171.88	299,980.08	-	IBERDROLA INTERNATIONAL BV ZCP 11/11/2022	EUR	-	700,000.00	-
07/12/2027					ILLUMINA INC ZCP 15/08/2023	USD	340,000.00	2,150,000.00	-
AKAMAI TECHNOLOGIES INC 0.125% 01/05/2025	USD	-	940,000.00	-	INPHI CORP 0.750% 15/04/2025	USD	375,000.00	1,705,000.00	-
AMADEUS IT GROUP SA 1.500% 09/04/2025	EUR	600,000.00	-	-	JP MORGAN CHASE BANK NA ZCP 07/08/2022	USD	-	1,200,000.00	-
BOOKING HOLDINGS INC 0.750% 01/05/2025	USD	-	1,042,000.00	-	JP MORGAN CHASE BANK NA ZCP 18/09/2022	EUR	300,000.00	-	-
BP CAPITAL MARKETS PLC 1.000% 28/04/2023	GBP	-	400,000.00	-	JP MORGAN CHASE BANK NA ZCP 24/05/2022	EUR	-	900,000.00	-
BRENNTAG FINANCE BV 1.875% 02/12/2022	USD	250,000.00	-	-	JP MORGAN CHASE BANK NA ZCP 24/05/2022	USD	-	300,000.00	-
CELLNEX TELECOM SA 0.500% 05/07/2028	EUR	300,000.00	-	-	JP MORGAN CHASE BANK NA 0.125% 01/01/2023	USD	-	-	-
CELLNEX TELECOM SA 0.750% 20/11/2031	EUR	1,000,000.00	1,000,000.00	-	JPMORGAN CHASE BANK NA ZCP 18/02/2024	EUR	700,000.00	-	-
CHEGG INC ZCP 01/09/2026	USD	600,000.00	150,000.00	-	JPMORGAN CHASE BANK NA ZCP 28/12/2023	USD	1,600,000.00	-	-
CHINA RAILWAY CONSTRUCTION CORP LTD ZCP 29/01/2021	USD	-	750,000.00	-	JPMORGAN CHASE BANK NA ZCP 30/12/2020	USD	-	1,800,000.00	-
CHUGOKU ELECTRIC POWER CO INC/THE ZCP 25/01/2022	JPY	-	70,000,000.00	-	JPMORGAN CHASE FINANCIAL CO LLC 0.250% 01/05/2023	USD	-	100,000.00	-
COUPA SOFTWARE 0.375% 15/06/2026	USD	150,000.00	250,000.00	-	JUST EAT TAKEAWAY.COM NV ZCP 09/08/2025	EUR	1,600,000.00	-	-
CREE INC 0.875% 01/09/2023	USD	-	662,000.00	-	KAKAO CORP ZCP 28/04/2023	USD	400,000.00	-	-
CYBERAGENT INC ZCP 17/02/2023	JPY	-	10,000,000.00	-	KANSAI PAINT CO LTD ZCP 17/06/2022	JPY	30,000,000.00	-	-
CYBERAGENT INC ZCP 19/02/2025	JPY	-	10,000,000.00	-	LEG IMMOBILIEN AG 0.875% 01/09/2025	EUR	300,000.00	-	-
CYBERARK SOFTWARE LTD ZCP 15/11/2024	USD	400,000.00	100,000.00	-	LENOVO GROUP LTD 3.375% 24/01/2024	USD	-	650,000.00	-
DEUTSCHE WOHNEN SE 0.325% 26/07/2024	EUR	-	300,000.00	-	LG CHEM LTD ZCP 16/04/2021	EUR	-	300,000.00	-
DEUTSCHE WOHNEN SE 0.600% 05/01/2026	EUR	-	300,000.00	-	LG DISPLAY CO LTD 1.500% 22/08/2024	USD	400,000.00	-	-
DEXCOM INC 0.250% 15/11/2025	USD	900,000.00	180,000.00	-	LUMENTUM HOLDINGS INC 0.500% 15/12/2026	USD	-	1,100,000.00	-
ELECTRICITE ZCP 14/09/2024	EUR	710,450.00	248,111.00	-	MENICON CO LTD ZCP 29/01/2025	JPY	40,000,000.00	-	-
ENVESTNET INC 0.750% 15/08/2025	USD	300,000.00	-	-	MIDDLEBY CORP/THE 1.000% 01/09/2025	USD	400,000.00	-	-
ETSY INC 0.125% 01/09/2027	USD	-	60,000.00	-	MITSUBISHI CHEMICAL HOLDINGS CORP ZCP 29/03/2024	JPY	-	80,000,000.00	-
EURONET WORLDWIDE INC 0.750% 15/03/2049	USD	-	70,000.00	-	MITSUBISHI CHEMICAL HOLDINGS CORP ZCP 30/03/2022	JPY	-	100,000,000.00	-
EXPEDIA GROUP INC ZCP 15/02/2026	USD	700,000.00	-	-	NAGOYA RAILROAD CO LTD ZCP 11/12/2024	JPY	30,000,000.00	-	-
EXTRA SPACE STORAGE LP 3.125% 01/10/2035	USD	-	670,000.00	-	NEXI SPA ZCP 24/02/2028	EUR	600,000.00	-	-
FIVE9 INC 0.500% 01/06/2025	USD	-	950,000.00	-	NEXI SPA 1.750% 24/04/2027	EUR	300,000.00	-	-
FORD MOTOR CO ZCP 15/03/2026	USD	1,300,000.00	-	-	NEXTERA ENERGY PARTNERS LP ZCP 15/11/2025	USD	950,000.00	-	-
FORTIVE CORP 0.875% 15/02/2022	USD	-	300,000.00	-	NICE LTD ZCP 15/09/2025	USD	500,000.00	-	-
GN STORE NORD AS ZCP 21/05/2024	EUR	400,000.00	-	-	NORTONLIFELOCK INC 2.000% 15/08/2022	USD	800,000.00	-	-
GRAND CITY PROPERTIES SA 0.250% 02/03/2022	EUR	-	400,000.00	-	NRG ENERGY INC 2.750% 01/06/2048	USD	370,000.00	100,000.00	-
HAEMONETICS CORP ZCP 01/03/2026	USD	900,000.00	-	-	NUVASIVE INC 2.250% 15/03/2021	USD	-	250,000.00	-
					OKTA INC 0.125% 01/09/2025	USD	-	1,187,000.00	-
					OKTA INC 0.375% 15/06/2026	USD	1,093,000.00	-	-
					OMNICELL INC 0.250% 15/09/2025	USD	700,000.00	700,000.00	-

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

NN (L) Global Convertible Bond

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ON SEMICONDUCTOR CORP 1.000% 01/12/2020	USD	-	457,000.00	-	VINCI SA 0.375% 16/02/2022	USD	400,000.00	-	-
ON SEMICONDUCTOR CORP 1.625% 15/10/2023	USD	-	1,077,000.00	-	VISHAY INTERTECHNOLOGY INC 2.250% 15/06/2025	USD	-	200,000.00	-
ORPEA SA 0.375% 17/05/2027	EUR	300,471.50	-	-	WIN SEMICONDUCTORS CORP ZCP 14/01/2026	USD	200,000.00	-	-
PALO ALTO NETWORKS INC 0.750% 01/07/2023	USD	-	980,000.00	-	WIX LTD ZCP 15/08/2025	USD	370,000.00	100,000.00	-
PIONEER NATURAL RESOURCES CO 0.250% 15/05/2025	USD	-	1,058,000.00	-	XIAOMI BEST TIME INTERNATIONAL ZCP 17/12/2027	USD	900,000.00	900,000.00	-
PIRELLI & C SPA ZCP 22/12/2025	EUR	500,000.00	-	-	ZALANDO SE 0.050% 06/08/2025	EUR	300,000.00	-	-
PROOFPOINT INC 0.250% 15/08/2024	USD	200,000.00	600,000.00	-	ZALANDO SE 0.625% 06/08/2027	EUR	300,000.00	-	-
PURE STORAGE INC 0.125% 15/04/2023	USD	-	500,000.00	-	ZENDESK INC 0.625% 15/06/2025	USD	-	1,172,000.00	-
QIAGEN NV 0.500% 13/09/2023	USD	-	800,000.00	-	ZSCALER INC. 0.125% 01/07/2025	USD	-	1,200,000.00	-
RAG-STIFTUNG ZCP 17/06/2026	EUR	300,000.00	-	-	ZYNGA INC ZCP 15/12/2026	USD	780,000.00	-	-
RINGCENTRAL INC ZCP 01/03/2025	USD	-	400,000.00	-	ZYNGA INC 0.250% 01/06/2024	USD	230,000.00	850,000.00	-
RINGCENTRAL INC ZCP 01/03/2025	USD	700,000.00	-	-					
SCHNEIDER ELECTRIC SE ZCP 15/06/2026	EUR	405,812.00	-	-					
SGX TREASURY I PTE LTD ZCP 01/03/2024	EUR	300,000.00	-	-					
SHOPIFY INC 0.125% 01/11/2025	USD	350,000.00	550,000.00	-					
SIKA AG 0.150% 05/06/2025	CHF	-	340,000.00	-					
SILICON LABORATORIES INC 0.625% 15/06/2025	USD	-	1,800,000.00	-					
SINGAPORE AIRLINES LTD 1.625% 03/12/2025	SGD	2,000,000.00	-	-					
SOITEC ZCP 01/10/2025	EUR	353,212.84	-	-					
SOLAR EDGE TECHNOLOGIES ZCP 15/09/2025	USD	750,000.00	750,000.00	-					
SOUTHWEST AIRLINES 1.250% 01/05/2025	USD	-	1,802,000.00	-					
SPLUNK INC 0.500% 15/09/2023	USD	800,000.00	-	-					
SPLUNK INC 1.125% 15/06/2027	USD	500,000.00	2,444,000.00	-					
SPLUNK INC 1.125% 15/09/2025	USD	500,000.00	-	-					
SQUARE INC ZCP 01/05/2026	USD	350,000.00	-	-					
SQUARE INC 0.250% 01/11/2027	USD	350,000.00	-	-					
STMICROELECTRONICS NV ZCP 04/08/2025	USD	600,000.00	200,000.00	-					
SYMRISE AG 0.238% 20/06/2024	EUR	300,000.00	-	-					
SYNAPTICS INC 0.500% 15/06/2022	USD	-	495,000.00	-					
TELADOC HEALTH INC 1.25% 01/06/2027	USD	500,000.00	500,000.00	-					
TOTAL SE 0.500% 02/12/2022	USD	-	200,000.00	-					
TWITTER INC 0.250% 15/06/2024	USD	-	935,000.00	-					
UBISOFT ENTERTAINMENT SA ZCP 24/09/2024*	EUR	286,575.00	-	-					
VAIL RESORTS INC ZCP 01/01/2026	USD	350,000.00	-	-					
VIAVI SOLUTIONS INC 1.000% 01/03/2024	USD	600,000.00	650,000.00	-					

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

NN (L) Global Convertible Opportunities

(Denominated in USD)

Portfolio movements as at 31/03/2021

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									
ACCOR SA 0.700%	EUR	8,854,080.00	-	-	OKTA INC 0.375%	USD	20,600,000.00	12,300,000.00	-
07/12/2027					15/06/2026				
AKAMAI TECHNOLOGIES	USD	4,000,000.00	16,320,000.00	-	ON SEMICONDUCTOR	USD	-	21,195,000.00	-
INC 0.125% 01/05/2025					CORP 1.625% 15/10/2023				
AMADEUS IT GROUP SA	EUR	7,500,000.00	-	-	PALO ALTO NETWORKS INC	USD	-	30,660,000.00	-
1.500% 09/04/2025					0.750% 01/07/2023				
ARES CAPITAL CORP	USD	-	5,500,000.00	-	PIONEER NATURAL	USD	-	23,000,000.00	-
4.625% 01/03/2024					RESOURCES CO 0.250%				
BOOKING HOLDINGS INC	USD	-	10,250,000.00	-	15/05/2025				
0.750% 01/05/2025					PROOFPOINT INC 0.250%	USD	5,000,000.00	10,000,000.00	-
CELLNEX TELECOM SA	EUR	14,100,000.00	3,700,000.00	-	15/08/2024				
0.500% 05/07/2028					QIAGEN NV 0.500%	USD	-	7,800,000.00	-
CHEGG INC ZCP	USD	5,750,000.00	-	-	13/09/2023				
01/09/2026					RINGCENTRAL INC ZCP	USD	-	5,050,000.00	-
CYBERARK SOFTWARE LTD	USD	5,000,000.00	1,000,000.00	-	01/03/2025				
ZCP 15/11/2024					RINGCENTRAL INC ZCP	USD	6,000,000.00	-	-
DEXCOM INC 0.250%	USD	11,810,000.00	-	-	01/03/2025				
15/11/2025					SHOPIFY INC 0.125%	USD	5,000,000.00	4,750,000.00	-
ELECTRICITE ZCP	EUR	16,875,920.00	633,940.00	-	01/11/2025				
14/09/2024					SILICON LABORATORIES INC	USD	-	26,805,000.00	-
EXTRA SPACE STORAGE LP	USD	-	13,300,000.00	-	0.625% 15/06/2025				
3.125% 01/10/2035					SINGAPORE AIRLINES LTD	SGD	38,000,000.00	-	-
GRAND CITY PROPERTIES	EUR	-	13,100,000.00	-	1.625% 03/12/2025				
SA 0.250% 02/03/2022					SOITEC ZCP 01/10/2025	EUR	20,082,224.60	-	-
HAEMONETICS CORP ZCP	USD	18,400,000.00	-	-	SPLUNK INC 1.125%	USD	10,930,000.00	44,430,000.00	-
01/03/2026					15/06/2027				
IBERDROLA	EUR	-	10,800,000.00	-	SPLUNK INC 1.125%	USD	22,000,000.00	-	-
INTERNATIONAL BV ZCP					15/09/2025				
11/11/2022					VIAVI SOLUTIONS INC	USD	8,700,000.00	8,600,000.00	-
ILLUMINA INC ZCP	USD	3,660,000.00	20,750,000.00	-	1.000% 01/03/2024				
15/08/2023					VINCI SA 0.375%	USD	5,400,000.00	-	-
IMMOFINANZ AG 1.500%	EUR	-	5,000,000.00	-	16/02/2022 CONV				
24/01/2024					XIAOMI BEST TIME	USD	10,000,000.00	10,000,000.00	-
INPHI CORP 0.750%	USD	-	32,000,000.00	-	INTERNATIONAL ZCP				
15/04/2025					17/12/2027				
JP MORGAN CHASE BANK	USD	-	22,600,000.00	-	ZALANDO SE 0.050%	EUR	6,300,000.00	-	-
NA ZCP 07/08/2022					06/08/2025				
JP MORGAN CHASE BANK	EUR	-	16,800,000.00	-	ZSCALER INC. 0.125%	USD	10,000,000.00	10,000,000.00	-
NA ZCP 24/05/2022					01/07/2025				
JP MORGAN CHASE BANK	USD	-	2,000,000.00	-	ZYNGA INC ZCP 15/12/2026	USD	16,000,000.00	-	-
NA 0.125% 01/01/2023									
JPMORGAN CHASE BANK	EUR	14,600,000.00	-	-	Undertakings for collective investment				
NA ZCP 18/02/2024					Open ended funds				
JPMORGAN CHASE BANK	USD	27,500,000.00	-	-	NN (L) GLOBAL	USD	-	2,900.00	-
NA ZCP 28/12/2023					CONVERTIBLE BOND - Z				
JPMORGAN CHASE BANK	USD	-	30,700,000.00	-	CAP USD				
NA ZCP 30/12/2020									
JUST EAT TAKEAWAY.COM	EUR	19,900,000.00	-	-					
NV ZCP 09/08/2025									
KAKAO CORP ZCP	USD	8,100,000.00	-	-					
28/04/2023									
LEG IMMOBILIEN AG	EUR	12,800,000.00	-	-					
0.875% 01/09/2025									
LUMENTUM HOLDINGS INC	USD	-	5,000,000.00	-					
0.500% 15/12/2026									
LUMENTUM HOLDINGS INC	USD	-	6,400,000.00	-					
0.500% 15/12/2026									
MINEBEA MITSUMI INC ZCP	JPY	-	510,000,000.00	-					
03/08/2022									
NEXTERA ENERGY	USD	21,550,000.00	-	-					
PARTNERS LP ZCP									
15/11/2025									
NUVASIVE INC 2.250%	USD	-	16,900,000.00	-					
15/03/2021									
OKTA INC 0.125%	USD	-	10,800,000.00	-					
01/09/2025									

NN (L) Global Equity Impact Opportunities

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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				
ADOBE INC	USD	2,000.00	-	-
AIA GROUP LTD	HKD	225,000.00	-	-
ALFEN BEHEER BV	EUR	110,000.00	-	-
ALPHABET INC - C	USD	-	7,000.00	-
ANSYS INC	USD	5,000.00	-	-
ARCO PLATFORM LTD - A	USD	70,000.00	-	-
ASSA ABLOY AB - B	SEK	25,500.00	93,500.00	-
BAKKAFROST P/F	NOK	22,000.00	-	-
BANDHAN BANK LTD	INR	100,000.00	-	-
CHR HANSEN HOLDING AS	DKK	19,000.00	-	-
CLINIGEN GROUP PLC	GBP	21,000.00	-	-
DABUR INDIA LTD	INR	125,000.00	-	-
DANAHER CORP	USD	8,500.00	-	-
ECOLAB INC	USD	6,500.00	-	-
GB GROUP PLC	GBP	110,000.00	-	-
HALMA PLC	GBP	47,000.00	15,000.00	-
HELIOS TOWERS PLC	GBP	1,547,613.00	-	-
HELLOFRESH SE	EUR	149,000.00	25,000.00	-
HOLOGIC INC	USD	137,000.00	-	-
HOMESERVE PLC	GBP	15,000.00	360,000.00	-
HOUSING DEVELOPMENT FINANCE CORP LTD	INR	165,000.00	-	-
ILLUMINA INC	USD	1,500.00	-	-
INTUIT INC	USD	4,500.00	-	-
JOHNSON MATTHEY PLC	GBP	-	160,000.00	-
LANDIS+GYR GROUP AG	CHF	-	37,000.00	-
MASTERCARD INC - A	USD	6,000.00	11,500.00	-
MICROSOFT CORP	USD	7,500.00	-	-
NETCOMPANY GROUP AS	DKK	87,500.00	-	-
NOVOZYMES AS - B	DKK	8,000.00	95,000.00	-
PAGSEGURO DIGITAL LTD - A	USD	16,000.00	-	-
PAYCOM SOFTWARE INC	USD	3,000.00	-	-
PRA HEALTH SCIENCES INC	USD	2,500.00	61,500.00	-
SAFARICOM PLC	KES	4,000,000.00	-	-
SGS SA - REG	CHF	150.00	1,300.00	-
SIEMENS GAMESA	EUR	228,500.00	-	-
RENEWABLE ENERGY SA				
SMS CO LTD	JPY	15,000.00	-	-
SOLAREGE	USD	10,000.00	33,000.00	-
TECHNOLOGIES INC				
TABULA RASA HEALTHCARE INC	USD	-	115,000.00	-
THERMO FISHER SCIENTIFIC INC	USD	5,000.00	4,000.00	-
TRANE TECHNOLOGIES PLC	USD	56,000.00	-	-
UNITEDHEALTH GROUP INC	USD	7,000.00	-	-
VEEVA SYSTEMS INC - A	USD	2,000.00	-	-
VESTAS WIND SYSTEMS AS	DKK	-	36,000.00	-
VISA INC - A	USD	1,000.00	13,000.00	-
XYLEM INC/NY	USD	1,500.00	-	-
ZOETIS INC	USD	6,000.00	-	-

NN (L) Global High Dividend

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	10,100.00	46,000.00	-	NORTHERN TRUST CORP	USD	21,963.00	-	-
AIRBUS SE	EUR	5,000.00	-	-	NOVARTIS AG - REG	CHF	70,105.00	-	-
AMERICAN ELECTRIC POWER CO INC	USD	-	49,506.00	-	NUTRIEN LTD	CAD	23,000.00	9,800.00	-
AMERIPRISE FINANCIAL INC	USD	2,700.00	-	-	NVENT ELECTRIC PLC	USD	21,800.00	-	-
APPLE INC	USD	12,847.00	-	-	PENTAIR PLC	USD	94,927.00	-	-
APPLIED MATERIALS INC	USD	10,700.00	-	-	PFIZER INC	USD	-	252,710.00	-
ATMOS ENERGY CORP	USD	16,760.00	-	-	PINNACLE WEST CAPITAL CORP	USD	-	29,900.00	-
AUTOMATIC DATA PROCESSING INC	USD	4,300.00	7,091.00	-	PROCTER & GAMBLE	USD	14,821.00	1,800.00	-
BANK OF NEW YORK MELLON CORP/THE	USD	24,300.00	-	-	CO/THE PRUDENTIAL PLC	GBP	48,300.00	-	-
BLACKROCK INC	USD	900.00	1,000.00	-	QUALCOMM INC	USD	3,100.00	-	-
BNP PARIBAS SA	EUR	25,470.00	-	-	QUEST DIAGNOSTICS INC	USD	8,900.00	3,600.00	-
BRISTOL-MYERS SQUIBB CO	USD	37,427.00	16,160.00	-	REINSURANCE GROUP OF AMERICA INC - A	USD	4,100.00	-	-
CARNIVAL CORP	USD	22,700.00	-	-	ROCHE HOLDING AG - GENUSSCHEIN	CHF	4,200.00	700.00	-
CERNER CORP	USD	5,100.00	-	-	SAMSUNG ELECTRONICS CO LTD	KRW	42,200.00	-	-
CHEVRON CORP	USD	12,800.00	-	-	SANOFI	EUR	9,300.00	-	-
CHUBB LTD	USD	7,400.00	-	-	SAP SE	EUR	3,800.00	9,100.00	-
CISCO SYSTEMS INC	USD	36,000.00	-	-	SCHLUMBERGER NV	USD	25,000.00	-	-
COLGATE-PALMOLIVE CO	USD	12,500.00	-	-	SCHNEIDER ELECTRIC SE	EUR	4,500.00	3,200.00	-
COMPAGNIE DE SAINT-GOBAIN	EUR	39,297.00	-	-	SIEMENS AG - REG	EUR	5,300.00	-	-
CONOCOPHILLIPS	USD	20,400.00	29,752.00	-	SIEMENS ENERGY AG	EUR	-	16,564.00	-
CONTINENTAL AG	EUR	15,025.00	3,800.00	-	SONY CORP	JPY	10,300.00	9,800.00	-
DEERE & CO	USD	-	22,900.00	-	SPIRE INC	USD	43,680.00	-	-
DEUTSCHE BOERSE AG	EUR	2,200.00	-	-	SSE PLC	GBP	79,000.00	21,540.00	-
DEUTSCHE TELEKOM AG - REG	EUR	246,477.00	-	-	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	110,800.00	-	-
EDISON INTERNATIONAL	USD	55,940.00	-	-	TAIWAN SEMICONDUCTOR	TWD	77,000.00	46,000.00	-
EMERSON ELECTRIC CO	USD	15,400.00	7,600.00	-	MANUFACTURING CO LTD	USD	33,238.00	-	-
ENGIE SA	EUR	61,800.00	-	-	TE CONNECTIVITY LTD	USD	66,914.00	13,500.00	-
EQUINIX INC	USD	4,839.00	-	-	TOTAL SE	EUR	182,880.00	71,400.00	-
EVERSOURCE ENERGY	USD	10,800.00	-	-	UBS GROUP AG - REG	CHF	17,200.00	-	-
EVONIK INDUSTRIES AG	EUR	19,500.00	-	-	UNILEVER PLC	EUR	145,300.00	-	-
INTEL CORP	USD	18,600.00	-	-	UNITED OVERSEAS BANK LTD	SGD	-	-	-
INTESA SANPAOLO SPA	EUR	1,389,138.00	-	-	UNITED PARCEL SERVICE INC	USD	5,100.00	4,300.00	-
JOHNSON & JOHNSON	USD	17,030.00	-	-	VERIZON	USD	-	68,937.00	-
JPMORGAN CHASE & CO	USD	6,800.00	-	-	COMMUNICATIONS INC	USD	-	31,355.00	-
KIMBERLY-CLARK CORP	USD	3,900.00	-	-	VIATRIS INC	USD	-	-	-
KYOWA EXEO CORP	JPY	13,300.00	-	-	VINCI SA	EUR	8,000.00	-	-
LAS VEGAS SANDS CORP	USD	27,231.00	-	-	VODAFONE GROUP PLC	GBP	659,200.00	-	-
LINDE PLC	USD	13,495.00	-	-	VOLKSWAGEN AG - PREF	EUR	16,413.00	-	-
LVMH MOET HENNESSY	EUR	1,100.00	-	-	WALMART INC	USD	12,600.00	2,300.00	-
LOUIS VUITTON SE	USD	10,100.00	-	-	WELLS FARGO & CO	USD	12,600.00	-	-
MARSH & MCLENNAN COS INC	USD	1,900.00	-	-	ZURICH INSURANCE GROUP AG	CHF	2,100.00	-	-
MARTIN MARIETTA	USD	2,900.00	-	-	3M CO	USD	-	18,807.00	-
MATERIALS INC	USD	18,149.00	-	-					
MCDONALD'S CORP	USD	11,400.00	-	-					
MEDTRONIC PLC	USD	17,600.00	5,100.00	-					
MERCK & CO INC	USD	16,700.00	18,400.00	-					
MICROSOFT CORP	JPY	7,900.00	-	-					
MURATA	CHF	136,000.00	-	-					
MANUFACTURING CO LTD	JPY	62,300.00	-	-					
NESTLE SA - REG	SEK	-	-	-					
NISSAN MOTOR CO LTD	-	-	-	-					
NORDEA BANK ABP	-	-	-	-					

NN (L) Global High Yield

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Bonds and other debt instruments									
ABERTIS	EUR	4,000,000.00	-	-	ARROW BIDCO LLC 9.500%	USD	120,000.00	-	-
INFRAESTRUCTURAS					15/03/2024				
FINANCE BV FRN PERP					ASSURED PARTNERS INC	USD	710,000.00	710,000.00	-
ABERTIS	EUR	4,200,000.00	-	-	5.625% 15/01/2029				
INFRAESTRUCTURAS					ATLANTIA SPA 1.875%	EUR	3,190,000.00	-	-
FINANCE BV FRN PERP					12/02/2028				
ADIENT US LLC 7.000%	USD	2,924,000.00	1,515,000.00	-	ATLANTIA SPA 1.875%	EUR	2,150,000.00	-	-
15/05/2026					13/07/2027 EMTN				
ADIENT US LLC 9.000%	USD	-	1,090,000.00	-	AUSTIN BIDCO INC 7.125%	USD	1,150,000.00	1,150,000.00	-
15/04/2025					15/12/2028				
ADLER GROUP SA 1.875%	EUR	1,200,000.00	-	-	AUTO STRADE PER L'ITALIA	EUR	-	4,100,000.00	-
14/01/2026					SPA 1.125% 04/11/2021				
ADLER GROUP SA 2.250%	EUR	1,200,000.00	-	-	EMTN				
14/01/2029					AUTO STRADE PER L'ITALIA	EUR	8,000,000.00	-	-
ADLER PELZER HOLDING	EUR	4,000,000.00	-	-	SPA 2.000% 15/01/2030				
GMBH 4.125% 01/04/2024					AUTO STRADE PER L'ITALIA	EUR	-	3,000,000.00	-
AETHON UNITED BR LP /	USD	4,500,000.00	-	-	SPA 2.875% 26/02/2021				
AETHON UNITED FINANCE					EMTN				
CORP 8.250% 15/02/2026					AVIS BUDGET FINANCE PLC	EUR	760,000.00	760,000.00	-
AFFINITY GAMING LLC	USD	392,000.00	392,000.00	-	4.750% 30/01/2026				
6.875% 15/12/2027					AVIS BUDGET GROUP	USD	576,000.00	576,000.00	-
AHERN RENTALS INC	USD	-	4,185,000.00	-	5.375% 01/03/2029				
7.375% 15/05/2023					BANCA MONTE DEI PASCHI	EUR	4,335,000.00	-	-
ALTICE FINCO SA 4.750%	EUR	-	8,300,000.00	-	DI SIENA SPA 1.875%				
15/01/2028					09/01/2026				
AMC ENTERTAINMENT	USD	-	3,035,000.00	-	BANCO BPM SPA FRN PERP	EUR	3,500,000.00	-	-
HOLDINGS INC 10.500%					BANCO BPM SPA FRN PERP	EUR	4,000,000.00	-	-
15/04/2025					BANCO BPM SPA	EUR	4,250,000.00	4,250,000.00	-
AMC ENTERTAINMENT	USD	61,425.00	1,426,425.00	-	14/01/2031 FRN EMTN				
HOLDINGS INC 12.000%					BAUSCH HEALTH COS INC	EUR	-	26,432,000.00	-
15/06/2026					4.500% 15/05/2023				
AMERICAN AIRLINES INC	USD	2,575,000.00	-	-	BAUSCH HEALTH COS INC	USD	3,174,000.00	-	-
11.750% 15/07/2025					5.000% 15/02/2029				
AMS AG ZCP 05/03/2025	EUR	2,400,000.00	-	-	BAUSCH HEALTH COS INC	USD	1,270,000.00	-	-
AMS AG 0.875%	USD	4,400,000.00	-	-	5.250% 15/02/2031				
28/09/2022					BCPE ULYSSES	USD	8,393,000.00	-	-
AMS AG 6.000%	EUR	-	2,115,000.00	-	INTERMEDIATE INC 7.750%				
31/07/2025					01/04/2027				
AMS AG 7.000%	USD	-	3,405,000.00	-	BEACON ESCROW CORP	USD	-	8,009,000.00	-
31/07/2025					4.875% 01/11/2025				
ANTERO MIDSTREAM	USD	3,235,000.00	-	-	BELLIS ACQUISITION CO	GBP	1,454,000.00	-	-
PARTNERS LP / ANTERO					PLC 3.250% 16/02/2026				
MIDSTREAM FINANCE					BELLIS FINCO PLC 4.000%	GBP	1,231,000.00	-	-
CORP 7.875% 15/05/2026					16/02/2027				
ANTERO RESOURCES CORP	USD	6,010,000.00	-	-	BLACK KNIGHT INFOSERV	USD	-	1,745,000.00	-
5.000% 01/03/2025					LLC 3.625% 01/09/2028				
ANTERO RESOURCES CORP	USD	3,350,000.00	1,568,000.00	-	BLUE RACER MIDSTREAM	USD	3,210,000.00	-	-
5.125% 01/12/2022					LLC / BLUE RACER FINANCE				
ANTERO RESOURCES CORP	USD	3,600,000.00	-	-	CORP 7.625% 15/12/2025				
5.625% 01/06/2023					BOMBARDIER INC 6.125%	EUR	-	7,500,000.00	-
ANTERO RESOURCES CORP	USD	2,465,000.00	-	-	15/05/2021				
7.625% 01/02/2029					BORGWARNER INC 5.000%	USD	-	8,000,000.00	-
ANTERO RESOURCES CORP	USD	4,659,000.00	-	-	01/10/2025				
8.375% 15/07/2026					BRUNDAGE-BONE	USD	159,000.00	159,000.00	-
APEX TOOL GROUP LLC / BC	USD	7,125,000.00	-	-	CONCRETE PUMPING				
MOUNTAIN FINANCE INC					6.000% 01/02/2026				
9.000% 15/02/2023					CAB SELAS 3.375%	EUR	2,123,000.00	2,123,000.00	-
ARCHES BUYER INC 4.250%	USD	7,550,000.00	-	-	01/02/2028				
01/06/2028					CALIFORNIA RESOURCES	USD	1,766,000.00	1,766,000.00	-
ARCHES BUYER INC 6.125%	USD	745,000.00	-	-	CORP 7.125% 01/02/2026				
01/12/2028					CALLON PETROLEUM CO	USD	4,359,000.00	-	-
ARCHROCK PARTNERS LP /	USD	1,100,000.00	-	-	6.250% 15/04/2023				
ARCHROCK PARTNERS					CALLON PETROLEUM CO	USD	5,000,000.00	-	-
FINANCE CORP 6.250%					6.375% 01/07/2026				
01/04/2028					CAPITOL INVESTMENT	USD	5,030,000.00	14,385,000.00	-
					MERGER SUB 2 LLC				
					10.000% 01/08/2024				
					CARGO AIRCRAFT	USD	1,871,000.00	-	-
					MANAGEMENT INC 4.750%				
					01/02/2028				

NN (L) Global High Yield

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CARNIVAL CORP 10.500% 01/02/2026	USD	7,725,000.00	-	-	COLGATE ENERGY PARTNERS III LLC 7.750% 15/02/2026	USD	6,379,000.00	-	-
CARNIVAL CORP 1.875% 07/11/2022	EUR	7,000,000.00	-	-	COLT MERGER SUB INC 6.250% 01/07/2025	USD	-	8,450,000.00	-
CARNIVAL CORP 7.625% 01/03/2026	USD	1,036,000.00	-	-	COMMERCIAL METALS CO 3.875% 15/02/2031	USD	1,187,000.00	-	-
CASINO GUICHARD PERRACHO 5.250% 15/04/2027	EUR	3,139,000.00	-	-	COMSTOCK RESOURCES INC 6.750% 01/03/2029	USD	3,786,000.00	-	-
CASINO GUICHARD PERRACHON SA 4.498% 07/03/2024 EMTN	EUR	2,000,000.00	-	-	COMSTOCK RESOURCES INC 9.750% 15/08/2026	USD	-	2,000,000.00	-
CCM MERGER INC 3.625% 01/05/2026	USD	3,570,000.00	3,570,000.00	-	CONSOLIDATED COMMUNICATIONS INC	USD	4,066,000.00	-	-
CCM MERGER INC 6.000% 15/03/2022	USD	-	6,920,000.00	-	5.000% 01/10/2028 CONSOLIDATED	USD	2,955,000.00	-	-
CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.750% 01/03/2030	USD	-	5,000,000.00	-	COMMUNICATIONS INC 6.500% 01/10/2028	USD	-	-	-
CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 5.750% 15/02/2026	USD	-	11,000,000.00	-	CONTINENTAL RESOURCES INC/OK 5.750% 15/01/2031	USD	3,045,000.00	3,045,000.00	-
CELLNEX FINANCE CO SA 2.000% 15/02/2033 EMTN	USD	-	-	-	COOPER-STANDARD AUTOMOTIVE INC 13.000% 01/06/2024	USD	5,737,000.00	725,000.00	-
CEMEX SAB DE CV 7.375% 05/06/2027	EUR	2,100,000.00	2,100,000.00	-	CORE & MAIN LP 6.125% 15/08/2025	USD	-	7,550,000.00	-
CEMEX SAB DE CV 7.750% 16/04/2026	USD	-	1,585,000.00	-	CORNERSTONE BUILDING BRANDS INC 8.000% 15/04/2026	USD	1,850,000.00	10,075,000.00	-
CENTENE CORP 2.500% 01/03/2031	USD	-	6,625,000.00	-	COUNTRY GARDEN HOLDINGS CO LTD 7.250% 08/04/2026	USD	-	2,250,000.00	-
CENTENE CORP 5.375% 01/06/2026	USD	4,642,000.00	-	-	CP ATLAS BUYER INC 7.000% 01/12/2028	USD	1,488,000.00	1,488,000.00	-
CENTENNIAL RESOURCE PRODUCTION LLC 5.375% 15/01/2026	USD	-	5,875,000.00	-	DAE FUNDING LLC 5.250% 15/11/2021	USD	-	2,812,000.00	-
CENTENNIAL RESOURCE PRODUCTION LLC 6.875% 01/04/2027	USD	1,963,000.00	7,003,000.00	-	DEUTSCHE LUFTHANSA AG 3.000% 29/05/2026 EMTN	EUR	2,000,000.00	-	-
CENTRAL GARDEN & PET CO 4.125% 15/10/2030	USD	7,054,000.00	5,000,000.00	-	DIAMOND SPORTS GROUP LLC / DIAMOND SPORTS FINANCE CO 5.375% 15/08/2026	USD	-	8,145,000.00	-
CHINA HONGQIAO GROUP LTD 7.375% 02/05/2023	USD	620,000.00	620,000.00	-	DIAMOND SPORTS GROUP LLC / DIAMOND SPORTS FINANCE CO 6.625% 15/08/2027	USD	-	5,550,000.00	-
CHS/COMMUNITY HEALTH SYSTEMS INC 5.625% 15/03/2027	USD	-	200,000.00	-	DIEBOLD NIXDORF INC 8.500% 15/04/2024	USD	-	-	-
CHS/COMMUNITY HEALTH SYSTEMS INC 6.000% 15/01/2029	USD	8,725,000.00	2,000,000.00	-	DUN & BRADSTREET CORP/THE 10.250% 15/02/2027	USD	2,250,000.00	-	-
CHS/COMMUNITY HEALTH SYSTEMS INC 6.625% 15/02/2025	USD	768,000.00	-	-	EASY TACTIC LTD 8.625% 27/02/2024	USD	766,000.00	-	-
CLARIOS GLOBAL LP / CLARIOS US FINANCE CO 8.500% 15/05/2027	USD	5,150,000.00	-	-	EASYJET PLC 1.750% 09/02/2023 EMTN	EUR	500,000.00	-	-
CLEARLAKE CAPITAL GROUP 6.000% 15/02/2029	USD	9,250,000.00	-	-	ELIS SA 1.000% 03/04/2025	EUR	3,000,000.00	5,000,000.00	-
CLEVELAND-CLIFFS INC 4.625% 01/03/2029	USD	-	2,181,000.00	-	ELIS SA 1.625% 03/04/2028	EUR	-	2,200,000.00	-
CMA CGM SA 5.250% 15/01/2025	EUR	2,500,000.00	-	-	ELIS SA 1.000% 03/04/2025	EUR	-	1,500,000.00	-
CMA CGM SA 7.500% 15/01/2026	EUR	1,500,000.00	-	-	ELM BV FOR FIRMENICH INTERNATIONAL SA FRN	EUR	-	1,500,000.00	-
CMA CGM SA 7.750% 15/01/2021	EUR	2,250,000.00	-	-	PERP EMPIRE COMMUNITIES CORP 7.000% 15/12/2025	USD	1,470,000.00	2,600,000.00	-
CNX MIDSTREAM PARTNERS LP / CNX MIDSTREAM FINANCE CORP 6.500% 15/03/2026	USD	-	3,258,620.69	-	ENDEAVOR ENERGY RESOURCES LP / EER FINANCE INC 5.750% 30/01/2028	USD	750,000.00	750,000.00	-
CNX RESOURCES CORP 6.000% 15/01/2029	USD	3,680,000.00	-	-	ENERGIZER HOLDINGS INC 4.375% 31/03/2029	USD	4,035,000.00	-	-
	USD	1,985,000.00	1,985,000.00	-			-	5,325,000.00	-

NN (L) Global High Yield

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ENLINK MIDSTREAM PARTNERS LP 4.150% 01/06/2025	USD	-	2,000,000.00	-	INEOS QUATTRO FINANCE 1 PLC 3.750% 15/07/2026	EUR	827,000.00	-	-
ENTERCOM MEDIA CORP 6.750% 31/03/2029	USD	5,262,000.00	-	-	INEOS QUATTRO FINANCE 2 PLC 2.500% 15/01/2026	EUR	6,871,000.00	-	-
ENTERPRISE DEVELOPMENT AUTHORITY/THE 12.000% 15/07/2024	USD	-	10,170,000.00	-	INEOS QUATTRO FINANCE 2 PLC 3.375% 15/01/2026	USD	1,461,000.00	-	-
E.ON SE 1.000% 07/10/2025	EUR	-	670,000.00	-	INFORMA PLC 2.125% 06/10/2025	EUR	-	2,415,000.00	-
EQM MIDSTREAM PARTNERS LP 4.500% 15/01/2029	USD	588,000.00	-	-	INNPHOS HOLDINGS INC 9.375% 15/02/2028	USD	2,200,000.00	-	-
EQM MIDSTREAM PARTNERS LP 4.750% 15/01/2031	USD	588,000.00	-	-	INTERFACE INC 5.500% 01/12/2028	USD	2,840,000.00	2,840,000.00	-
EQM MIDSTREAM PARTNERS LP 5.500% 15/07/2028	USD	616,000.00	-	-	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 2.750% 25/03/2025	EUR	1,500,000.00	-	-
EUROPCAR GROUPE SA 4.125% 15/11/2024	EUR	-	845,000.00	-	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.750% 25/03/2029	EUR	1,500,000.00	-	-
FAURECIA SE 2.375% 15/06/2029	EUR	771,000.00	-	-	INTERNATIONAL GAME TECHNOLOGY PLC 3.500% 15/06/2026	EUR	-	2,266,000.00	-
FIRSTCASH INC 4.625% 01/09/2028	USD	-	5,190,000.00	-	INTERNATIONAL GAME TECHNOLOGY PLC 5.250% 15/01/2029	USD	-	2,000,000.00	-
FORD MOTOR CO 4.346% 08/12/2026	USD	-	3,935,000.00	-	INTESA SANPAOLO SPA FRN PERP EMTN	EUR	-	696,000.00	-
FORD MOTOR CO 9.000% 22/04/2025	USD	-	4,070,000.00	-	INTL FC STONE 8.625% 15/06/2025	USD	4,000,000.00	-	-
FORD MOTOR CREDIT CO LLC 2.900% 16/02/2028	USD	8,450,000.00	-	-	IQVIA INC 3.250% 15/03/2025	EUR	-	9,035,000.00	-
FORD MOTOR CREDIT CO LLC 4.000% 13/11/2030	USD	1,451,000.00	-	-	IRIS HOLDINGS INC 8.750% 15/02/2026	USD	3,250,000.00	-	-
FORD MOTOR CREDIT CO LLC 4.542% 01/08/2026	USD	3,935,000.00	-	-	JAGGED PEAK ENERGY LLC 5.875% 01/05/2026	USD	-	8,775,000.00	-
FREEDOM MORTGAGE CORP 7.625% 05/01/2026	USD	1,505,000.00	1,505,000.00	-	JAGUAR LAND ROVER AUTOMOTIVE PLC 2.200% 15/01/2024	EUR	2,400,000.00	-	-
FRONTIER COMMUNICATIONS CORP 5.875% 15/10/2027	USD	310,000.00	310,000.00	-	KASIKORNBANK PCL/HONG KONG FRN PERP EMTN	USD	2,600,000.00	-	-
FRONTIER COMMUNICATIONS 5.000% 01/05/2028	USD	373,000.00	373,000.00	-	KLEOPATRA FINCO SARL 4.250% 01/03/2026	EUR	5,000,000.00	-	-
FUGRO NV 4.000% 26/10/2021	EUR	-	6,300,000.00	-	KLEOPATRA HOLDINGS 2 SCA 6.500% 01/09/2026	EUR	1,000,000.00	-	-
GARRETT LX I SARL / GARRETT BORROWING LLC 5.125% 15/10/2026	EUR	-	7,870,000.00	-	KRAFT HEINZ FOODS CO 4.375% 01/06/2046	USD	826,000.00	-	-
GFL ENVIRONMENTAL INC 8.500% 01/05/2027	USD	6,091,000.00	-	-	KRATON POLYMERS LLC / KRATON POLYMERS CAPITAL CORP 4.250% 15/12/2025	USD	687,000.00	-	-
GLOBAL AIRCRAFT LEASING CO LTD 6.500% 15/09/2024	USD	389,539.00	-	-	K2016470219 SOUTH AFRICA LTD 3.000% 31/12/2022	USD	216,269.98	-	-
GOLDEN NUGGET INC 6.750% 15/10/2024	USD	6,750,000.00	-	-	K2016470219 SOUTH AFRICA LTD 8.000% 31/12/2022	EUR	888,360.65	-	-
GRUPO ISOLUX CORSAN SA 6.000% 30/12/2021	EUR	-	23,142,873.00	-	LABORATOIRE EIMER SELARL 5.000% 01/02/2029	EUR	599,000.00	599,000.00	-
HAT HOLDINGS I LLC / HAT HOLDINGS II LLC 5.250% 15/07/2024	USD	-	3,000,000.00	-	LADDER CAPITAL FINANCE HOLDINGS LLLP / LADDER CAPITAL FINANCE CORP 4.250% 01/02/2027	USD	-	2,000,000.00	-
HEMA BONDCO I BV 15/07/2022	EUR	2,925,200.41	-	-	LADDER CAPITAL FINANCE HOLDINGS LLLP / LADDER CAPITAL FINANCE CORP 5.250% 01/10/2025	USD	2,140,000.00	2,140,000.00	-
HEMA BONDCO 7.500% 19/10/2025	EUR	-	5,850,000.00	-					
HEMA BV 10.000% 19/04/2025	EUR	409,500.00	-	-					
HT TROPLAST GMBH 9.250% 15/07/2025	EUR	145,000.00	-	-					
HUSKY III HOLDING LTD 13.000% 15/02/2025	USD	3,000,000.00	-	-					

NN (L) Global High Yield

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
LADDER CAPITAL FINANCE HOLDINGS LLLP / LADDER CAPITAL FINANCE CORP	USD	2,100,000.00	2,100,000.00	-	OCCIDENTAL PETROLEUM CORP 3.400% 15/04/2026	USD	3,000,000.00	-	-
5.250% 15/03/2022					OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031	USD	1,960,000.00	-	-
LBM ACQUISITION LLC	USD	316,000.00	316,000.00	-	OLIN CORP 9.500% 01/06/2025	USD	-	4,145,000.00	-
6.250% 15/01/2029					ON SEMICONDUCTOR CORP 3.875% 01/09/2028	USD	-	3,200,000.00	-
LEGENDS HOSPITALITY HOLDING 5.000% 01/02/2026	USD	590,000.00	590,000.00	-	ONEMAIN FINANCE CORP 7.125% 15/03/2026	USD	-	2,750,000.00	-
LEVEL 3 FINANCING INC 3.750% 15/07/2029	USD	1,296,000.00	-	-	ORANO SA 3.125% 20/03/2023	EUR	-	6,000,000.00	-
LEVEL 3 FINANCING INC 5.250% 15/03/2026	USD	-	2,000,000.00	-	EMTN OVINTIV EXPLORATION INC	USD	5,000,000.00	5,000,000.00	-
LINCOLN FINANCING SARL 3.625% 01/04/2024	EUR	-	3,355,000.00	-	CO 5.375% 01/01/2026	USD	-	-	-
LKQ EUROPEAN HOLDINGS BV 3.625% 01/04/2026	EUR	-	7,100,000.00	-	OWENS-BROCKWAY GLASS CONTAINER INC 6.625% 13/05/2027	USD	-	2,390,000.00	-
LOGAN MERGER SUB INC 5.500% 01/09/2027	USD	6,000,000.00	-	-	PANTHER BF AGGREGATOR 2 LP / PANTHER FINANCE	EUR	-	7,000,000.00	-
LPL HOLDINGS INC 4.000% 15/03/2029	USD	6,618,000.00	-	-	CO INC 4.375% 15/05/2026	USD	-	-	-
MACY'S INC 8.375% 15/06/2025	USD	520,000.00	-	-	PARK INTERMEDIATE HOLDINGS LLC / PK DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER	USD	1,605,000.00	7,095,000.00	-
MACY'S RETAIL HOLDINGS LLC 5.875% 01/04/2029	USD	533,000.00	-	-	5.875% 01/10/2028				
MATADOR RESOURCES CO 5.875% 15/09/2026	USD	8,025,000.00	-	-	PARK RIVER HOLDINGS INC 5.625% 01/02/2029	USD	7,236,000.00	-	-
MATTEL INC 3.375% 01/04/2026	USD	1,618,000.00	-	-	PARTY CITY HOLDINGS INC 8.750% 15/02/2026	USD	1,486,000.00	1,486,000.00	-
MATTEL INC 3.750% 01/04/2029	USD	4,046,000.00	4,046,000.00	-	PENINSULA PACIFIC ENTERTAINMENT 8.500% 15/11/2027	USD	880,000.00	880,000.00	-
MERCER INTERNATIONAL INC 5.125% 01/02/2029	USD	297,000.00	297,000.00	-	PENNYMAC FINANCIAL SERVICES INC 5.375% 15/10/2025	USD	-	2,470,000.00	-
MODULAIRE GLOBAL FINANCE PLC 8.000% 15/02/2023	USD	2,854,000.00	-	-	PETSMART INC 7.125% 15/03/2023	USD	2,850,000.00	9,850,000.00	-
MOHEGAN GAMING & ENTERTAINMENT 8.000% 01/02/2026	USD	6,607,000.00	-	-	PETSMART INC 7.750% 15/02/2029	USD	750,000.00	750,000.00	-
MURPHY OIL USA INC 3.750% 15/02/2031	USD	1,150,000.00	-	-	PITNEY BOWES INC 6.875% 15/03/2027	USD	8,600,000.00	-	-
NAVISTAR INTERNATIONAL CORP 6.625% 01/11/2025	USD	1,365,000.00	-	-	PM GENERAL PURCHASER LLC 9.500% 01/10/2028	USD	-	2,915,000.00	-
NCL CORP LTD 3.625% 15/12/2024	USD	6,250,000.00	-	-	POLYONE CORP 5.750% 15/05/2025	USD	860,000.00	-	-
NCL CORP LTD 5.875% 15/03/2026	USD	1,072,000.00	-	-	PRIMO WATER HOLDINGS INC 3.875% 31/10/2028	EUR	6,000,000.00	-	-
NESCO HOLDINGS II INC 5.500% 15/04/2029	USD	4,134,000.00	-	-	PRO-GEST SPA 3.250% 15/12/2024	EUR	9,565,000.00	6,500,000.00	-
NETFLIX INC 3.625% 15/05/2027	EUR	-	3,500,000.00	-	PROVIDENCE SERVICE CORP 5.875% 15/11/2025	USD	1,300,000.00	1,300,000.00	-
NEW METRO GLOBAL LTD 7.500% 20/03/2022	USD	-	1,500,000.00	-	PULTEGROUP INC 6.000% 15/02/2035	USD	-	5,525,000.00	-
NEXANS SA 3.750% 08/08/2023	EUR	-	3,400,000.00	-	Q-PARK HOLDING I BV 1.500% 01/03/2025	EUR	-	5,500,000.00	-
NFP CORP 6.875% 15/08/2028	USD	1,437,000.00	-	-	Q-PARK HOLDING I BV 2.000% 01/03/2027	EUR	-	2,700,000.00	-
NH HOTEL GROUP SA 3.750% 01/10/2023	EUR	2,427,856.87	-	-	RACKSPACE TECHNOLOGY 5.375% 01/12/2028	USD	306,000.00	306,000.00	-
NIDDA HEALTHCARE HOLDING AG 3.500% 30/09/2024	EUR	-	5,210,000.00	-	RADIAN GROUP INC 4.500% 01/10/2024	USD	-	4,325,000.00	-
NMG HLDGO/NEIMAN MARCUS GROUP 7.125% 01/04/2026	USD	627,000.00	627,000.00	-	RANGE RESOURCES CORP 8.250% 15/01/2029	USD	2,488,000.00	-	-
NOKIA OF AMERICA CORP 6.450% 15/03/2029	USD	1,300,000.00	-	-	RANGE RESOURCES CORP 9.250% 01/02/2026	USD	2,025,000.00	-	-
NOKIA OYJ 4.375% 12/06/2027	USD	-	4,454,000.00	-	RAYONIER AM PRODUCTS INC 7.625% 15/01/2026	USD	698,000.00	698,000.00	-
NORTHERN OIL AND GAS INC 8.125% 01/03/2028	USD	6,844,000.00	-	-	REAL HERO MERGER SUB 2 INC 6.250% 01/02/2029	USD	7,870,000.00	-	-

NN (L) Global High Yield

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
REALOGY GROUP LLC / REALOGY CO-ISSUER CORP 5.750% 15/01/2029	USD	2,202,000.00	-	-	STARWOOD PROPERTY TRUST INC 5.500% 01/11/2023	USD	8,380,000.00	-	-
REALOGY GROUP 9.375% 01/04/2027	USD	3,000,000.00	-	-	STELLANTIS NV 3.875% 05/01/2026	EUR	-	2,924,000.00	-
ROCKET SOFTWARE INC 6.500% 15/02/2029	USD	8,356,000.00	-	-	STELLANTIS NV 4.500% 07/07/2028	EUR	-	4,856,000.00	-
ROYAL CARIBBEAN CRUISES LTD 11.500% 01/06/2025	USD	3,750,000.00	-	-	STICHTING AK RABOBANK CERTIFICATEN ZCP PERP	EUR	136,306.00	-	-
ROYAL CARIBBEAN CRUISES LTD 5.250% 15/11/2022	USD	2,990,000.00	-	-	SUMMIT MATERIALS LLC / SUMMIT MATERIALS	USD	-	1,458,000.00	-
ROYAL CARIBBEAN CRUISES LTD 9.125% 15/06/2023	USD	2,000,000.00	-	-	FINANCE CORP 5.250% 15/01/2029	USD	1,200,000.00	-	-
RUBIS TERMINAL INFRA SAS 5.625% 15/05/2025	EUR	1,320,000.00	-	-	SUNAC CHINA HOLDINGS LTD 6.500% 26/01/2026	USD	3,925,000.00	-	-
SALLY HOLDINGS LLC / SALLY CAPITAL INC 8.750% 30/04/2025	USD	-	4,370,000.00	-	SUNCOKE ENERGY PARTNERS LP / SUNCOKE	USD	-	-	-
SCHAEFFLER AG 2.750% 12/10/2025 EMTN	EUR	2,800,000.00	-	-	ENERGY PARTNERS FINANCE CORP 7.500% 15/06/2025	USD	-	1,745,000.00	-
SCHAEFFLER AG 3.375% 12/10/2028 EMTN	EUR	2,400,000.00	-	-	SWITCH LTD 3.750% 15/09/2028	USD	-	-	-
SCRIPPS ESCROW II INC 3.875% 15/01/2029	USD	1,180,000.00	-	-	TALLGRASS ENERGY PARTNERS LP / TALLGRASS	USD	1,232,000.00	-	-
SCRIPPS ESCROW II INC 5.375% 15/01/2031	USD	960,000.00	-	-	ENERGY FINANCE CORP 6.000% 31/12/2030	USD	-	2,000,000.00	-
SEAGATE HDD CAYMAN 3.125% 15/07/2029	USD	645,000.00	645,000.00	-	TALLGRASS ENERGY PARTNERS LP / TALLGRASS	USD	-	-	-
SEAGATE HDD CAYMAN 3.375% 15/07/2031	USD	645,000.00	645,000.00	-	ENERGY FINANCE CORP 7.500% 01/10/2025	USD	1,663,000.00	-	-
SEG HLD LLC/SE 5.625% 15/10/2028	USD	1,090,000.00	1,090,000.00	-	TARGA RESOURCES PARTNERS LP / TARGA	USD	-	-	-
SENSATA TECHNOLOGIES BV 5.000% 01/10/2025	USD	-	3,066,000.00	-	RESOURCES PARTNERS FINANCE CORP 4.000% 15/01/2032	USD	-	2,730,000.00	-
SERVICE CORP INTERNATIONAL/US 3.375% 15/08/2030	USD	-	1,305,000.00	-	TEGNA INC 4.625% 15/03/2028	USD	-	8,830,000.00	-
SERVICE CORP INTERNATIONAL/US 5.125% 01/06/2029	USD	-	2,015,000.00	-	TEGNA INC 5.000% 15/09/2029	USD	-	2,600,000.00	-
SGL CARBON SE 3.000% 20/09/2023	EUR	2,000,000.00	-	-	TELECOM ITALIA SPA/MILANO 1.125% 26/03/2022	EUR	3,711,000.00	-	-
SGL CARBON SE 4.625% 30/09/2024	EUR	2,000,000.00	-	-	TELECOM ITALIA SPA/MILANO 1.625% 18/01/2029 EMTN	EUR	-	3,737,000.00	-
SHIFT4 PAYMENTS LLC 4.625% 01/11/2026	USD	330,000.00	330,000.00	-	TELECOM ITALIA SPA/MILANO 4.000% 11/04/2024 EMTN	EUR	-	3,100,000.00	-
SIGMA HOLDCO BV 5.750% 15/05/2026	EUR	4,786,000.00	-	-	TELECOM ITALIA SPA/MILANO 5.250% 17/03/2055 EMTN	EUR	-	-	-
SIGMA HOLDCO BV 7.875% 15/05/2026	USD	400,000.00	-	-	TELEFONICA EUROPE BV FRN PERP	EUR	3,000,000.00	-	-
SIGNAL PARENT INC 6.125% 01/04/2029	USD	3,466,000.00	-	-	TENNECO INC 7.875% 15/01/2029	USD	545,000.00	545,000.00	-
SIMMONS FOOD INC 4.625% 01/03/2029	USD	1,217,000.00	1,217,000.00	-	TEREOS FINANCE GROUPE I SA 7.500% 30/10/2025	EUR	4,871,000.00	-	-
SIZZLING PLATTER LLC / SIZZLING PLATTER FINANCE CORP 8.500% 28/11/2025	USD	6,016,000.00	-	-	THYSSENKRUPP AG 1.375% 03/03/2022	EUR	-	10,220,000.00	-
SOFIMA HOLDING SPA 3.750% 15/01/2028	EUR	1,659,000.00	1,659,000.00	-	TIMES CHINA HOLDINGS LTD 6.200% 22/03/2026	USD	2,000,000.00	-	-
SPECIALTY BUILDING PRODUCTS HOLDINGS LLC / SBP FINANCE CORP 6.375% 30/09/2026	USD	3,457,000.00	4,077,000.00	-	TITAN GLOBAL FINANCE PLC 3.500% 17/06/2021	EUR	-	2,100,000.00	-
SPIE SA 2.625% 18/06/2026	EUR	-	3,700,000.00	-	T-MOBILE USA INC 2.250% 15/02/2026	USD	2,759,000.00	-	-
SPRINT CORP 7.875% 15/09/2023	USD	-	10,707,000.00	-	T-MOBILE USA INC 2.625% 15/02/2029	USD	3,862,000.00	-	-
SRM ESCROW ISSUER LLC 6.000% 01/11/2028	USD	7,235,000.00	-	-	T-MOBILE USA INC 2.875% 15/02/2031	USD	1,655,000.00	-	-
STAPLES INC 10.750% 15/04/2027	USD	2,000,000.00	-	-					

NN (L) Global High Yield

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
TOWNSQUARE MEDIA INC 6.875% 01/02/2026	USD	1,232,000.00	1,232,000.00	-	NN (L) LIQUID EUR - Z CAP EUR	EUR	20,541.77	10,566.00	-
TTM TECHNOLOGIES INC 4.000% 01/03/2029	USD	5,515,000.00	-	-					
UNICREDIT SPA FRN PERP	USD	-	9,000,000.00	-					
UNIONE DI BANCHE ITALIANE SPA FRN PERP	EUR	-	5,500,000.00	-					
EMTN UNITED NATURAL FOODS INC 6.750% 15/10/2028	USD	6,280,000.00	-	-					
UNITED WHOLESALE MORTGAGE LLC 5.500% 15/11/2025	USD	7,200,000.00	7,200,000.00	-					
UNITI GROUP LP / UNITI GROUP FINANCE INC / CSL CAPITAL LLC 6.500% 15/02/2029	USD	12,503,000.00	-	-					
URBAN ONE INC 7.375% 01/02/2028	USD	1,201,000.00	1,201,000.00	-					
VERISURE HOLDING AB 3.250% 15/02/2027	EUR	2,336,000.00	-	-					
VERISURE MIDHOLDING AB 5.250% 15/02/2029	EUR	1,052,000.00	-	-					
VICI PROPERTIES 4.125% 15/08/2030	USD	-	1,000,000.00	-					
VMED O2 UK FINANCING I PLC 3.250% 31/01/2031	EUR	2,600,000.00	-	-					
VZ VENDOR FINANCING II BV 2.875% 15/01/2029	EUR	9,000,000.00	-	-					
WHITE CAP BUYE 6.875% 15/10/2028	USD	1,510,000.00	1,510,000.00	-					
WHITE CAP PARENT LLC 8.250% 15/03/2026	USD	7,979,000.00	-	-					
WIENERBERGER AG 2.750% 04/06/2025	EUR	-	2,100,000.00	-					
WPX ENERGY INC 4.500% 15/01/2030	USD	4,315,000.00	9,500,000.00	-					
WPX ENERGY INC 5.250% 15/10/2027	USD	-	738,000.00	-					
WPX ENERGY INC 5.750% 01/06/2026	USD	-	2,020,000.00	-					
YUZHOU GROUP HOLDINGS CO LTD 7.375% 13/01/2026	USD	1,250,000.00	-	-					
ZF EUROPE FINANCE BV 3.000% 23/10/2029	EUR	2,200,000.00	-	-					
ZF FINANCE GMBH 2.750% 25/05/2027 EMTN	EUR	4,000,000.00	-	-					

Other transferable securities and money market instruments

Bonds and other debt instruments

ALTICE FRANCE HOLDING SA 8.000% 15/05/2027	EUR	8,100,000.00	-	-
HELIX HOLDCO SA 10.000% 19/04/2026	EUR	1,170,000.00	-	-
K2016470260 SOUTH AFRICA LTD 25.000% 31/12/2022	USD	864,514.14	-	-

Undertakings for collective investment

Open ended funds

NN (L) EUROPEAN HIGH YIELD - Z CAP EUR	EUR	-	1,632.00	-
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NN (L) Global Inflation Linked Bond

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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					UNITED STATES TREASURY	USD	428,748.60	-	-
					INFLATION INDEXED				
					BONDS 2.125% 15/02/2040	USD	518,644.56	-	-
					UNITED STATES TREASURY	USD	655,948.59	749,090.21	-
					INFLATION INDEXED				
					BONDS 2.125% 15/02/2041	USD			-
					UNITED STATES TREASURY	USD			-
					INFLATION INDEXED				
					BONDS 3.375% 15/04/2032				
Bonds and other debt instruments									
FRANCE GOVERNMENT	EUR	100,107.40	93,793.50	-					
BOND OAT 0.100%									
25/07/2047									
FRANCE GOVERNMENT	EUR	246,277.12	-	-					
BOND OAT 1.800%									
25/07/2040									
FRANCE GOVERNMENT	EUR	218,000.00	-	-					
BOND OAT 2.000%									
25/05/2048									
FRANCE GOVERNMENT	EUR	-	219,468.30	-					
BOND OAT 3.150%									
25/07/2032									
ITALY BUONI POLIENNALI	EUR	208,987.20	-	-					
DEL TESORO 2.550%									
15/09/2041									
NEW ZEALAND	NZD	230,000.00	-	-					
GOVERNMENT INFLATION									
LINKED BOND 2.500%									
20/09/2040									
UNITED KINGDOM GILT	GBP	651,235.60	-	-					
INFLATION LINKED 0.125%									
10/08/2028									
UNITED KINGDOM GILT	GBP	526,561.76	330,943.44	-					
INFLATION LINKED 0.125%									
10/08/2041									
UNITED KINGDOM GILT	GBP	264,245.68	-	-					
INFLATION LINKED 0.125%									
22/03/2046									
UNITED KINGDOM GILT	GBP	457,716.24	137,545.20	-					
INFLATION LINKED 0.125%									
22/03/2058									
UNITED KINGDOM GILT	GBP	75,296.00	82,222.70	-					
INFLATION LINKED 0.125%									
22/03/2068									
UNITED KINGDOM GILT	GBP	308,642.88	180,710.40	-					
INFLATION LINKED 0.125%									
22/11/2036									
UNITED KINGDOM GILT	GBP	164,204.04	78,768.90	-					
INFLATION LINKED 0.375%									
22/03/2062									
UNITED KINGDOM GILT	GBP	-	82,570.80	-					
INFLATION LINKED 0.500%									
22/03/2050									
UNITED KINGDOM GILT	GBP	94,886.40	-	-					
INFLATION LINKED 0.625%									
22/03/2040									
UNITED KINGDOM GILT	GBP	305,822.66	-	-					
INFLATION LINKED 0.750%									
22/03/2034									
UNITED KINGDOM GILT	GBP	197,925.60	-	-					
INFLATION LINKED 0.750%									
22/11/2047									
UNITED STATES TREASURY	USD	1,877,475.51	-	-					
INFLATION INDEXED									
BONDS 0.125% 15/04/2025									
UNITED STATES TREASURY	USD	985,198.13	-	-					
INFLATION INDEXED									
BONDS 0.250% 15/02/2050									
UNITED STATES TREASURY	USD	1,117,382.67	-	-					
INFLATION INDEXED									
BONDS 0.500% 15/01/2028									
UNITED STATES TREASURY	USD	371,936.40	-	-					
INFLATION INDEXED									
BONDS 0.625% 15/02/2043									

NN (L) Global Real Estate

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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									
AEDIFICA SA	EUR	800.00	-	-	EQUITY RESIDENTIAL	USD	5,900.00	-	-
AEON REIT INVESTMENT CORP	JPY	484.00	4,216.00	-	ESSEX PROPERTY TRUST INC	USD	3,200.00	21,727.00	-
AGREE REALTY CORP	USD	5,469.00	600.00	-	EXP WORLD HOLDINGS INC	USD	700.00	-	-
ALEXANDRIA REAL ESTATE EQUITIES INC	USD	2,000.00	76,543.00	-	EXTRA SPACE STORAGE INC	USD	5,600.00	91,825.00	-
ALSTRIA OFFICE REIT-AG	EUR	116,500.00	125,569.00	-	FABEGE AB	SEK	22,300.00	-	-
AMERICAN TOWER CORP	USD	-	469.00	-	FASTIGHETS AB BALDER - B	SEK	26,100.00	144,100.00	-
AMERICOLD REALTY TRUST	USD	-	5,100.00	-	FEDERAL REALTY	USD	5,200.00	-	-
APARTMENT INCOME REIT CORP	USD	-	34,100.00	-	INVESTMENT TRUST				
APARTMENT INVESTMENT & MANAGEMENT CO - A	USD	12,200.00	57,422.00	-	FIRST INDUSTRIAL REALTY TRUST INC	USD	-	1,030.00	-
APARTMENT INVESTMENT & MANAGEMENT CO - A	USD	59,295.00	157,500.00	-	FRASERS CENTREPOINT TRUST	SGD	2,822,500.00	1,768,500.00	-
APPLE HOSPITALITY REIT INC	USD	-	28,500.00	-	FRASERS LOGISTICS & INDUSTRIAL TRUST	SGD	-	6,297,600.00	-
AROUNDTOWN SA	EUR	-	193,550.00	-	GAMING AND LEISURE PROPERTIES INC	USD	185,090.00	254,334.00	-
ASCOTT RESIDENCE TRUST	SGD	1,312,700.00	-	-	PECINA SA	EUR	3,500.00	300.00	-
AVALONBAY	USD	2,000.00	60,539.00	-	GOODMAN GROUP	AUD	-	481,369.00	-
COMMUNITIES INC					GRANITE REAL ESTATE	CAD	-	54,314.00	-
BOSTON PROPERTIES INC	USD	32,500.00	27,623.00	-	INVESTMENT TRUST				
BRITISH LAND CO PLC/THE	GBP	121,900.00	-	-	GREAT PORTLAND ESTATES PLC	GBP	10,300.00	43,867.00	-
BRIXMOR PROPERTY GROUP INC	USD	41,400.00	404,165.00	-	HAMMERSON PLC	GBP	589,100.00	589,100.00	-
BROOKFIELD PROPERTY PARTNERS LP	CAD	7,000.00	7,000.00	-	HEALTHCARE TRUST OF AMERICA INC - A	USD	32,100.00	182,225.00	-
BROOKFIELD PROPERTY REIT INC - A	USD	-	101,794.00	-	HEALTHPEAK PROPERTIES INC	USD	89,500.00	153,051.00	-
CA IMMOBILIEN ANLAGEN AG	EUR	-	5,600.00	-	HENDERSON LAND	HKD	201,000.00	28,000.00	-
CANADIAN APARTMENT PROPERTIES REIT	CAD	-	166,240.00	-	DEVELOPMENT CO LTD				
CAPITALAND LTD	SGD	-	423,700.00	-	HIGHWOODS PROPERTIES INC	USD	141,600.00	152,737.00	-
CAPITALAND MALL TRUST	SGD	281,100.00	-	-	HONGKONG LAND HOLDINGS LTD	USD	820,300.00	-	-
CARETRUST REIT INC	USD	5,800.00	82,079.00	-	HOSHINO RESORTS REIT INC	JPY	-	22.00	-
CASTELLUM AB	SEK	-	85,104.00	-	HOST HOTELS & RESORTS INC	USD	6,000.00	-	-
CBRE GROUP INC - A	USD	-	3,602.00	-	HOWARD HUGHES CORP/THE	USD	1,400.00	400.00	-
CITYCON OYJ	EUR	24,200.00	12,456.00	-	HULIC CO LTD	JPY	-	227,800.00	-
COFINIMMO SA	EUR	200.00	28,689.00	-	HYSAN DEVELOPMENT CO LTD	HKD	53,000.00	53,000.00	-
COMINAR REAL ESTATE INVESTMENT TRUST	CAD	170,000.00	-	-	INNOVATIVE INDUSTRIAL PROPERTIES INC	USD	23,113.00	1,900.00	-
CORESITE REALTY CORP	USD	-	768.00	-	INVINCIBLE INVESTMENT CORP	JPY	4,700.00	4,464.00	-
COVIVIO	EUR	5,800.00	4,000.00	-	INVITATION HOMES INC	USD	336,950.00	173,716.00	-
CUBESMART	USD	53,100.00	179,832.00	-	IRISH RESIDENTIAL PROPERTIES REIT PLC	EUR	-	136,900.00	-
DAITO TRUST	JPY	-	1,600.00	-	IRON MOUNTAIN INC	USD	3,900.00	1,300.00	-
CONSTRUCTION CO LTD					JAPAN METROPOLITAN FUND INVEST	JPY	755.00	76.00	-
DAIWA HOUSE INDUSTRY CO LTD	JPY	6,200.00	308,800.00	-	JAPAN REAL ESTATE INVESTMENT CORP	JPY	788.00	1,506.00	-
DERWENT LONDON PLC	GBP	4,800.00	6,500.00	-	KENEDIX OFFICE	JPY	143.00	678.00	-
DEXUS	AUD	217,800.00	1,392,602.00	-	INVESTMENT CORP - A				
DIGITAL REALTY TRUST INC	USD	9,000.00	15,967.00	-	KENEDIX RETAIL REIT CORP	JPY	184.00	-	-
DOUGLAS EMMETT INC	USD	-	163,826.00	-	KEPPEL REIT	SGD	85,900.00	-	-
DREAM INDUSTRIAL REAL ESTATE INVESTMENT TRUST	CAD	7,300.00	-	-	KIMCO REALTY CORP	USD	19,700.00	78,500.00	-
DUKE REALTY CORP	USD	-	68,870.00	-	KLOVERN AB - B	SEK	639,000.00	639,000.00	-
ENTRA ASA	NOK	36,100.00	36,100.00	-	KOJAMO OYJ	EUR	3,600.00	-	-
EQUINIX INC	USD	-	139.00	-	LAMAR ADVERTISING CO - A	USD	-	1,905.00	-
EQUITY COMMONWEALTH	USD	-	5,400.00	-	LEG IMMOBILIEN SE	EUR	42,500.00	57,187.00	-
EQUITY LIFESTYLE PROPERTIES INC	USD	15,500.00	185,429.00	-	LIFE STORAGE INC	USD	15,100.00	47,601.00	-
					LINK REIT	HKD	938,400.00	1,592,900.00	-
					LONDONMETRIC PROPERTY PLC	GBP	31,500.00	929,679.00	-

NN (L) Global Real Estate

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
LXI REIT PLC	GBP	-	128,900.00	-	SWIRE PROPERTIES LTD	HKD	404,600.00	313,800.00	-
MACK-CALI REALTY CORP	USD	83,800.00	-	-	SWISS PRIME SITE AG - REG	CHF	12,100.00	50,709.00	-
MAPLETREE COMMERCIAL TRUST	SGD	656,100.00	4,008,600.00	-	TAG IMMOBILIEN AG	EUR	62,700.00	211,484.00	-
MAPLETREE INDUSTRIAL TRUST	SGD	420,300.00	1,981,700.00	-	TLG IMMOBILIEN AG	EUR	-	10,553.00	-
MEDICAL PROPERTIES TRUST INC	USD	-	95,570.00	-	TOKYU FUDOSAN HOLDINGS CORP	JPY	-	41,800.00	-
MERLIN PROPERTIES	EUR	20,900.00	-	-	TRITAX BIG BOX REIT PLC	GBP	317,900.00	1,968,247.00	-
SOCIMI SA					UNIBAIL-RODAMCO-	EUR	3,600.00	3,600.00	-
MID-AMERICA APARTMENT COMMUNITIES INC	USD	25,194.00	52,294.00	-	WESTFIELD UNITE GROUP PLC	GBP	72,700.00	7,300.00	-
MINITUBISHI ESTATE CO LTD	JPY	-	278,600.00	-	VENTAS INC	USD	65,600.00	177,922.00	-
MITSUBISHI ESTATE LOGISTICS REIT	JPY	52.00	-	-	VEREIT INC	USD	-	41,400.00	-
INVESTMENT CORP					VEREIT INC	USD	1,362,474.00	892,352.00	-
MITSUBI FUDOSAN CO LTD	JPY	258,800.00	155,000.00	-	VGP NV	EUR	600.00	-	-
MORI HILLS REIT	JPY	2,591.00	2,222.00	-	VICI PROPERTIES INC	USD	3,500.00	3,500.00	-
INVESTMENT CORP - A					VONOVIA SE	EUR	18,600.00	161,387.00	-
MORI TRUST SOGO REIT INC	JPY	-	676.00	-	VORNADO REALTY TRUST	USD	10,200.00	-	-
NATIONAL HEALTH INVESTORS INC	USD	10,500.00	44,668.00	-	WAYPOINT REIT	AUD	1,003,500.00	1,883,418.00	-
NATIONAL STORAGE AFFILIATES TRUST	USD	-	128,160.00	-	WEINGARTEN REALTY	USD	32,500.00	302,856.00	-
NIPPON	JPY	-	967.00	-	INVESTORS WEYERHAEUSER CO	USD	-	4,204.00	-
ACCOMMODATIONS FUND INC					WHARF REAL ESTATE	HKD	76,000.00	39,000.00	-
NOMURA REAL ESTATE HOLDINGS INC	JPY	-	9,300.00	-	INVESTMENT CO LTD				
NOMURA REAL ESTATE	JPY	-	26.00	-	WP CAREY INC	USD	52,400.00	147,918.00	-
MASTER FUND INC									
NSI NV	EUR	-	5,100.00	-					
OMEGA HEALTHCARE	USD	133,800.00	196,609.00	-					
INVESTORS INC									
ORIX JREIT INC	JPY	2,415.00	1,971.00	-					
PHYSICIANS REALTY TRUST	USD	6,400.00	-	-					
POTLATCHDELTIC CORP	USD	-	4,700.00	-					
PREMIER INVESTMENT CORP	JPY	-	1,795.00	-					
PRIMARY HEALTH PROPERTIES PLC	GBP	-	107,700.00	-					
PROLOGIS INC	USD	9,700.00	176,054.00	-					
PS BUSINESS PARKS INC	USD	21,027.00	67,700.00	-					
PSP SWISS PROPERTY AG - REG	CHF	70,026.00	57,483.00	-					
PUBLIC STORAGE	USD	1,100.00	4,251.00	-					
REALTY INCOME CORP	USD	36,100.00	173,014.00	-					
RELO HOLDINGS INC	JPY	3,900.00	3,900.00	-					
REXFORD INDUSTRIAL REALTY INC	USD	4,217.00	-	-					
SAFESTORE HOLDINGS PLC	GBP	-	9,457.00	-					
SAMHALLSBYGGNADSBOLA	SEK	129,800.00	129,800.00	-					
GET I NORDEN AB									
SBA COMMUNICATIONS CORP - A	USD	-	327.00	-					
SCENTRE GROUP	AUD	352,700.00	105,900.00	-					
SEGRO PLC	GBP	57,441.00	57,441.00	-					
SEKISUI HOUSE REIT INC	JPY	268.00	-	-					
SIMON PROPERTY GROUP INC	USD	17,242.00	64,318.00	-					
SINO LAND CO LTD	HKD	380,000.00	1,256,900.00	-					
SPIRIT REALTY CAPITAL INC	USD	67,500.00	-	-					
SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	322,000.00	466,900.00	-					
SUN COMMUNITIES INC	USD	2,200.00	7,200.00	-					
SUNTEC REAL ESTATE INVESTMENT TRUST	SGD	64,800.00	-	-					

NN (L) Global Sustainable Equity

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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					VEEVA SYSTEMS INC - A	USD	-	102,627.00	-
					VISA INC - A	USD	-	188,486.00	-
					ZOETIS INC	USD	-	91,304.00	-
					3I GROUP PLC	GBP	-	2,017,579.00	-
Shares									
ADOBE INC	USD	-	90,733.00	-					
ADYEN NV	EUR	-	24,059.00	-					
AIA GROUP LTD	HKD	1,600,800.00	-	-					
ALPHABET INC - A	USD	-	31,694.00	-					
ALPHABET INC - C	USD	-	1,631.00	-					
AMAZON.COM INC	USD	-	20,159.00	-					
ANTHEM INC	USD	20,000.00	34,913.00	-					
APPLE INC	USD	432,661.00	73,601.00	-					
APTIV PLC	USD	361,626.00	88,080.00	-					
ASML HOLDING NV	EUR	-	16,152.00	-					
ATLAS COPCO AB - A	SEK	-	589,735.00	-					
BAKKAFROST P/F	NOK	-	387,835.00	-					
BEIERSDORF AG	EUR	-	486,294.00	-					
BROWN & BROWN INC	USD	-	444,097.00	-					
BWX LTD	AUD	-	6,532,342.00	-					
CHUBB LTD	USD	402,658.00	35,210.00	-					
COMCAST CORP - A	USD	1,035,375.00	90,541.00	-					
COMPASS GROUP PLC	GBP	1,418,558.00	197,910.00	-					
ESTEE LAUDER COS	USD	-	32,799.00	-					
INC/THE - A	USD	326,258.00	28,244.00	-					
EVERSOURCE ENERGY	USD	-	28,524.00	-					
FLEETCOR TECHNOLOGIES INC	USD	-	653,228.00	-					
HELLOFRESH SE	EUR	-	23,221.00	-					
ILLUMINA INC	USD	-	110,595.00	-					
INTUIT INC	USD	-	28,244.00	-					
LINDE PLC	EUR	77,740.00	33,916.00	-					
MASTERCARD INC - A	USD	-	316,973.00	-					
MATCH GROUP INC	USD	-	42,427.00	-					
MCCORMICK & CO INC/MD	USD	-	244,608.00	-					
- NON VOTING	USD	-	99,975.00	-					
MICROSOFT CORP	USD	-	108,584.00	-					
MOODY'S CORP	USD	-	168,825.00	-					
NASDAQ INC	EUR	-	142,243.00	-					
NESTE OYJ	CHF	-	28,845.00	-					
NESTLE SA - REG	USD	-	29,380.00	-					
NETFLIX INC	USD	-	48,540.00	-					
NORDSON CORP	USD	555,105.00	94,731.00	-					
NORTHERN TRUST CORP	DKK	-	201,179.00	-					
NOVO NORDISK AS - B	CHF	-	17,340.00	-					
NOVOZYMES AS - B	USD	-	180,295.00	-					
PARTNERS GROUP	JPY	-	328,900.00	-					
HOLDING AG	EUR	799,259.00	13,978.00	-					
PRA HEALTH SCIENCES INC	EUR	148,950.00	8,392.00	-					
RECRUIT HOLDINGS CO LTD	EUR	-	1,153,594.00	-					
RELX PLC	USD	-	239,286.00	-					
SCHNEIDER ELECTRIC SE	USD	22,064.00	156,847.00	-					
SIEMENS GAMESA	USD	-	97,885.00	-					
RENEWABLE ENERGY SA	USD	-	16,903.00	-					
SOLAREDGE	USD	-	56,336.00	-					
TECHNOLOGIES INC	EUR	528,149.00	-	-					
S&P GLOBAL INC	EUR	-	64,730.00	-					
THERMO FISHER SCIENTIFIC INC	USD	-	55,341.00	-					
TOMRA SYSTEMS ASA	NOK	317,147.00	16,903.00	-					
ULTA BEAUTY INC	USD	75,832.00	56,336.00	-					
UNILEVER NV	EUR	528,149.00	-	-					
UNILEVER PLC	EUR	-	64,730.00	-					
UNITEDHEALTH GROUP INC	USD	-	55,341.00	-					

NN (L) Greater China Equity

(Denominated in USD)

Portfolio movements as at 31/03/2021

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									
AIA GROUP LTD	HKD	863,000.00	-	-	MINISO GROUP HOLDING LTD	USD	500.00	500.00	-
ALIBABA GROUP HOLDING LTD ADR	USD	70,161.00	10,400.00	-	MINTH GROUP LTD	HKD	901,000.00	-	-
ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	2,206,000.00	-	-	NAN YA PRINTED CIRCUIT BOARD CORP	TWD	1,093,000.00	-	-
ANGEL YEAST CO LTD - A	CNH	-	346,920.00	-	NETEASE INC	HKD	-	180,000.00	-
ANHUI CONCH CEMENT CO LTD - H	HKD	-	250,000.00	-	NINGBO JOYSON	CNH	950,873.00	440,000.00	-
BAIDU INC - A	HKD	123,628.00	-	-	ELECTRONIC CORP - A	CNH	-	627,711.00	-
BAIDU INC ADR	USD	45,500.00	-	-	NINGBO TUOPU GROUP CO LTD - A	CNH	-	87,000.00	-
BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO LTD - A	CNH	-	-	316,403.00	PARADE TECHNOLOGIES	TWD	-	-	-
BILIBILI INC ADR	USD	94,500.00	-	-	SANDS CHINA LTD	HKD	1,350,000.00	-	-
BLUE MOON GROUP HOLDINGS LTD	HKD	5,437,500.00	-	-	SHANGHAI YUYUAN	CNH	-	1,349,937.00	-
BOC HONG KONG HOLDINGS LTD	HKD	680,000.00	-	-	TOURIST MART GROUP CO LTD - A	HKD	-	803,000.00	-
CHINA AOYUAN GROUP LTD	HKD	-	2,950,000.00	-	SHIMAO PROPERTY HOLDINGS LTD	HKD	6,770,000.00	-	-
CHINA CONSTRUCTION BANK CORP - H	HKD	4,280,000.00	4,280,000.00	-	SHIMAO SERVICES	HKD	-	-	-
CHINA LIFE INSURANCE CO LTD - H	HKD	490,000.00	3,360,000.00	-	HOLDINGS LTD	HKD	-	2,362,500.00	-
CHINA MOLYBDENUM CO LTD - H	HKD	15,865,000.00	-	-	SINO BIOPHARMACEUTICAL LTD	HKD	-	-	-
CHINA PACIFIC INSURANCE GROUP CO LTD - H	HKD	2,185,000.00	-	-	SUN ART RETAIL GROUP LTD	HKD	970,000.00	4,700,000.00	-
CHINA YOUZAN LTD	HKD	-	3,695,000.00	-	SUNAC CHINA HOLDINGS LTD	HKD	-	1,252,000.00	-
CHINA YOUZAN LTD	HKD	-	9,835,000.00	-	SUNAC SERVICES	HKD	2,962,000.00	-	-
CITIC SECURITIES CO LTD - H	HKD	1,280,000.00	4,040,000.00	-	HOLDINGS LTD	CNH	379,648.00	379,648.00	-
CONTEMPORARY AMPEREX TECHNOLOGY CO LTD - A	CNH	60,000.00	39,000.00	-	CO LTD - A	TWD	150,000.00	226,000.00	-
EVE ENERGY CO LTD - A	CNH	663,000.00	-	-	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	HKD	179,000.00	11,000.00	-
FLAT GLASS GROUP CO LTD-H	HKD	1,967,000.00	1,967,000.00	-	TENCENT HOLDINGS LTD	HKD	390,000.00	-	-
FUTU HOLDINGS LTD ADR	USD	38,500.00	-	-	THUNDER SOFTWARE TECHNOLOGY CO LTD - A	HKD	-	2,020,000.00	-
GEELY AUTOMOBILE HOLDINGS LTD	HKD	455,000.00	-	-	TIMES CHINA HOLDINGS LTD	HKD	-	-	-
GIGABYTE TECHNOLOGY CO LTD	TWD	-	2,125,000.00	-	TONGCHENG-ELONG HOLDINGS LTD	HKD	1,644,800.00	-	-
HIWIN TECHNOLOGIES CORP	TWD	356,000.00	-	-	TRIP.COM GROUP LTD ADR	USD	307,000.00	-	-
HONG KONG EXCHANGES & CLEARING LTD	HKD	23,500.00	-	-	TXC CORP	TWD	462,000.00	645,000.00	-
JD HEALTH INTERNATIONAL INC	HKD	320,000.00	-	-	UNIMICRON TECHNOLOGY CORP	TWD	1,180,000.00	-	-
JD.COM INC - A	HKD	77,000.00	-	-	WEIMOB INC	HKD	1,292,000.00	-	-
JD.COM INC ADR	USD	36,000.00	-	-	WIWYNN CORP	TWD	-	134,500.00	-
JIANGSU HENGLI HYDRAULIC CO LTD - A	CNH	-	399,560.00	-	WUXI BIOLOGICS CAYMAN INC	HKD	573,000.00	-	-
JW CAYMAN THERAPEUTICS CO LTD	HKD	2,000.00	2,000.00	-	WUXI LEAD INTELLIGENT EQUIPMENT CO LTD - A	CNH	252,400.00	55,000.00	-
KUAISHOU TECHNOLOGY - B	HKD	207,100.00	-	-	YANTAI JEREH OILFIELD SERVICES GROUP CO LTD - A	CNH	-	238,941.00	-
LONGI GREEN ENERGY TECHNOLOGY CO LTD - A	CNH	556,000.00	-	-	YONGHUI SUPERSTORES CO LTD - A	CNH	-	2,663,000.00	-
LUFAX HOLDING LTD	USD	20,000.00	20,000.00	-	YUNNAN ENERGY NEW MATERIAL CO LTD - A	CNH	191,860.00	-	-
MEDIATEK INC	TWD	368,000.00	-	-	ZHEN DING TECHNOLOGY HOLDING LTD	TWD	-	906,000.00	-
MEITUAN DIANPING - B	HKD	352,000.00	-	-	ZHIHU INC ADR	USD	162,559.00	-	-
MING YUAN CLOUD GROUP HOLDINGS LTD	HKD	-	24,852.00	-					

NN (L) Green Bond

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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	-	13,634,000.00	-	DAIMLER AG 0.750%	EUR	7,661,000.00	-	-
0.625% 31/05/2022 EMTN					11/03/2033 EMTN			-	-
ABN AMRO BANK NV	EUR	3,500,000.00	-	-	DE VOLKSBANK NV	EUR	1,100,000.00	-	-
0.875% 22/04/2025 EMTN					22/10/2030 FRN EMTN			-	-
ACEA SPA 0.250%	EUR	5,129,000.00	-	-	DEUTSCHE KREDITBANK AG	EUR	21,386,000.00	-	-
28/07/2030 EMTN					0.010% 23/02/2026			5,000,000.00	-
ADIF - ALTA VELOCIDAD	EUR	-	3,700,000.00	-	DEUTSCHE KREDITBANK AG	EUR	-	-	-
0.800% 05/07/2023					0.625% 08/06/2021			-	-
ADIF - ALTA VELOCIDAD	EUR	1,300,000.00	-	-	DIGITAL DUTCH FINCO BV	EUR	1,400,000.00	-	-
1.250% 04/05/2026 EMTN					DIGITAL DUTCH FINCO BV	EUR	1,000,000.00	-	-
ALLIANDER NV 0.375%	EUR	500,000.00	-	-	1.500% 15/03/2030			-	-
10/06/2030 EMTN					DIGITAL EURO FINCO LLC	EUR	7,100,000.00	-	-
APPLE INC ZCP 15/11/2025	EUR	1,087,000.00	800,000.00	-	2.500% 16/01/2026			-	-
ASSICURAZIONI GENERALI	EUR	1,600,000.00	-	-	DIGITAL INTREPID HOLDING	EUR	2,778,000.00	-	-
SPA 2.429% 14/07/2031					BV 0.625% 15/07/2031			-	-
EMTN					EDP - ENERGIAS DE	EUR	1,000,000.00	-	-
BANCO BILBAO VIZCAYA	EUR	8,300,000.00	-	-	PORTUGAL SA 1.625%			-	-
ARGENTARIA SA 1.000%					15/04/2027 EMTN			-	-
21/06/2026 EMTN					EDP FINANCE BV 0.375%	EUR	4,500,000.00	-	-
BANCO BILBAO VIZCAYA	EUR	2,000,000.00	-	-	16/09/2026 EMTN			-	-
ARGENTARIA SA 1.375%					ELECTRICITE DE FRANCE SA	EUR	500,000.00	-	-
14/05/2025 GMTN					1.000% 13/10/2026 EMTN			3,200,000.00	-
BANCO DE SABADELL SA	EUR	6,100,000.00	-	-	ELECTRICITE DE FRANCE SA	EUR	-	-	-
11/03/2027 FRN					2.250% 27/04/2021 EMTN			-	-
BANCO SANTANDER SA	EUR	-	2,000,000.00	-	ENBW ENERGIE BADEN-	EUR	3,000,000.00	-	-
0.300% 04/10/2026 EMTN					WUERTTEMBERG AG			-	-
BANCO SANTANDER SA	EUR	5,900,000.00	-	-	05/08/2079 FRN			-	-
1.125% 23/06/2027 EMTN					ENBW ENERGIE BADEN-	EUR	5,300,000.00	-	-
BANQUE FEDERATIVE DU	EUR	9,700,000.00	-	-	WUERTTEMBERG AG			-	-
CREDIT MUTUEL SA 0.100%					05/11/2079 FRN			-	-
08/10/2027 EMTN					ENEL FINANCE	EUR	700,000.00	-	-
BEIJING CAPITAL POLARIS	USD	-	4,163,000.00	-	INTERNATIONAL NV			-	-
INVESTMENT CO LTD					1.000% 16/09/2024 EMTN			-	-
4.250% 26/03/2021					ENEL FINANCE	EUR	4,000,000.00	-	-
BELGIUM GOVERNMENT	EUR	11,500,000.00	-	-	INTERNATIONAL NV			-	-
BOND 1.250% 22/04/2033					1.125% 16/09/2026 EMTN			-	-
BNP PARIBAS SA	EUR	3,000,000.00	-	-	ENEL FINANCE	EUR	3,000,000.00	-	-
04/06/2026 FRN					INTERNATIONAL NV			-	-
BNP PARIBAS SA 0.500%	EUR	-	8,043,000.00	-	1.500% 21/07/2025 EMTN			-	-
01/06/2022 EMTN					ENGIE SA FRN PERP	EUR	3,800,000.00	-	-
BNP PARIBAS SA	EUR	7,400,000.00	-	-	E.ON INTERNATIONAL	EUR	1,100,000.00	-	-
14/10/2027 FRN EMTN					FINANCE BV 1.250%			-	-
CAISSE FRANCAISE DE	EUR	-	5,500,000.00	-	19/10/2027 EMTN			-	-
FINANCEMENT LOCAL					E.ON SE 0.350%	EUR	5,800,000.00	-	-
0.100% 13/11/2029 EMTN					28/02/2030 EMTN			-	-
CAIXABANK SA 09/02/2029	EUR	8,700,000.00	-	-	EQUINIX INC 1.000%	EUR	4,600,000.00	-	-
FRN EMTN					15/03/2033			-	-
CAIXABANK SA 18/11/2026	EUR	8,000,000.00	-	-	EUROFIMA 0.150%	EUR	1,900,000.00	-	-
FRN EMTN					10/10/2034 EMTN			1,900,000.00	-
CGNPC INTERNATIONAL	EUR	-	2,271,000.00	-	EUROFIMA 0.250%	EUR	1,900,000.00	-	-
LTD 1.625% 11/12/2024					09/02/2024 EMTN			-	-
EMTN					EUROGRID GMBH 1.113%	EUR	1,500,000.00	-	-
CHILE GOVERNMENT	EUR	400,000.00	-	-	15/05/2032 EMTN			10,000,000.00	-
INTERNATIONAL BOND					FRANCE GOVERNMENT	EUR	19,500,000.00	-	-
0.830% 02/07/2031					BOND OAT 1.750%			-	-
CNP ASSURANCES	EUR	2,700,000.00	-	-	25/06/2039			-	-
27/07/2050 FRN					HUNGARY GOVERNMENT	EUR	3,000,000.00	-	-
CREDIT AGRICOLE ITALIA	EUR	4,300,000.00	-	-	INTERNATIONAL BOND			-	-
SPA 0.125% 15/03/2033					1.750% 05/06/2035			-	-
CREDIT AGRICOLE SA	EUR	4,000,000.00	-	-	IBERDROLA FINANZAS SA	EUR	1,000,000.00	-	-
0.375% 21/10/2025 EMTN					0.875% 16/06/2025 EMTN			-	-
CTP BV 0.750% 18/02/2027	EUR	8,088,000.00	-	-	IBERDROLA FINANZAS SA	EUR	3,000,000.00	-	-
EMTN					1.250% 28/10/2026 EMTN			-	-
DAIMLER AG 0.750%	EUR	4,900,000.00	-	-	IBERDROLA	EUR	7,300,000.00	-	-
10/09/2030 EMTN					INTERNATIONAL BV FRN			-	-
					PERP			-	-
					IBERDROLA	EUR	4,000,000.00	-	-
					INTERNATIONAL BV 1.125%			-	-
					21/04/2026 EMTN			-	-

NN (L) Green Bond

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
INTESA SANPAOLO SPA	EUR	3,500,000.00	-	-	SOCIETE DU GRAND PARIS	EUR	2,000,000.00	-	-
0.750% 04/12/2024 EMTN					EPIC 1.000% 18/02/2070				
INTESA SANPAOLO SPA	EUR	-	3,472,000.00	-	EMTN				
0.875% 27/06/2022 EMTN					SOCIETE DU GRAND PARIS	EUR	10,000,000.00	-	-
IRELAND GOVERNMENT	EUR	6,000,000.00	-	-	EPIC 1.125% 22/10/2028				
BOND 1.350% 18/03/2031					EMTN				
KBC GROUP NV 0.875%	EUR	-	4,600,000.00	-	SOUTHERN POWER CO	EUR	-	1,733,000.00	-
27/06/2023 EMTN					1.000% 20/06/2022				
KOMMUNEKREDIT 0.750%	EUR	700,000.00	700,000.00	-	SPAREBANKEN SOER	EUR	600,000.00	3,000,000.00	-
18/05/2027 EMTN					BOLIGKREDIT AS 0.010%				
LA BANQUE POSTALE SA	EUR	7,000,000.00	-	-	26/10/2026				
1.375% 24/04/2029 EMTN					STATE BANK OF	USD	-	2,353,000.00	-
LANDESBANK BADEN-	EUR	1,000,000.00	2,900,000.00	-	INDIA/LONDON 4.500%				
WUERTTEMBERG 0.200%					28/09/2023 EMTN				
13/12/2021 EMTN					STORA ENSO OYJ 0.625%	EUR	6,880,000.00	-	-
LANDESBANK BADEN-	EUR	7,500,000.00	-	-	02/12/2030 EMTN				
WUERTTEMBERG 0.375%					SVENSKA HANDELSBANKEN	EUR	10,055,000.00	-	-
29/07/2026 EMTN					AB 0.010% 02/12/2027				
LEASEPLAN CORP NV	EUR	6,000,000.00	-	-	EMTN				
3.500% 09/04/2025 EMTN					SWISSCOM FINANCE BV	EUR	2,000,000.00	-	-
MINITUBISHI UFJ FINANCIAL	EUR	-	1,907,000.00	-	0.375% 14/11/2028				
GROUP INC 0.680%					TELECOM ITALIA	EUR	5,885,000.00	-	-
26/01/2023 EMTN					SPA/MILANO 1.625%				
MINITUBISHI UFJ FINANCIAL	EUR	1,000,000.00	-	-	18/01/2029 EMTN				
GROUP INC 0.848%					TENNET HOLDING BV FRN	EUR	200,000.00	500,000.00	-
19/07/2029					PERP				
NATIONAL AUSTRALIA	EUR	-	4,261,000.00	-	TENNET HOLDING BV FRN	EUR	2,200,000.00	-	-
BANK LTD 0.350%					PERP				
07/09/2022 GMTN					TENNET HOLDING BV	EUR	5,655,000.00	-	-
NATIONAL AUSTRALIA	EUR	1,800,000.00	5,000,000.00	-	0.500% 30/11/2040 EMTN				
BANK LTD 0.625%					TENNET HOLDING BV	EUR	-	935,000.00	-
30/08/2023 GMTN					0.875% 04/06/2021 EMTN				
NATIONAL GRID	EUR	5,500,000.00	-	-	TENNET HOLDING BV	EUR	3,000,000.00	-	-
ELECTRICITY					1.375% 05/06/2028 EMTN				
TRANSMISSION PLC 0.190%					TENNET HOLDING BV	EUR	5,000,000.00	-	-
20/01/2025					1.375% 26/06/2029 EMTN				
NETHERLANDS	EUR	11,400,000.00	5,000,000.00	-	TENNET HOLDING BV	EUR	2,000,000.00	-	-
GOVERNMENT BOND					1.750% 04/06/2027 EMTN				
0.500% 15/01/2040					TENNET HOLDING BV	EUR	2,500,000.00	-	-
NORDEA BANK ABP 0.300%	EUR	-	2,561,000.00	-	1.875% 13/06/2036 EMTN				
30/06/2022 EMTN					THREE GORGES FINANCE II	EUR	-	3,406,000.00	-
NORDEA BANK ABP 0.375%	EUR	2,200,000.00	-	-	CAYMAN ISLANDS LTD				
28/05/2026 EMTN					1.300% 21/06/2024				
NRW BANK 0.625%	EUR	600,000.00	-	-	TOYOTA MOTOR CREDIT	EUR	-	2,765,000.00	-
02/02/2029 EMTN					CORP ZCP 21/07/2021				
ORSTED AS 18/02/3021	EUR	985,000.00	-	-	EMTN				
FRN					UPM-KYMMENE OYJ	EUR	12,950,000.00	-	-
PROLOGIS INTERNATIONAL	EUR	2,000,000.00	-	-	0.125% 19/11/2028 EMTN				
FUNDING II SA 0.875%					VATTENFALL AB 0.050%	EUR	5,100,000.00	-	-
09/07/2029 EMTN					15/10/2025 EMTN				
PROLOGIS INTERNATIONAL	EUR	1,500,000.00	-	-	VATTENFALL AB 0.125%	EUR	10,558,000.00	-	-
FUNDING II SA 1.750%					12/02/2029 EMTN				
15/03/2028 EMTN					VATTENFALL AB 0.500%	EUR	1,464,000.00	-	-
RAIFFEISEN BANK	EUR	-	3,900,000.00	-	24/06/2026 EMTN				
INTERNATIONAL AG					VERBUND AG 0.900%	EUR	2,600,000.00	-	-
0.250% 05/07/2021 EMTN					01/04/2041				
RED ELECTRICA	EUR	500,000.00	-	-	VESTEDA FINANCE BV	EUR	5,000,000.00	-	-
FINANCIACIONES SAU					1.500% 24/05/2027 EMTN				
0.375% 24/07/2028 EMTN					VF CORP 0.250%	EUR	4,000,000.00	-	-
REGION OF ILE DE FRANCE	EUR	-	1,400,000.00	-	25/02/2028				
0.625% 23/04/2027 EMTN									
REGION OF ILE DE FRANCE	EUR	-	800,000.00	-					
2.375% 24/04/2026 EMTN									
SBAB BANK AB 0.500%	EUR	6,700,000.00	-	-					
13/05/2025 EMTN									
SK HYNIX INC 2.375%	USD	5,950,000.00	-	-					
19/01/2031									
SOCIETE DU GRAND PARIS	EUR	14,800,000.00	-	-					
EPIC 0.700% 15/10/2060									
EMTN									

NN (L) Green Bond Short Duration

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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	600,000.00	500,000.00	-	CTP BV 0.750% 18/02/2027	EUR	584,000.00	-	-
0.500% 15/04/2026 EMTN					EMTN				
ACEA SPA 0.250%	EUR	401,000.00	-	-	DAIMLER AG 0.750%	EUR	600,000.00	-	-
28/07/2030 EMTN					10/09/2030 EMTN				
ADIF - ALTA VELOCIDAD	EUR	900,000.00	1,300,000.00	-	DAIMLER AG 0.750%	EUR	643,000.00	-	-
1.250% 04/05/2026 EMTN					11/03/2033 EMTN				
ALLIANDER NV 0.375%	EUR	-	500,000.00	-	DE VOLKSBANK NV	EUR	300,000.00	100,000.00	-
10/06/2030 EMTN					22/10/2030 FRN EMTN				
ALLIANDER NV 0.875%	EUR	1,000,000.00	-	-	DEUTSCHE KREDITBANK AG	EUR	2,971,000.00	-	-
22/04/2026 EMTN					0.010% 23/02/2026				
APPLE INC ZCP 15/11/2025	EUR	800,000.00	-	-	DIGITAL DUTCH FINCO BV	EUR	600,000.00	-	-
ASSICURAZIONI GENERALI	EUR	200,000.00	-	-	1.500% 15/03/2030				
SPA 2.124% 01/10/2030					DIGITAL INTREPID HOLDING	EUR	200,000.00	-	-
EMTN					BV 0.625% 15/07/2031				
ASSICURAZIONI GENERALI	EUR	700,000.00	200,000.00	-	DNB BOLIGKREDITT AS	EUR	1,000,000.00	-	-
SPA 2.429% 14/07/2031					0.010% 21/01/2031				
EMTN					EDP - ENERGIAS DE	EUR	-	200,000.00	-
BANCO BILBAO VIZCAYA	EUR	900,000.00	-	-	PORTUGAL SA 1.625%				
ARGENTARIA SA 1.000%					15/04/2027 EMTN				
21/06/2026 EMTN					EDP FINANCE BV 0.375%	EUR	600,000.00	-	-
BANCO DE SABADELL SA	EUR	600,000.00	-	-	16/09/2026 EMTN				
11/03/2027 FRN					ELECTRICITE DE FRANCE SA	EUR	-	500,000.00	-
BANCO SANTANDER SA	EUR	300,000.00	-	-	1.000% 13/10/2026 EMTN				
1.125% 23/06/2027 EMTN					ENBW ENERGIE BADEN-	EUR	400,000.00	-	-
BANQUE FEDERATIVE DU	EUR	600,000.00	-	-	WUERTTEMBERG AG				
CREDIT MUTUEL SA 0.100%					05/08/2079 FRN				
08/10/2027 EMTN					ENBW ENERGIE BADEN-	EUR	800,000.00	-	-
BEIJING CAPITAL POLARIS	USD	-	567,000.00	-	WUERTTEMBERG AG				
INVESTMENT CO LTD					05/11/2079 FRN				
4.250% 26/03/2021					ENEL FINANCE	EUR	800,000.00	-	-
BELGIUM GOVERNMENT	EUR	1,700,000.00	500,000.00	-	INTERNATIONAL NV				
BOND 1.250% 22/04/2033					1.000% 16/09/2024 EMTN				
BERLIN HYP AG 0.500%	EUR	-	400,000.00	-	ENGIE SA FRN PERP	EUR	300,000.00	-	-
26/09/2023 EMTN					ENGIE SA 0.375%	EUR	800,000.00	-	-
BNP PARIBAS SA	EUR	-	600,000.00	-	21/06/2027 EMTN				
04/06/2026 FRN					ENGIE SA 1.375%	EUR	-	200,000.00	-
BNP PARIBAS SA 1.125%	EUR	600,000.00	-	-	21/06/2039 EMTN				
28/08/2024 EMTN					ENGIE SA 1.750%	EUR	400,000.00	-	-
BNP PARIBAS SA	EUR	600,000.00	-	-	27/03/2028 EMTN				
14/10/2027 FRN EMTN					E.ON SE ZCP 28/08/2024	EUR	500,000.00	-	-
CAIXABANK SA 09/02/2029	EUR	900,000.00	-	-	EMTN				
FRN EMTN					E.ON SE 0.350%	EUR	600,000.00	-	-
CAIXABANK SA 18/11/2026	EUR	400,000.00	-	-	28/02/2030 EMTN				
FRN EMTN					EQUINIX INC 1.000%	EUR	400,000.00	-	-
CHILE GOVERNMENT	EUR	500,000.00	400,000.00	-	15/03/2033				
INTERNATIONAL BOND					EUROFIMA 0.150%	EUR	-	400,000.00	-
0.830% 02/07/2031					10/10/2034 EMTN				
CHILE GOVERNMENT	EUR	200,000.00	-	-	EUROGRID GMBH 1.113%	EUR	200,000.00	-	-
INTERNATIONAL BOND					15/05/2032 EMTN				
1.250% 29/01/2040					FRANCE GOVERNMENT	EUR	4,400,000.00	2,900,000.00	-
CNP ASSURANCES	EUR	600,000.00	200,000.00	-	BOND OAT 1.750%				
27/07/2050 FRN					25/06/2039				
CREDIT AGRICOLE HOME	EUR	500,000.00	-	-	HUNGARY GOVERNMENT	EUR	500,000.00	-	-
LOAN SFH SA 0.050%					INTERNATIONAL BOND				
06/12/2029 EMTN					1.750% 05/06/2035				
CREDIT AGRICOLE ITALIA	EUR	1,300,000.00	-	-	IBERDROLA FINANZAS SA	EUR	300,000.00	-	-
SPA 0.125% 15/03/2033					IBERDROLA	EUR	-	500,000.00	-
CREDIT AGRICOLE SA	EUR	500,000.00	-	-	INTERNATIONAL BV FRN				
0.375% 21/10/2025 EMTN					PERP				
CREDIT AGRICOLE	EUR	1,000,000.00	-	-	IBERDROLA	EUR	1,000,000.00	-	-
SA/LONDON 0.750%					INTERNATIONAL BV FRN				
05/12/2023 EMTN					PERP				
CTP BV 0.625% 27/11/2023	EUR	1,000,000.00	-	-	IBERDROLA	EUR	1,000,000.00	-	-
EMTN					INTERNATIONAL BV 0.375%				
					15/09/2025 EMTN				
					ING GROEP NV 01/07/2026	USD	-	1,000,000.00	-
					FRN				
					ING GROEP NV 2.500%	EUR	300,000.00	-	-
					15/11/2030 EMTN				

NN (L) Green Bond Short Duration

(Denominated in EUR)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
INTESA SANPAOLO SPA	EUR	500,000.00	-	-	TELECOM ITALIA	EUR	728,000.00	-	-
0.750% 04/12/2024 EMTN					SPA/MILANO 1.625%				
INTESA SANPAOLO SPA	EUR	1,164,000.00	-	-	18/01/2029 EMTN				
0.750% 16/03/2028 EMTN					TENNET HOLDING BV FRN	EUR	400,000.00	-	-
INTESA SANPAOLO SPA	EUR	350,000.00	-	-	PERP				
0.875% 27/06/2022 EMTN					TENNET HOLDING BV FRN	EUR	500,000.00	200,000.00	-
IRELAND GOVERNMENT	EUR	900,000.00	-	-	PERP				
BOND 1.350% 18/03/2031					TENNET HOLDING BV	EUR	700,000.00	-	-
KBC GROUP NV 16/06/2027	EUR	600,000.00	300,000.00	-	1.375% 26/06/2029 EMTN				
FRN EMTN					TENNET HOLDING BV	EUR	300,000.00	-	-
LA BANQUE POSTALE SA	EUR	300,000.00	-	-	1.500% 03/06/2039 EMTN				
1.375% 24/04/2029 EMTN					TENNET HOLDING BV	EUR	500,000.00	-	-
LA POSTE SA 1.450%	EUR	300,000.00	-	-	1.750% 04/06/2027 EMTN				
30/11/2028 EMTN					THREE GORGES FINANCE II	EUR	-	464,000.00	-
LANDESBANK BADEN-	EUR	-	1,000,000.00	-	CAYMAN ISLANDS LTD				
WUERTTEMBERG 0.200%					1.300% 21/06/2024				
13/12/2021 EMTN					TOYOTA MOTOR CREDIT	EUR	-	484,000.00	-
LANDESBANK BADEN-	EUR	1,000,000.00	-	-	CORP ZCP 21/07/2021				
WUERTTEMBERG 0.375%					EMTN				
29/07/2026 EMTN					UNIBAIL-RODAMCO-	EUR	400,000.00	-	-
LEASEPLAN CORP NV	EUR	300,000.00	-	-	WESTFIELD SE 1.000%				
3.500% 09/04/2025 EMTN					14/03/2025 EMTN				
MITSUBISHI UFJ FINANCIAL	EUR	-	200,000.00	-	UPM-KYMMENE OYJ	EUR	1,860,000.00	-	-
GROUP INC 0.848%					0.125% 19/11/2028 EMTN				
19/07/2029					VATTENFALL AB 0.050%	EUR	500,000.00	700,000.00	-
NATIONAL GRID	EUR	200,000.00	1,000,000.00	-	15/10/2025 EMTN				
ELECTRICITY					VATTENFALL AB 0.125%	EUR	731,000.00	-	-
TRANSMISSION PLC 0.190%					12/02/2029 EMTN				
20/01/2025					VERBUND AG 0.900%	EUR	200,000.00	-	-
NETHERLANDS	EUR	1,500,000.00	1,400,000.00	-	01/04/2041				
GOVERNMENT BOND					VESTEDA FINANCE BV	EUR	500,000.00	-	-
0.500% 15/01/2040					1.500% 24/05/2027 EMTN				
NORDEA BANK ABP 0.375%	EUR	600,000.00	500,000.00	-					
28/05/2026 EMTN									
ORSTED AS 18/02/3021	EUR	100,000.00	-	-					
FRN									
PROLOGIS INTERNATIONAL	EUR	200,000.00	-	-					
FUNDING II SA 0.875%									
09/07/2029 EMTN									
RED ELECTRICA	EUR	-	500,000.00	-					
FINANCIACIONES SAU									
0.375% 24/07/2028 EMTN									
REGION OF ILE DE FRANCE	EUR	-	200,000.00	-					
0.625% 23/04/2027 EMTN									
SK HYNIX INC 2.375%	USD	700,000.00	-	-					
19/01/2031									
SOCIETE DU GRAND PARIS	EUR	1,500,000.00	-	-					
EPIC 0.700% 15/10/2060									
EMTN									
SOCIETE DU GRAND PARIS	EUR	1,300,000.00	-	-					
EPIC 1.125% 22/10/2028									
EMTN									
SOCIETE NATIONALE SNCF	EUR	500,000.00	-	-					
SA 0.625% 17/04/2030									
EMTN									
SOUTHERN POWER CO	EUR	-	300,000.00	-					
1.850% 20/06/2026									
SPAREBANKEN SOER	EUR	-	600,000.00	-					
BOLIGKREDITT AS 0.010%									
26/10/2026									
STATE BANK OF	USD	-	412,000.00	-					
INDIA/LONDON 4.500%									
28/09/2023 EMTN									
STORA ENSO OYJ 0.625%	EUR	500,000.00	-	-					
02/12/2030 EMTN									
SVENSKA HANDELSBANKEN	EUR	600,000.00	-	-					
AB 0.010% 02/12/2027									
EMTN									
SWISSCOM FINANCE BV	EUR	400,000.00	-	-					
0.375% 14/11/2028									

NN (L) Health Care

(Denominated in USD)

Portfolio movements as at 31/03/2021

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					JAZZ PHARMACEUTICALS PLC	USD	-	21,400.00	-
Shares					JCR PHARMACEUTICALS CO LTD	JPY	4,700.00	4,700.00	-
ABBOTT LABORATORIES	USD	-	25,600.00	-	JOHNSON & JOHNSON	USD	8,800.00	-	-
ABBVIE INC	USD	-	69,400.00	-	KAKEN PHARMACEUTICAL CO LTD	JPY	5,600.00	-	-
ABIOMED INC	USD	3,400.00	200.00	-	KONINKLIJKE PHILIPS NV	EUR	25,700.00	12,900.00	-
ALIGN TECHNOLOGY INC	USD	2,500.00	3,100.00	-	LHC GROUP INC	USD	800.00	-	-
ALK-ABELLO AS	DKK	800.00	-	-	MEDTRONIC PLC	USD	12,600.00	5,700.00	-
AMBU AS - B	DKK	49,900.00	-	-	MERCK & CO INC	USD	220,500.00	-	-
AMGEN INC	USD	16,100.00	-	-	MERCK KGAA	EUR	-	4,300.00	-
AMPLIFON SPA	EUR	28,500.00	-	-	METTLER-TOLEDO INTERNATIONAL INC	USD	65.00	-	-
ANTHEM INC	USD	-	10,200.00	-	M3 INC	JPY	8,500.00	-	-
ASTRAZENECA PLC	GBP	-	4,500.00	-	NEUROCRINE BIOSCIENCES INC	USD	40,300.00	-	-
BACHEM HOLDING AG	CHF	400.00	-	-	NOVARTIS AG - REG	CHF	7,900.00	-	-
BAXTER INTERNATIONAL INC	USD	24,900.00	140,205.00	-	NOVO NORDISK AS - B	DKK	34,200.00	26,300.00	-
BAYER AG	EUR	17,500.00	17,500.00	-	NOVOCURE LTD	USD	38,900.00	-	-
BIOGEN INC	USD	4,100.00	7,200.00	-	OMNICELL INC	USD	-	1,800.00	-
BIOMARIN	USD	3,500.00	3,500.00	-	ONO PHARMACEUTICAL CO LTD	JPY	-	140,200.00	-
PHARMACEUTICAL INC					OPTION CARE HEALTH INC	USD	17,600.00	-	-
BOSTON SCIENTIFIC CORP	USD	62,200.00	33,400.00	-	ORION OYJ	EUR	1,800.00	-	-
BRISTOL-MYERS SQUIBB CO	USD	-	9,603.00	-	OTSUKA HOLDINGS CO LTD	JPY	118,500.00	65,200.00	-
CAREDX INC	USD	4,600.00	800.00	-	PENUMBRA INC	USD	500.00	-	-
CATALENT INC	USD	63,600.00	-	-	PERKINELMER INC	USD	11,400.00	22,900.00	-
CHANGE HEALTHCARE INC	USD	-	14,400.00	-	PPD INC	USD	54,500.00	-	-
CHARLES RIVER LABORATORIES	USD	-	900.00	-	PRA HEALTH SCIENCES INC	USD	1,200.00	500.00	-
INTERNATIONAL INC					PRO MEDICUS LTD	AUD	10,400.00	-	-
CHUGAI PHARMACEUTICAL CO LTD	JPY	47,600.00	228,900.00	-	PROGYNY INC	USD	8,400.00	1,400.00	-
CIGNA CORP	USD	44,404.00	-	-	QUIDEL CORP	USD	2,100.00	-	-
COLOPLAST AS - B	DKK	-	9,500.00	-	RECORDATI SPA	EUR	-	46,300.00	-
COVETRUS INC	USD	11,200.00	-	-	REGENERON	USD	5,100.00	-	-
CSL LTD	AUD	30,200.00	-	-	PHARMACEUTICALS INC				
CVS HEALTH CORP	USD	-	19,700.00	-	RYMAN HEALTHCARE LTD	NZD	-	174,600.00	-
DANAHER CORP	USD	27,200.00	-	-	SANTEN PHARMACEUTICAL CO LTD	JPY	63,200.00	-	-
DERMAPHARM HOLDING SE	EUR	1,300.00	-	-	SARTORIUS STEDIM BIOTECH	EUR	5,900.00	-	-
DEXCOM INC	USD	400.00	-	-	SCHRODINGER INC/UNITED STATES	USD	4,800.00	-	-
DIASORIN SPA	EUR	-	500.00	-	SEAGEN INC	USD	17,500.00	-	-
EDWARDS LIFESCIENCES CORP	USD	17,400.00	-	-	SHOCKWAVE MEDICAL INC	USD	2,700.00	-	-
EISAI CO LTD	JPY	26,900.00	-	-	SONIC HEALTHCARE LTD	AUD	81,800.00	132,200.00	-
ELEKTA AB - B	SEK	23,600.00	-	-	STAAR SURGICAL CO	USD	2,900.00	-	-
ELI LILLY AND CO	USD	-	78,600.00	-	STRAUMANN HOLDING AG - REG	CHF	-	449.00	-
EUROFINS SCIENTIFIC SE	EUR	4,100.00	-	-	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	81,500.00	-	-
EVOTEC AG	EUR	8,600.00	-	-	SWEDISH ORPHAN	SEK	5,300.00	15,800.00	-
EXELIXIS INC	USD	8,600.00	-	-	BIOVITRUM AB	JPY	-	3,600.00	-
GALENICA AG /CHF/ 144A	CHF	-	2,700.00	-	TAKEDA PHARMACEUTICAL CO LTD	USD	9,400.00	3,200.00	-
GILEAD SCIENCES INC	USD	-	135,900.00	-	TENET HEALTHCARE CORP	USD	-	12,300.00	-
GLOBUS MEDICAL - A	USD	3,400.00	3,400.00	-	THERMO FISHER SCIENTIFIC INC	USD	-	1,700.00	-
GUARDANT HEALTH INC	USD	1,500.00	-	-	UNITED THERAPEUTICS CORP	USD	3,900.00	-	-
HCA HEALTHCARE INC	USD	19,000.00	19,000.00	-	UNITEDHEALTH GROUP INC	USD	-	-	-
HOLOGIC INC	USD	97,300.00	71,900.00	-	VEEVA SYSTEMS INC - A	USD	-	3,000.00	-
HORIZON THERAPEUTICS PLC	USD	-	3,200.00	-	VERTEX	USD	7,400.00	8,900.00	-
HOYA CORP	JPY	33,500.00	-	-	PHARMACEUTICALS INC				
IDEXX LABORATORIES INC	USD	-	9,403.00	-	VIFOR PHARMA AG	CHF	6,200.00	4,600.00	-
INARI MEDICAL INC	USD	3,100.00	-	-	VITROLIFE AB	SEK	4,900.00	-	-
INCYTE CORP	USD	17,900.00	900.00	-	WATERS CORP	USD	5,800.00	6,800.00	-
INTUITIVE SURGICAL INC	USD	3,929.00	13,809.00	-					
IRHYTHM TECHNOLOGIES INC	USD	2,500.00	-	-					

NN (L) Health Care

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
WEST PHARMACEUTICAL SERVICES INC	USD	-	2,800.00	-
1LIFE HEALTHCARE INC	USD	2,400.00	-	-

NN (L) Health & Well-being

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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				
ABBOTT LABORATORIES	USD	71,200.00	2,400.00	-
AIA GROUP LTD	HKD	910,000.00	200,000.00	-
ALPHABET INC - C	USD	5,240.00	7,540.00	-
ANTHEM INC	USD	33,500.00	5,500.00	-
ARCO PLATFORM LTD - A	USD	131,000.00	-	-
BAKKAFROST P/F	NOK	126,000.00	-	-
BANDHAN BANK LTD	INR	495,000.00	-	-
CHR HANSEN HOLDING AS	DKK	36,800.00	-	-
DABUR INDIA LTD	INR	295,000.00	-	-
DANAHER CORP	USD	45,600.00	6,600.00	-
EDWARDS LIFESCIENCES CORP	USD	111,100.00	20,100.00	-
HELIOS TOWERS PLC	GBP	2,374,640.00	-	-
HELLOFRESH SE	EUR	136,707.00	54,707.00	-
HOLOGIC INC	USD	88,000.00	-	-
HOUSING DEVELOPMENT FINANCE CORP LTD	INR	302,000.00	-	-
ILLUMINA INC	USD	13,300.00	3,000.00	-
JIANGSU HENGRUI	CNH	159,000.00	-	-
MEDICINE CO LTD - A	EUR	46,300.00	5,300.00	-
KONINKLIJKE DSM NV	USD	38,100.00	18,100.00	-
MASTERCARD INC - A	USD	125,600.00	14,100.00	-
NOVO NORDISK AS - B	DKK	182,600.00	51,600.00	-
NOVOZYMES AS - B	USD	103,600.00	-	-
PAGSEGURO DIGITAL LTD - A	USD	99,400.00	84,400.00	-
PRA HEALTH SCIENCES INC	GBP	77,900.00	12,900.00	-
RECKITT BENCKISER GROUP PLC	JPY	98,000.00	-	-
RECRUIT HOLDINGS CO LTD	KES	3,200,000.00	-	-
SAFARICOM PLC	NOK	117,700.00	-	-
SALMAR ASA	CHF	3,280.00	1,280.00	-
SGS SA - REG	JPY	218,300.00	34,300.00	-
SMS CO LTD	CHF	5,270.00	970.00	-
STRAUMANN HOLDING AG - REG	USD	131,700.00	181,600.00	-
TABULA RASA HEALTHCARE INC	USD	27,700.00	7,700.00	-
THERMO FISHER SCIENTIFIC INC	USD	36,600.00	7,600.00	-
UNITEDHEALTH GROUP INC	INR	1,325,200.00	-	-
VAKRANGEE LTD	USD	32,900.00	-	-
VEEVA SYSTEMS INC - A	USD	64,100.00	30,100.00	-
VISA INC - A	USD	50,000.00	11,000.00	-
XYLEM INC/NY	USD	14,300.00	-	-
ZOETIS INC	USD			

NN (L) Japan Equity

(Denominated in JPY)

Portfolio movements as at 31/03/2021

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									
ACOM CO LTD	JPY	105,900.00	266,200.00	-	KYUSHU ELECTRIC POWER CO INC	JPY	11,900.00	4,700.00	-
ADEKA CORP	JPY	3,700.00	5,900.00	-	LIXIL GROUP CORP	JPY	1,600.00	29,300.00	-
AISIN SEIKI CO LTD	JPY	11,000.00	12,800.00	-	MABUCHI MOTOR CO LTD	JPY	18,700.00	18,200.00	-
ALPEN CO LTD	JPY	19,700.00	1,000.00	-	MARUBENI CORP	JPY	334,000.00	-	-
ARCLAND SAKAMOTO CO LTD	JPY	46,600.00	1,600.00	-	MATSUYA CO LTD	JPY	-	80,900.00	-
BANDAI NAMCO HOLDINGS INC	JPY	1,700.00	9,000.00	-	MAXELL HOLDINGS LTD	JPY	7,200.00	2,800.00	-
BANK OF KYOTO LTD	JPY	1,200.00	4,200.00	-	MEBUKI FINANCIAL GROUP	JPY	535,600.00	86,500.00	-
BELC CO LTD	JPY	-	9,700.00	-	INC				
CITIZEN HOLDINGS CO LTD	JPY	5,400.00	9,800.00	-	METAWATER CO LTD	JPY	-	1,200.00	-
DAI-ICHI LIFE HOLDINGS INC	JPY	71,300.00	19,100.00	-	mitsubishi chemical	JPY	362,700.00	-	-
DAI-ICHI SANKYO CO LTD	JPY	17,200.00	20,200.00	-	HOLDINGS CORP				
DAIWA HOUSE INDUSTRY CO LTD	JPY	6,500.00	8,700.00	-	mitsubishi corp	JPY	157,700.00	3,400.00	-
DENKA CO LTD	JPY	2,400.00	37,100.00	-	mitsubishi estate co ltd	JPY	101,600.00	50,700.00	-
DENSO CORP	JPY	9,000.00	10,400.00	-	mitsubishi gas chemical	JPY	83,300.00	9,500.00	-
DENTSU INC	JPY	12,800.00	27,400.00	-	CO INC				
DISCO CORP	JPY	100.00	3,900.00	-	mitsubishi heavy	JPY	7,900.00	10,400.00	-
EBARA CORP	JPY	500.00	17,900.00	-	industries ltd				
ENEOS HOLDINGS INC	JPY	125,800.00	265,500.00	-	mitsui & co ltd	JPY	104,300.00	7,100.00	-
EXEDY CORP	JPY	1,000.00	1,900.00	-	mitsui chemicals inc	JPY	8,500.00	82,700.00	-
FCC CO LTD	JPY	5,500.00	8,000.00	-	mitsui fudosan co ltd	JPY	10,500.00	14,100.00	-
FUJI MEDIA HOLDINGS INC	JPY	3,200.00	5,800.00	-	mitsui mining &	JPY	800.00	17,500.00	-
FUJIFILM HOLDINGS CORP	JPY	12,700.00	14,900.00	-	SMELTING CO LTD				
FURUKAWA CO LTD	JPY	1,500.00	2,800.00	-	mizuho leasing co ltd	JPY	1,100.00	4,000.00	-
GOLDCREST CO LTD	JPY	-	3,800.00	-	NAMURA SHIPBUILDING	JPY	-	14,000.00	-
GS YUASA CORP	JPY	4,800.00	16,700.00	-	CO LTD				
GUNZE LTD	JPY	400.00	1,000.00	-	NEC CORP	JPY	4,600.00	5,400.00	-
HAMAKYOREX CO LTD	JPY	-	3,000.00	-	NGK INSULATORS LTD	JPY	29,600.00	85,100.00	-
HASEKO CORP	JPY	145,200.00	107,100.00	-	NICHIHA CORP	JPY	2,400.00	3,700.00	-
HITACHI LTD	JPY	22,400.00	45,500.00	-	NINTENDO CO LTD	JPY	100.00	200.00	-
HOKKOKU BANK LTD/THE	JPY	6,700.00	1,800.00	-	NIPPON SEIKI CO LTD	JPY	9,800.00	16,200.00	-
HONDA MOTOR CO LTD	JPY	86,000.00	21,100.00	-	NIPPON STEEL &	JPY	14,500.00	279,500.00	-
HORIBA LTD	JPY	-	9,100.00	-	SUMITOMO METAL CORP				
IHI CORP	JPY	15,700.00	52,900.00	-	NIPPON TELEGRAPH &	JPY	36,900.00	43,300.00	-
IIDA GROUP HOLDINGS CO LTD	JPY	2,800.00	4,400.00	-	TELEPHONE CORP				
ISETAN MITSUKOSHI	JPY	38,200.00	49,900.00	-	NIPPON YUSEN KK	JPY	6,700.00	57,200.00	-
HOLDINGS LTD					NISHIMATSU	JPY	55,400.00	10,500.00	-
ISUZU MOTORS LTD	JPY	2,800.00	51,400.00	-	CONSTRUCTION CO LTD				
ITOCHU CORP	JPY	158,400.00	11,700.00	-	NISSHINBO HOLDINGS INC	JPY	2,700.00	4,900.00	-
JAPAN AIRLINES CO LTD	JPY	700.00	22,900.00	-	NITTETSU MINING CO LTD	JPY	-	2,700.00	-
JAPAN POST INSURANCE	JPY	16,600.00	191,800.00	-	NOK CORP	JPY	13,000.00	2,600.00	-
CO LTD					ORIX CORP	JPY	70,700.00	328,000.00	-
JSR CORP	JPY	4,400.00	65,600.00	-	OSAKA STEEL CO LTD	JPY	-	3,900.00	-
KAJIMA CORP	JPY	24,600.00	129,600.00	-	OTSUKA HOLDINGS CO LTD	JPY	28,400.00	6,800.00	-
KATO WORKS CO LTD	JPY	-	3,000.00	-	RENGO CO LTD	JPY	27,600.00	37,400.00	-
KISSEI PHARMACEUTICAL	JPY	800.00	1,500.00	-	ROHM CO LTD	JPY	6,000.00	11,600.00	-
CO LTD					SAWAI PHARMACEUTICAL	JPY	400.00	800.00	-
KOHNAN SHOJI CO LTD	JPY	9,100.00	1,000.00	-	CO LTD				
KOMATSU LTD	JPY	24,400.00	39,100.00	-	SBI HOLDINGS INC/JAPAN	JPY	3,900.00	6,100.00	-
KONICA MINOLTA INC	JPY	53,300.00	143,200.00	-	SCREEN HOLDING CO LTD	JPY	17,900.00	17,900.00	-
KONOIKE TRANSPORT CO	JPY	-	12,700.00	-	SEINO HOLDINGS CO LTD	JPY	12,300.00	89,700.00	-
LTD					SEVEN & I HOLDINGS CO	JPY	109,900.00	26,300.00	-
K'S HOLDINGS CORP	JPY	18,400.00	22,700.00	-	LTD				
KUBOTA CORP	JPY	30,200.00	62,000.00	-	SHIMAMURA CO LTD	JPY	-	4,800.00	-
KYOCERA CORP	JPY	6,900.00	35,200.00	-	SHIN-ETSU CHEMICAL CO	JPY	2,700.00	13,700.00	-
KYOWA KIRIN CO LTD	JPY	-	13,800.00	-	LTD				
					SHINKO ELECTRIC	JPY	90,300.00	14,700.00	-
					INDUSTRIES CO LTD				
					SOMPO HOLDINGS INC	JPY	32,000.00	3,500.00	-
					STARTS CORP INC	JPY	9,500.00	40,000.00	-
					SUMCO CORP	JPY	19,300.00	23,100.00	-
					SUMITOMO BAKELITE CO	JPY	-	17,800.00	-
					LTD				
					SUMITOMO METAL	JPY	30,000.00	-	-
					MINING CO LTD				
					SUMITOMO MITSUI	JPY	49,800.00	23,800.00	-
					FINANCIAL GROUP INC				

NN (L) Japan Equity

(Denominated in JPY)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	35,700.00	33,600.00	-
TADANO LTD	JPY	26,500.00	13,300.00	-
TAKARA HOLDINGS INC	JPY	2,400.00	4,400.00	-
TDK CORP	JPY	7,000.00	17,300.00	-
TOKAI CARBON CO LTD	JPY	239,000.00	17,600.00	-
TOKIO MARINE HOLDINGS INC	JPY	81,900.00	9,500.00	-
TOKYO BROADCASTING SYSTEM HOLDINGS INC	JPY	6,200.00	8,200.00	-
TOKYO SEIMITSU CO LTD	JPY	9,400.00	4,900.00	-
TOKYO STEEL	JPY	3,300.00	60,600.00	-
MANUFACTURING CO LTD	JPY	11,000.00	27,600.00	-
TOYOTA INDUSTRIES CORP	JPY	8,900.00	1,800.00	-
WACOAL HOLDINGS CORP	JPY	20,200.00	2,200.00	-
WEST JAPAN RAILWAY CO	JPY	79,200.00	9,100.00	-
ZEON CORP	JPY			-

NN (L) Multi Asset Factor Opportunities

(Denominated in USD)

Portfolio movements as at 31/03/2021

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

AGENCE CENTRALE DE L'OR CHARTRES ZCP 13/04/2021	USD	13,000,000.00	-	-
BANK OF CHINA (DUBAI) BRANCH ZCP 12/07/2021	USD	16,000,000.00	-	-
BANQUE FEDERATIVE DU CREDIT MUTUEL SA ZCP 16/04/2021	USD	8,000,000.00	-	-
CHINA CONSTRUCTION BANK CORP ZCP 08/02/2021	USD	7,000,000.00	-	-
DZ PRIVATBANK S.A. ZCP 10/05/2021	USD	10,000,000.00	-	-
ENI FINANCE INTERNATIONAL ZCP 12/05/2021	USD	15,000,000.00	-	-
HSH PORTFOLIOMANAGEMENT AOER ZCP 12/04/2021	USD	10,000,000.00	-	-
LVMH FINANCE ZCP 19/01/2021	EUR	10,000,000.00	-	-
MIZUHO BANK LTD ZCP 01/03/2021	USD	8,000,000.00	-	-
NORDEA BANK ABP ZCP 24/08/2021	USD	15,000,000.00	-	-
TOYOTA FINANCE AUSTRALIA LTD ZCP 20/05/2021	USD	9,000,000.00	-	-

Other transferable securities and money market instruments

Money market instruments

CHINA CONSTRUCTION BANK/SEOUL ZCP 14/01/2022 (1)	USD	10,000,000.00	-	-
GOLDMAN SACHS INTERNATIONAL BANK ZCP 09/03/2022 (1)	USD	10,000,000.00	-	-
MIZUHO BANK LTD ZCP 11/06/2021 (1)	USD	10,000,000.00	-	-
QATAR NATIONAL BANK (Q.P.S.C.) ZCP 02/07/2021 (1)	USD	7,000,000.00	-	-
QATAR NATIONAL BANK (Q.P.S.C.) ZCP 28/03/2022 (1)	USD	10,000,000.00	-	-
QATAR NATIONAL BANK (Q.P.S.C.) ZCP 29/03/2021	USD	6,000,000.00	-	-

(1) Short-term certificate of deposit.

NN (L) Smart Connectivity

(Denominated in EUR)

Portfolio movements as at 31/03/2021

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				
ACCENTURE PLC - A	USD	115,010.00	20,710.00	-
ADOBE INC	USD	49,700.00	21,700.00	-
ADYEN NV	EUR	8,630.00	6,130.00	-
ALFEN BEHEER BV	EUR	200,000.00	-	-
ALPHABET INC - C	USD	12,075.00	15,575.00	-
AMERICAN TOWER CORP	USD	114,000.00	-	-
ANSYS INC	USD	73,500.00	-	-
ARCO PLATFORM LTD - A	USD	233,000.00	-	-
ASPEN TECHNOLOGY INC	USD	110,000.00	56,000.00	-
ASSA ABLOY AB - B	SEK	957,300.00	334,100.00	-
BROADRIDGE FINANCIAL SOLUTIONS INC	USD	133,320.00	-	-
DESCARTES SYSTEMS GROUP INC/THE GB GROUP PLC	CAD	230,000.00	-	-
HALMA PLC	GBP	1,220,000.00	-	-
HELIOS TOWERS PLC	GBP	830,000.00	-	-
HELIOS TOWERS PLC	GBP	6,000,000.00	-	-
HOMESERVE PLC	GBP	393,900.00	-	-
IDEX CORP	USD	104,640.00	-	-
IHS MARKIT LTD	USD	100,920.00	154,920.00	-
INTERTEK GROUP PLC	GBP	132,820.00	-	-
INTUIT INC	USD	105,150.00	20,150.00	-
KEYENCE CORP	JPY	26,506.00	-	-
KONE OYJ - B	EUR	164,900.00	189,900.00	-
LEGRAND SA	EUR	113,000.00	-	-
MASTERCARD INC - A	USD	99,700.00	22,000.00	-
MICROSOFT CORP	USD	149,820.00	18,320.00	-
NETCOMPANY GROUP AS	DKK	279,000.00	-	-
PACIFIC CENTURY	HKD	7,549.00	7,549.00	-
PREMIUM DEVELOPMENTS LTD				
PAGSEGURO DIGITAL LTD - A	USD	268,850.00	-	-
PAYCOM SOFTWARE INC	USD	87,140.00	31,640.00	-
PAYPAL HOLDINGS INC	USD	81,804.00	-	-
RELX PLC	GBP	1,190,000.00	-	-
RWS HOLDINGS PLC	GBP	520,000.00	-	-
SAFARICOM PLC	KES	8,960,300.00	-	-
SAP SE	EUR	119,030.00	62,030.00	-
SGS SA - REG	CHF	6,900.00	1,200.00	-
SMS CO LTD	JPY	137,400.00	-	-
TRANSUNION	USD	274,500.00	82,000.00	-
VAKRANGEE LTD	INR	2,500,001.00	-	-
VEEVA SYSTEMS INC - A	USD	64,400.00	-	-
VERISK ANALYTICS INC - A	USD	127,280.00	-	-
VISA INC - A	USD	156,060.00	20,660.00	-

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2021

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					ALIBABA GROUP HOLDING 2.125% 09/02/2031	USD	6,249,000.00	6,249,000.00	-
Bonds and other debt instruments					ALIBABA GROUP HOLDING 3.150% 09/02/2051	USD	4,400,000.00	4,400,000.00	-
ABBVIE INC 2.300% 21/11/2022	USD	8,494,000.00	15,232,000.00	-	ALIBABA GROUP HOLDING 3.250% 09/02/2061	USD	3,400,000.00	3,400,000.00	-
ABBVIE INC 2.950% 21/11/2026	USD	-	139,000.00	-	ALLIANZ SE FRN PERP	USD	6,730,000.00	6,730,000.00	-
ABBVIE INC 3.200% 14/05/2026	USD	-	621,000.00	-	ALPHABET INC 0.800% 15/08/2027	USD	-	29,090,000.00	-
ABBVIE INC 3.200% 21/11/2029	USD	-	5,345,000.00	-	ALPHABET INC 2.250% 15/08/2060	USD	13,175,000.00	13,175,000.00	-
ABBVIE INC 3.200% 21/11/2029	USD	-	5,697,000.00	-	AMAZON.COM INC 2.700% 03/06/2060	USD	7,998,000.00	18,323,000.00	-
ABBVIE INC 3.450% 15/03/2022	USD	-	494,000.00	-	AMAZON.COM INC 5.200% 03/12/2025	USD	-	1,388,000.00	-
ABBVIE INC 4.050% 21/11/2039	USD	-	5,516,000.00	-	AMEREN ILLINOIS CO 3.250% 15/03/2050	USD	-	6,675,000.00	-
ABBVIE INC 4.250% 21/11/2049	USD	-	905,000.00	-	AMERICAN AIRLINES INC/AADVANTAGE LOYALTY	USD	803,000.00	-	-
ABBVIE INC 4.500% 14/05/2035	USD	-	489,000.00	-	IP LTD 5.500% 20/04/2026	USD	803,000.00	-	-
ABBVIE INC 4.625% 01/10/2042	USD	-	278,000.00	-	AMERICAN AIRLINES INC/AADVANTAGE LOYALTY	USD	-	-	-
ABBVIE INC 5.000% 15/12/2021	USD	-	479,000.00	-	IP LTD 5.750% 20/04/2029	USD	-	3,385,254.65	-
ABBVIE INC 5.000% 15/12/2021	USD	6,267,000.00	-	-	AMERICAN AIRLINES 2014-1 CLASS A PASS THROUGH	USD	-	180,190.15	-
ABN AMRO BANK NV 27/03/2028 FRN	USD	10,400,000.00	-	-	TRUST 3.700% 01/10/2026	USD	-	-	-
ABN AMRO BANK NV 4.750% 28/07/2025	USD	-	8,639,000.00	-	AMERICAN AIRLINES 2015-2 CLASS AA PASS THROUGH	USD	-	254,775.47	-
ACTIVISION BLIZZARD INC 1.350% 15/09/2030	USD	-	5,932,000.00	-	TRUST 3.600% 22/09/2027	USD	-	282,603.75	-
ACTIVISION BLIZZARD INC 2.500% 15/09/2050	USD	-	4,633,000.00	-	AMERICAN AIRLINES 2016-3 CLASS AA PASS THROUGH	USD	-	177,602.61	-
ADOBE INC 2.300% 01/02/2030	USD	-	17,481,000.00	-	TRUST 3.000% 15/10/2028	USD	-	-	-
AERCAP IRELAND CAP 1.750% 30/01/2026	USD	5,619,000.00	5,619,000.00	-	AMERICAN AIRLINES 2017-1 CLASS AA PASS THROUGH	USD	-	-	-
AES CORP/THE 1.375% 15/01/2026	USD	2,971,000.00	-	-	TRUST 3.650% 15/02/2029	USD	-	-	-
AES CORP/THE 2.450% 15/01/2031	USD	2,971,000.00	2,971,000.00	-	AMERICAN AIRLINES 2019-1 CLASS AA PASS THROUGH	USD	-	-	-
AES CORP/THE 3.950% 15/07/2030	USD	-	5,933,000.00	-	TRUST 3.150% 15/02/2032	USD	1,279,000.00	1,279,000.00	-
AIR CANADA 2020-2 CLASS A PASS THROUGH TRUST	USD	-	3,697,000.00	-	LP 3.375% 01/02/2031	USD	4,288,000.00	971,000.00	-
5.250% 01/04/2029	USD	-	6,009,000.00	-	AMERICAN ELECTRIC POWER CO INC 0.750% 01/11/2023	USD	6,003,000.00	6,003,000.00	-
ALABAMA POWER CO 1.450% 15/09/2030	USD	-	1,076,000.00	-	AMERICAN ELECTRIC POWER 1.000% 01/11/2025	USD	-	10,850,000.00	-
ALABAMA POWER CO 3.450% 01/10/2049	USD	-	31,000.00	-	AMERICAN EXPRESS CO 2.500% 01/08/2022	USD	-	76,000.00	-
ALABAMA POWER CO 3.850% 01/12/2042	USD	512,000.00	169,000.00	-	AMERICAN EXPRESS CO 27/02/2023 FRN	USD	-	268,000.00	-
ALASKA AIRLINES 2020-1 CLASS A PASS THROUGH TRUST	USD	-	4,538,357.35	-	AMERICAN EXPRESS CO 3.000% 30/10/2024	USD	-	145,000.00	-
4.800% 15/08/2027	USD	11,723,000.00	1,888,000.00	-	AMERICAN EXPRESS CO 3.125% 20/05/2026	USD	-	181,000.00	-
ALEXANDRIA REAL ESTATE EQUITIES INC 1.875% 01/02/2033	USD	1,563,000.00	-	-	AMERICAN EXPRESS CO 3.700% 03/08/2023	USD	-	9,083,000.00	-
ALEXANDRIA REAL ESTATE EQUITIES INC 3.000% 18/05/2051	USD	18,370,000.00	18,370,000.00	-	AMERICAN INTERNATIONAL GROUP INC 3.875% 15/01/2035	USD	5,764,000.00	1,681,000.00	-
ALEXANDRIA REAL ESTATE EQUITIES 2.000% 18/05/2032	USD	-	-	-	AMERICAN INTERNATIONAL GROUP INC 3.900% 01/04/2026	USD	39,889,000.00	45,168,000.00	-
					AMERICAN INTERNATIONAL GROUP INC 4.500% 16/07/2044	USD	2,342,000.00	6,934,000.00	-
					AMERICAN INTERNATIONAL GROUP INC 4.750% 01/04/2048				

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
AMERICAN INTERNATIONAL GROUP INC 4.800% 10/07/2045	USD	21,142,000.00	21,142,000.00	-	ANTHEM INC 5.100% 15/01/2044	USD	-	909,000.00	-
AMERICAN INTERNATIONAL GROUP INC 4.875% 01/06/2022	USD	-	3,633,000.00	-	APPALACHIAN POWER CO 2.700% 01/04/2031	USD	15,768,000.00	11,165,000.00	-
AMERICAN INTERNATIONAL GROUP INC 6.250% 01/05/2036	USD	6,001,000.00	-	-	APPALACHIAN POWER CO 3.400% 01/06/2025	USD	-	188,000.00	-
AMERICAN TOWER CORP 3.000% 15/06/2023	USD	-	5,535,000.00	-	APPALACHIAN POWER CO 3.700% 01/05/2050	USD	1,454,000.00	3,976,000.00	-
AMERICAN TOWER CORP 3.375% 15/10/2026	USD	7,965,000.00	9,425,000.00	-	APPALACHIAN POWER CO 4.500% 01/03/2049	USD	-	231,000.00	-
AMERICAN TOWER CORP 3.500% 31/01/2023	USD	-	3,665,000.00	-	APPLE INC 0.700% 08/02/2026	USD	3,432,000.00	3,432,000.00	-
AMERICAN TOWER CORP 4.400% 15/02/2026	USD	-	71,000.00	-	APPLE INC 1.200% 08/02/2028	USD	22,648,000.00	-	-
AMERICAN TRANSMISSION SYSTEMS INC 5.000% 01/09/2044	USD	-	313,000.00	-	APPLE INC 1.250% 20/08/2030	USD	-	11,000,000.00	-
AMFAM HOLDINGS INC 2.805% 11/03/2031	USD	5,974,000.00	5,974,000.00	-	APPLE INC 1.650% 08/02/2031	USD	31,228,000.00	31,228,000.00	-
AMFAM HOLDINGS INC 3.833% 11/03/2051	USD	2,292,000.00	2,292,000.00	-	APPLE INC 2.550% 20/08/2060	USD	-	11,317,000.00	-
AMGEN INC 2.200% 21/02/2027	USD	-	209,000.00	-	APPLE INC 2.650% 08/02/2051	USD	30,838,000.00	10,368,000.00	-
AMGEN INC 2.300% 25/02/2031	USD	-	1,372,000.00	-	APPLE INC 2.800% 08/02/2061	USD	20,723,000.00	20,723,000.00	-
AMGEN INC 2.450% 21/02/2030	USD	-	1,210,000.00	-	APPLE INC 3.750% 13/11/2047	USD	-	1,000,000.00	-
AMGEN INC 3.150% 21/02/2040	USD	-	3,581,000.00	-	APPLE INC 3.850% 04/05/2043	USD	-	451,000.00	-
ANGLO AMERICAN CAPITAL PLC 2.250% 17/03/2028	USD	2,400,000.00	-	-	APPLE INC 3.850% 04/08/2046	USD	850,000.00	2,263,000.00	-
ANGLO AMERICAN CAPITAL PLC 2.875% 17/03/2031	USD	3,688,000.00	-	-	APPLE INC 4.250% 09/02/2047	USD	-	888,000.00	-
ANGLO AMERICAN CAPITAL PLC 4.875% 14/05/2025	USD	-	11,433,000.00	-	APPLE INC 4.375% 13/05/2045	USD	-	98,000.00	-
ANGLO AMERICAN CAPITAL PLC 5.625% 01/04/2030	USD	-	291,000.00	-	APPLE INC 4.650% 23/02/2046	USD	-	124,000.00	-
ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.900% 01/02/2046	USD	-	6,026,000.00	-	ARCH CAPITAL GROUP LTD 3.635% 30/06/2050	USD	-	9,159,000.00	-
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.375% 15/04/2038	USD	-	1,489,000.00	-	ARES CAPITAL CORP 2.150% 15/07/2026	USD	8,032,000.00	8,032,000.00	-
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.439% 06/10/2048	USD	-	1,125,000.00	-	ARIZONA PUBLIC SERVICE CO 2.950% 15/09/2027	USD	-	206,000.00	-
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.750% 23/01/2029	USD	3,158,000.00	-	-	ARIZONA PUBLIC SERVICE CO 3.150% 15/05/2025	USD	-	3,134,000.00	-
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.900% 23/01/2031	USD	-	3,280,000.00	-	ASSURANT INC 27/03/2048 FRN	USD	433,000.00	11,739,000.00	-
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.950% 15/01/2042	USD	-	1,393,000.00	-	ASSURANT INC 3.700% 22/02/2030	USD	8,279,000.00	8,279,000.00	-
ANHEUSER-BUSCH INBEV WORLDWIDE INC 5.550% 23/01/2049	USD	-	896,000.00	-	ASTRAZENECA PLC 0.700% 08/04/2026	USD	-	5,987,000.00	-
ANTARES HOLDINGS 3.950% 15/07/2026	USD	3,000,000.00	3,000,000.00	-	ASTRAZENECA PLC 2.375% 12/06/2022	USD	-	120,000.00	-
ANTHEM INC 2.875% 15/09/2029	USD	-	2,221,000.00	-	ASTRAZENECA PLC 3.375% 16/11/2025	USD	-	2,155,000.00	-
ANTHEM INC 4.550% 01/03/2048	USD	-	803,000.00	-	ATHENE GLOBAL FUNDING 1.450% 08/01/2026	USD	4,356,000.00	4,356,000.00	-
ANTHEM INC 4.625% 15/05/2042	USD	921,000.00	868,000.00	-	ATHENE GLOBAL FUNDING 2.550% 19/11/2030	USD	22,225,000.00	15,173,000.00	-
					ATHENE GLOBAL FUNDING 2.800% 26/05/2023	USD	-	13,568,000.00	-
					ATHENE HOLDING LTD 3.500% 15/01/2031	USD	9,868,000.00	9,868,000.00	-
					AT&T INC 1.700% 25/03/2026	USD	16,453,000.00	-	-
					AT&T INC 3.100% 01/02/2043	USD	-	3,869,000.00	-
					AT&T INC 3.500% 01/06/2041	USD	-	7,232,000.00	-
					AT&T INC 3.500% 15/09/2053	USD	1,706,518.66	2,601,279.66	-
					AT&T INC 3.550% 15/09/2055	USD	-	6,900,455.00	-

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
AT&T INC 3.650%	USD	-	2,824,000.00	-	BANK OF AMERICA CORP	USD	-	313,000.00	-
01/06/2051					23/04/2040 FRN EMTN				
AT&T INC 3.650%	USD	9,952,000.00	3,518,531.00	-	BANK OF AMERICA CORP	USD	-	547,000.00	-
15/09/2059					23/07/2029 FRN EMTN				
AT&T INC 3.800%	USD	-	1,200,799.00	-	BANK OF AMERICA CORP	USD	-	405,000.00	-
01/12/2057					23/07/2030 FRN				
AT&T INC 3.850%	USD	-	9,952,000.00	-	BANK OF AMERICA CORP	USD	38,025,000.00	49,552,000.00	-
01/06/2060					23/07/2031 FRN EMTN				
AT&T INC 4.800%	USD	-	81,000.00	-	BANK OF AMERICA CORP	USD	-	76,000.00	-
15/06/2044					24/04/2028 FRN				
AUSTRALIA & NEW	USD	8,388,000.00	909,000.00	-	BANK OF AMERICA CORP	USD	4,622,000.00	4,622,000.00	-
ZEALAND BANKING GROUP					24/10/2026 FRN EMTN				
LTD/UNITED KINGDOM FRN					BANK OF AMERICA CORP	USD	924,000.00	924,000.00	-
PERP					24/10/2051 FRN				
AVALONBAY	USD	7,495,000.00	573,000.00	-	BANK OF AMERICA CORP	USD	62,418,000.00	62,418,000.00	-
COMMUNITIES INC 3.200%					24/10/2051 FRN				
15/01/2028 EMTN					BANK OF AMERICA CORP	USD	7,251,000.00	11,116,000.00	-
AVIATION CAPITAL GROUP	USD	-	2,536,000.00	-	25/09/2025 FRN EMTN				
LLC 2.875% 20/01/2022					BANK OF AMERICA CORP	USD	-	7,736,000.00	-
AVIATION CAPITAL GROUP	USD	-	1,760,000.00	-	29/04/2031 FRN				
LLC 3.875% 01/05/2023					BANK OF AMERICA CORP	USD	-	396,000.00	-
AVIATION CAPITAL GROUP	USD	-	2,014,000.00	-	4.250% 22/10/2026 EMTN				
LLC 4.125% 01/08/2025					BANK OF AMERICA CORP	USD	4,481,000.00	-	-
AVIATION CAPITAL GROUP	USD	-	4,928,000.00	-	6.110% 29/01/2037				
LLC 4.375% 30/01/2024					BANK OF NOVA	USD	3,202,000.00	837,000.00	-
AVIATION CAPITAL GROUP	USD	-	1,565,000.00	-	SCOTIA/THE FRN PERP				
LLC 4.875% 01/10/2025					BARCLAYS PLC FRN PERP	USD	11,915,000.00	22,479,000.00	-
AVIATION CAPITAL GROUP	USD	-	6,941,000.00	-	BARCLAYS PLC 23/09/2035	USD	-	14,485,000.00	-
LLC 5.500% 15/12/2024					FRN				
AVOLON HOLDINGS	USD	10,429,000.00	7,274,000.00	-	BELL CANADA 3.650%	USD	5,700,000.00	5,700,000.00	-
FUNDING LTD 2.125%					17/03/2051				
21/02/2026					BERKSHIRE HATHAWAY	USD	-	1,843,000.00	-
AVOLON HOLDINGS	USD	4,805,000.00	1,196,000.00	-	ENERGY CO 2.800%				
FUNDING LTD 2.750%					15/01/2023				
21/02/2028					BERKSHIRE HATHAWAY	USD	11,096,000.00	11,096,000.00	-
AVOLON HOLDINGS	USD	3,448,000.00	-	-	ENERGY 2.850%				
FUNDING LTD 2.875%					15/05/2051				
15/02/2025					BERKSHIRE HATHAWAY	USD	14,100,000.00	5,245,000.00	-
AVOLON HOLDINGS	USD	6,381,000.00	6,381,000.00	-	FINANCE CORP 4.250%				
FUNDING LTD 4.250%					15/01/2049				
15/04/2026					BERKSHIRE HATHAWAY	USD	10,485,000.00	10,485,000.00	-
BAIDU INC 1.720%	USD	6,476,000.00	6,476,000.00	-	FINANCE 2.500%				
09/04/2026					15/01/2051				
BAIDU INC 3.500%	USD	2,217,000.00	2,217,000.00	-	BERKSHIRE HATHAWAY INC	USD	20,626,000.00	20,626,000.00	-
28/11/2022					2.850% 15/10/2050				
BANCO SANTANDER SA	USD	3,600,000.00	1,600,000.00	-	BERRY GLOBAL INC 1.570%	USD	4,904,000.00	4,904,000.00	-
1.849% 25/03/2026					15/01/2026				
BANCO SANTANDER SA	USD	4,000,000.00	4,000,000.00	-	BIOGEN INC 2.250%	USD	-	5,451,000.00	-
2.749% 03/12/2030					01/05/2030				
BANCO SANTANDER SA	USD	3,600,000.00	1,600,000.00	-	BLACKSTONE/GSO	USD	4,532,000.00	4,532,000.00	-
2.958% 25/03/2031					SECURED 3.625%				
BANK OF AMERICA CORP	USD	-	7,038,000.00	-	15/01/2026				
FRN PERP					BMW US CAPITAL LLC	USD	1,400,000.00	-	-
BANK OF AMERICA CORP	USD	-	11,495,000.00	-	0.800% 01/04/2024				
05/03/2024 FRN					BMW US CAPITAL LLC	USD	4,542,000.00	-	-
BANK OF AMERICA CORP	USD	7,468,000.00	7,468,000.00	-	2.550% 01/04/2031				
11/03/2027 FRN					BNP PARIBAS FRN PERP	USD	5,930,000.00	5,930,000.00	-
BANK OF AMERICA CORP	USD	2,844,000.00	2,844,000.00	-	BNP PARIBAS SA	USD	23,558,000.00	16,094,000.00	-
11/03/2032 FRN					13/01/2027 FRN				
BANK OF AMERICA CORP	USD	-	967,000.00	-	BNP PARIBAS 2.824%	USD	6,202,000.00	6,202,000.00	-
13/02/2026 FRN EMTN					26/01/2041				
BANK OF AMERICA CORP	USD	-	109,000.00	-	BOEING CO/THE 3.250%	USD	13,472,000.00	7,644,000.00	-
13/02/2031 FRN EMTN					01/02/2028				
BANK OF AMERICA CORP	USD	-	1,057,000.00	-	BOEING CO/THE 3.625%	USD	7,698,000.00	7,698,000.00	-
19/06/2026 FRN EMTN					01/02/2031				
BANK OF AMERICA CORP	USD	-	8,985,000.00	-	BOEING CO/THE 4.508%	USD	9,728,000.00	744,000.00	-
19/06/2041 FRN EMTN					01/05/2023				
BANK OF AMERICA CORP	USD	-	6,759,000.00	-	BOEING CO/THE 4.875%	USD	6,650,000.00	-	-
20/03/2051 FRN EMTN					01/05/2025				
BANK OF AMERICA CORP	USD	-	6,797,000.00	-	BOEING CO/THE 5.040%	USD	-	5,643,000.00	-
20/12/2028 FRN					01/05/2027				

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
BOEING CO/THE 5.705% 01/05/2040	USD	2,184,000.00	1,791,000.00	-	BROOKFIELD FINANCE 4.850% 29/03/2029	USD	-	33,000.00	-
BOEING CO/THE 5.805% 01/05/2050	USD	-	1,215,000.00	-	BROWN & BROWN INC 2.375% 15/03/2031	USD	-	11,382,000.00	-
BOEING CO/THE 5.930% 01/05/2060	USD	-	887,000.00	-	BURLINGTON NORTH SANTA FE 3.300% 15/09/2051	USD	2,372,000.00	2,372,000.00	-
BOOKING HOLDINGS INC 4.500% 13/04/2027	USD	-	1,218,000.00	-	BURLINGTON NORTHERN SANTA FE LLC 4.375%	USD	-	210,000.00	-
BOOKING HOLDINGS INC 4.625% 13/04/2030	USD	-	1,331,000.00	-	01/09/2042				
BOSTON SCIENTIFIC CORP 3.375% 15/05/2022	USD	-	1,906,000.00	-	BURLINGTON NORTHERN SANTA FE LLC 4.400%	USD	-	2,307,000.00	-
BOSTON SCIENTIFIC CORP 4.700% 01/03/2049	USD	-	1,580,000.00	-	15/03/2042				
BP CAPITAL MARKETS AMERICA INC 1.749%	USD	-	4,089,000.00	-	BURLINGTON NORTHERN SANTA FE LLC 4.900%	USD	-	1,362,000.00	-
10/08/2030					01/04/2044				
BP CAPITAL MARKETS AMERICA INC 2.939%	USD	2,889,000.00	728,000.00	-	BURLINGTON NORTHERN SANTA FE LLC 5.150%	USD	-	179,000.00	-
04/06/2051					01/09/2043				
BP CAPITAL MARKETS AMERICA INC 3.000%	USD	-	1,658,000.00	-	CAMERON LNG LLC 2.902%	USD	-	456,000.00	-
24/02/2050					15/07/2031				
BP CAPITAL MARKETS AMERICA INC 3.119%	USD	-	74,000.00	-	CANADIAN IMPERIAL BANK OF COMMERCE 0.950%	USD	-	5,318,000.00	-
04/05/2026					23/06/2023				
BP CAPITAL MARKETS AMERICA INC 3.379%	USD	7,426,000.00	-	-	CANADIAN IMPERIAL BANK OF COMMERCE	USD	-	4,851,000.00	-
08/02/2061					17/03/2023 FRN				
BP CAPITAL MARKETS AMERICA INC 3.410%	USD	-	1,552,000.00	-	CANADIAN IMPERIAL BANK 0.950% 23/10/2025	USD	6,471,000.00	6,471,000.00	-
11/02/2026					CARDINAL HEALTH INC 2.616% 15/06/2022	USD	-	6,503,000.00	-
BP CAPITAL MARKETS AMERICA INC 3.937%	USD	-	4,407,000.00	-	CARRIER GLOBAL CORP 2.493% 15/02/2027	USD	-	1,377,000.00	-
21/09/2028					CARRIER GLOBAL CORP 2.493% 15/02/2027	USD	-	11,620,000.00	-
BRISTOL-MYERS SQUIBB CO 0.750% 13/11/2025	USD	4,647,000.00	4,647,000.00	-	CARRIER GLOBAL CORP 2.722% 15/02/2030	USD	10,469,000.00	1,497,000.00	-
BRISTOL-MYERS SQUIBB CO 1.125% 13/11/2027	USD	4,647,000.00	4,647,000.00	-	CARRIER GLOBAL CORP 3.377% 05/04/2040	USD	-	414,000.00	-
BRISTOL-MYERS SQUIBB CO 1.450% 13/11/2030	USD	4,647,000.00	1,946,000.00	-	CARRIER GLOBAL CORP 3.377% 05/04/2040	USD	-	1,034,000.00	-
BRISTOL-MYERS SQUIBB CO 2.350% 13/11/2040	USD	3,253,000.00	3,253,000.00	-	CATERPILLAR FINANCIAL SERVICES CORP 0.650%	USD	-	13,740,000.00	-
BRISTOL-MYERS SQUIBB CO 2.550% 13/11/2050	USD	4,647,000.00	1,118,000.00	-	07/07/2023				
BRISTOL-MYERS SQUIBB CO 3.200% 15/06/2026	USD	1,609,000.00	6,965,000.00	-	CATERPILLAR FINANCIAL SERVICES CORP 2.150%	USD	-	9,979,000.00	-
BRISTOL-MYERS SQUIBB CO 3.875% 15/08/2025	USD	-	260,000.00	-	08/11/2024 EMTN				
BRISTOL-MYERS SQUIBB CO 4.250% 26/10/2049	USD	-	165,000.00	-	CATERPILLAR FINANCIAL SERVICES CORP 3.150%	USD	-	3,774,000.00	-
BRISTOL-MYERS SQUIBB CO 4.550% 20/02/2048	USD	-	1,638,000.00	-	07/09/2021 EMTN				
BRISTOL-MYERS SQUIBB CO 5.000% 15/08/2045	USD	-	77,000.00	-	CATERPILLAR INC 0.800%	USD	6,506,000.00	6,506,000.00	-
BRITISH AIRWAYS 8.375% 15/11/2028	USD	2,788,000.00	2,788,000.00	-	13/11/2025				
BROADCOM INC 3.500% 15/02/2041	USD	2,582,000.00	2,582,000.00	-	CATERPILLAR INC 1.900%	USD	5,265,000.00	5,265,000.00	-
BROADCOM INC 3.750% 15/02/2051	USD	4,351,000.00	4,351,000.00	-	12/03/2031				
BROADCOM INC 3.150% 15/11/2025	USD	11,364,000.00	1,567,000.00	-	CATERPILLAR INC 3.250%	USD	-	2,278,000.00	-
BROADCOM INC 3.459% 15/09/2026	USD	-	6,354,000.00	-	09/04/2050				
BROADCOM INC 4.250% 15/04/2026	USD	-	1,347,000.00	-	CATERPILLAR INC 3.250%	USD	-	1,220,000.00	-
BROOKFIELD FINANCE INC 4.700% 20/09/2047	USD	4,773,000.00	566,000.00	-	19/09/2049				
BROOKFIELD FINANCE LLC 3.450% 15/04/2050	USD	-	11,843,000.00	-	CBRE SERVICES INC 2.500%	USD	7,583,000.00	978,000.00	-
					01/04/2031				
					CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP	USD	14,923,000.00	-	-
					4.250% 01/02/2031				
					CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP	USD	12,367,000.00	1,220,000.00	-
					4.500% 01/05/2032				
					CENTERPOINT ENERGY	USD	-	1,442,000.00	-
					HOUSTON ELECTRIC LLC				
					2.900% 01/07/2050				

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 3.550% 01/08/2042	USD	-	1,375,000.00	-	CIGNA CORP 3.200% 15/03/2040	USD	767,000.00	3,369,000.00	-
CHARLES SCHWAB CORP FRN PERP	USD	3,705,000.00	3,705,000.00	-	CIGNA CORP 4.800% 15/08/2038	USD	-	3,941,000.00	-
CHARLES SCHWAB CORP 2.000% 20/03/2028	USD	2,961,000.00	2,961,000.00	-	CIGNA CORP 4.900% 15/12/2048	USD	-	887,000.00	-
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	USD	-	4,773,000.00	-	CIMAREX ENERGY CO 3.900% 15/05/2027	USD	-	573,000.00	-
COMMUNICATIONS OPERATING CAPITAL 3.700% 01/04/2051	USD	3,585,000.00	-	-	CIMAREX ENERGY CO 4.375% 15/03/2029	USD	-	1,133,000.00	-
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	USD	-	-	-	CITIBANK NA 20/05/2022 FRN	USD	-	14,066,000.00	-
COMMUNICATIONS OPERATING CAPITAL 3.850% 01/04/2061	USD	-	20,866,000.00	-	CITIGROUP INC 03/06/2031 FRN	USD	-	6,550,000.00	-
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	USD	-	-	-	CITIGROUP INC 08/04/2026 FRN	USD	-	2,183,000.00	-
COMMUNICATIONS OPERATING CAPITAL 4.464% 23/07/2022	USD	-	5,233,000.00	-	CITIGROUP INC 15/05/2024 FRN	USD	-	344,000.00	-
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	USD	-	-	-	CITIGROUP INC 30/10/2024 FRN	USD	11,094,000.00	848,000.00	-
COMMUNICATIONS OPERATING CAPITAL 4.800% 01/03/2050	USD	-	6,373,000.00	-	CITIGROUP INC 31/03/2031 FRN	USD	-	2,045,000.00	-
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	USD	-	-	-	CITIGROUP INC 4.450% 29/09/2027	USD	-	373,000.00	-
COMMUNICATIONS OPERATING CAPITAL 4.908% 23/07/2025	USD	-	1,851,000.00	-	CITRIX SYSTEMS INC 1.250% 01/03/2026	USD	12,162,000.00	12,162,000.00	-
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	USD	-	-	-	CMS ENERGY CORP 01/06/2050 FRN	USD	1,488,000.00	6,889,000.00	-
COMMUNICATIONS OPERATING CAPITAL 5.050% 30/03/2029	USD	-	160,000.00	-	CMS ENERGY CORP 01/12/2050 FRN	USD	11,054,000.00	3,689,000.00	-
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	USD	-	73,000.00	-	COCA-COLA CO/THE 1.000% 15/03/2028	USD	-	3,175,000.00	-
COMMUNICATIONS OPERATING CAPITAL 6.484% 23/10/2045	USD	6,643,000.00	6,643,000.00	-	COCA-COLA CO/THE 1.375% 15/03/2031	USD	12,312,000.00	7,425,000.00	-
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	USD	-	-	-	COCA-COLA CO/THE 2.000% 05/03/2031	USD	-	5,571,000.00	-
COMMUNICATIONS OPERATING CAPITAL 5.125% 01/07/2049	USD	-	-	-	COCA-COLA CO/THE 2.750% 01/06/2060	USD	2,306,000.00	2,306,000.00	-
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	USD	-	-	-	COMCAST CORP 1.500% 15/02/2031	USD	-	16,456,000.00	-
COMMUNICATIONS OPERATING CAPITAL 6.84% 23/10/2045	USD	6,643,000.00	6,643,000.00	-	COMCAST CORP 1.950% 15/01/2031	USD	-	1,868,000.00	-
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	USD	-	-	-	COMCAST CORP 2.450% 15/08/2052	USD	-	1,920,000.00	-
COMMUNICATIONS OPERATING CAPITAL 5.125% 01/07/2049	USD	-	-	-	COMCAST CORP 2.650% 15/08/2062	USD	-	4,807,000.00	-
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	USD	-	-	-	COMCAST CORP 2.800% 15/01/2051	USD	-	7,143,000.00	-
COMMUNICATIONS OPERATING CAPITAL 6.84% 23/10/2045	USD	6,643,000.00	6,643,000.00	-	COMCAST CORP 3.200% 15/07/2036	USD	-	85,000.00	-
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	USD	-	-	-	COMCAST CORP 3.250% 01/11/2039	USD	-	3,403,000.00	-
COMMUNICATIONS OPERATING CAPITAL 6.84% 23/10/2045	USD	6,643,000.00	6,643,000.00	-	COMCAST CORP 3.450% 01/02/2050	USD	-	2,000,000.00	-
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	USD	-	-	-	COMCAST CORP 3.750% 01/04/2040	USD	-	4,659,000.00	-
COMMUNICATIONS OPERATING CAPITAL 6.84% 23/10/2045	USD	6,643,000.00	6,643,000.00	-	COMCAST CORP 3.900% 01/03/2038	USD	-	211,000.00	-
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	USD	-	-	-	COMCAST CORP 4.000% 15/08/2047	USD	-	2,173,000.00	-
COMMUNICATIONS OPERATING CAPITAL 6.84% 23/10/2045	USD	6,643,000.00	6,643,000.00	-	COMCAST CORP 4.049% 01/11/2052	USD	-	3,005,000.00	-
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	USD	-	-	-	COMCAST CORP 4.150% 15/10/2028	USD	-	4,796,000.00	-
COMMUNICATIONS OPERATING CAPITAL 6.84% 23/10/2045	USD	6,643,000.00	6,643,000.00	-	COMCAST CORP 4.250% 15/01/2033	USD	-	201,000.00	-
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER	USD	-	-	-	COMCAST CORP 4.600% 15/10/2038	USD	-	419,000.00	-
COMMUNICATIONS OPERATING CAPITAL 6.84% 23/10/2045	USD	6,643,000.00	6,643,000.00	-	COMCAST CORP 5.650% 15/06/2035	USD	-	352,000.00	-

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
COMCAST CORP 6.500%	USD	-	510,000.00	-	CROWN CASTLE	USD	-	1,892,000.00	-
15/11/2035					INTERNATIONAL CORP				
COMMONWEALTH BANK	USD	4,595,000.00	-	-	3.700% 15/06/2026				
OF AUSTRALIA 2.688%					CROWN CASTLE	USD	-	3,043,000.00	-
11/03/2031					INTERNATIONAL CORP				
COMMONWEALTH EDISON	USD	-	313,000.00	-	4.150% 01/07/2050				
CO 3.800% 01/10/2042					CROWN CASTLE	USD	-	78,000.00	-
CONOCOPHILLIPS 2.400%	USD	8,589,000.00	-	-	INTERNATIONAL CORP				
15/02/2031					5.250% 15/01/2023				
CONSOLIDATED EDISON CO	USD	-	1,000,000.00	-	CSX CORP 4.650%	USD	-	2,098,000.00	-
OF NEW YORK INC 4.300%					01/03/2068				
01/12/2056					CSX CORP 5.500%	USD	-	1,570,000.00	-
CONSOLIDATED EDISON CO	USD	-	746,000.00	-	15/04/2041				
OF NEW YORK INC 4.625%					CUBESMART LP 2.000%	USD	1,851,000.00	18,508,000.00	-
01/12/2054					15/02/2031				
CONSUMERS ENERGY CO	USD	4,117,000.00	4,117,000.00	-	CUMMINS INC 1.500%	USD	-	8,810,000.00	-
0.350% 01/06/2023					01/09/2030				
CONTINENTAL AIRLINES	USD	-	181,056.57	-	CVS HEALTH CORP 1.300%	USD	-	5,271,000.00	-
2012-1 CLASS A PASS					21/08/2027				
THROUGH TRUST 4.150%					CVS HEALTH CORP 1.750%	USD	-	2,776,000.00	-
11/04/2024					21/08/2030				
CONTINENTAL AIRLINES	USD	-	494,896.98	-	CVS HEALTH CORP 1.875%	USD	16,899,000.00	16,899,000.00	-
2012-2 CLASS A PASS					28/02/2031				
THROUGH TRUST 4.000%					CVS HEALTH CORP 2.700%	USD	-	3,215,000.00	-
29/10/2024					21/08/2040				
COOPERATIEVE RABOBANK	USD	3,675,000.00	-	-	CVS HEALTH CORP 4.780%	USD	-	7,071,000.00	-
UA 24/02/2027 FRN					25/03/2038				
COOPERATIEVE RABOBANK	USD	-	7,302,000.00	-	CVS HEALTH CORP 5.050%	USD	-	2,508,000.00	-
UA 24/06/2026 FRN					25/03/2048				
COOPERATIEVE RABOBANK	USD	2,905,000.00	1,175,000.00	-	DANSKE BANK AS 1.226%	USD	-	502,000.00	-
UA 24/09/2026 FRN					22/06/2024				
COOPERATIEVE RABOBANK	USD	-	602,000.00	-	DANSKE BANK AS	USD	-	10,575,000.00	-
UA 4.375% 04/08/2025					20/09/2022 FRN				
COOPERATIEVE RABOBANK	USD	-	2,500,000.00	-	DANSKE BANK AS	USD	-	3,949,000.00	-
UA 4.625% 01/12/2023					20/12/2025 FRN				
CORNING INC 5.450%	USD	-	4,219,000.00	-	DANSKE BANK AS 4.375%	USD	-	2,316,000.00	-
15/11/2079					12/06/2028				
COX COMMUNICATIONS	USD	-	5,549,000.00	-	DELTA AIR LINES INC /	USD	-	282,936.00	-
INC 2.950% 01/10/2050					SKYMILES IP LTD 4.500%				
CREDIT AGRICOLE	USD	-	8,095,000.00	-	20/10/2025				
SA/LONDON 16/06/2026					DELTA AIR LINES INC /	USD	-	424,315.00	-
FRN					SKYMILES IP LTD 4.750%				
CREDIT SUISSE AG 6.500%	USD	-	254,000.00	-	20/10/2028				
08/08/2023					DELTA AIR LINES 2007-1	USD	284,416.07	-	-
CREDIT SUISSE GROUP AG	USD	-	522,000.00	-	CLASS A PASS THROUGH				
FRN PERP					TRUST 6.821% 10/08/2022				
CREDIT SUISSE GROUP AG	USD	-	1,470,000.00	-	DELTA AIR LINES 2015-1	USD	-	47,760.15	-
FRN PERP					CLASS AA PASS THROUGH				
CREDIT SUISSE GROUP AG	USD	8,480,000.00	2,553,000.00	-	TRUST 3.625% 30/07/2027				
FRN PERP					DELTA AIR LINES 2015-1	USD	2,935,697.27	352,396.73	-
CREDIT SUISSE GROUP AG	USD	-	9,210,000.00	-	CLASS B PASS THROUGH				
01/04/2031 FRN					TRUST 4.250% 30/07/2023				
CREDIT SUISSE GROUP AG	USD	-	10,739,000.00	-	DELTA AIR LINES 2020-1	USD	-	323,244.05	-
05/06/2026 FRN					CLASS A PASS THROUGH				
CROWN CASTLE	USD	-	423,000.00	-	TRUST 2.500% 10/06/2028				
INTERNATIONAL CORP					DEUTSCHE BANK AG/NEW	USD	-	19,867,000.00	-
1.350% 15/07/2025					YORK NY 08/07/2031 FRN				
CROWN CASTLE	USD	7,809,000.00	7,809,000.00	-	DEUTSCHE BANK NY	USD	16,491,000.00	16,491,000.00	-
INTERNATIONAL CORP					14/01/2032				
2.100% 01/04/2031					DEUTSCHE BANK NY	USD	5,182,000.00	5,182,000.00	-
CROWN CASTLE	USD	6,908,000.00	3,905,000.00	-	1.686% 19/03/2026				
INTERNATIONAL CORP					DEUTSCHE BANK NY	USD	4,945,000.00	4,945,000.00	-
2.900% 01/04/2041					24/11/2026 FRN				
CROWN CASTLE	USD	-	3,750,000.00	-	DEUTSCHE TELEKOM AG	USD	5,467,000.00	11,537,000.00	-
INTERNATIONAL CORP					3.625% 21/01/2050				
3.250% 15/01/2051					DIAGEO CAPITAL PLC	USD	-	4,770,000.00	-
CROWN CASTLE	USD	10,458,000.00	2,630,000.00	-	2.000% 29/04/2030				
INTERNATIONAL CORP					DIAGEO CAPITAL PLC	USD	-	3,295,000.00	-
3.650% 01/09/2027					2.125% 29/04/2032				
					DIAMONDBACK ENERGY	USD	-	662,000.00	-
					INC 2.875% 01/12/2024				

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
DIAMONDBACK ENERGY INC 3.125% 24/03/2031	USD	3,787,000.00	-	-	DUKE ENERGY FLORIDA LLC 3.850% 15/11/2042	USD	-	1,285,000.00	-
DIAMONDBACK ENERGY INC 3.250% 01/12/2026	USD	-	189,000.00	-	DUKE ENERGY FLORIDA PROJECT FINANCE LLC 2.538% 01/09/2029	USD	-	352,000.00	-
DIAMONDBACK ENERGY INC 3.500% 01/12/2029	USD	-	4,609,000.00	-	DUKE ENERGY INDIANA LLC 3.750% 15/05/2046	USD	-	142,000.00	-
DIAMONDBACK ENERGY INC 4.400% 24/03/2051	USD	3,029,000.00	-	-	DUKE ENERGY INDIANA LLC 4.900% 15/07/2043	USD	-	725,000.00	-
DIAMONDBACK ENERGY INC 4.750% 31/05/2025	USD	-	129,000.00	-	DUKE ENERGY OHIO INC 2.125% 01/06/2030	USD	-	1,532,000.00	-
DIGITAL REALTY TRUST LP 2.750% 02/01/2023	USD	19,115,000.00	1,292,000.00	-	DUKE ENERGY OHIO INC 3.700% 15/06/2046	USD	4,622,000.00	1,208,000.00	-
DISCOVERY COMMUNICATIONS LLC 2.950% 20/03/2023	USD	10,641,000.00	3,823,000.00	-	DUKE ENERGY OHIO INC 4.300% 01/02/2049	USD	1,662,000.00	-	-
DISCOVERY COMMUNICATIONS LLC 3.625% 15/05/2030	USD	-	1,714,000.00	-	DUKE ENERGY PROGRESS LLC 18/02/2022 FRN	USD	-	6,469,000.00	-
DISCOVERY COMMUNICATIONS LLC 3.950% 20/03/2028	USD	-	2,357,000.00	-	DUKE ENERGY PROGRESS LLC 4.100% 15/03/2043	USD	-	196,000.00	-
DISCOVERY COMMUNICATIONS LLC 4.875% 01/04/2043	USD	-	1,499,000.00	-	DUKE ENERGY PROGRESS LLC 4.100% 15/05/2042	USD	-	316,000.00	-
DISCOVERY COMMUNICATIONS LLC 5.300% 15/05/2049	USD	-	707,000.00	-	DUKE ENERGY PROGRESS LLC 4.150% 01/12/2044	USD	-	294,000.00	-
DOMINION ENERGY INC FRN PERP	USD	-	-	-	DUKE ENERGY PROGRESS LLC 4.200% 15/08/2045	USD	-	859,000.00	-
DOMINION ENERGY SOUTH CAROLINA INC 5.300% 15/05/2033	USD	-	3,758,000.00	-	DUKE REALTY LP 3.875% 15/10/2022	USD	2,705,000.00	-	-
DOW CHEMICAL CO/THE 2.100% 15/11/2030	USD	-	1,087,000.00	-	ELECTRONIC ARTS INC 2.950% 15/02/2051	USD	5,460,000.00	5,460,000.00	-
DOW CHEMICAL CO/THE 4.375% 15/11/2042	USD	-	1,387,000.00	-	EMERSON ELECTRIC CO 0.875% 15/10/2026	USD	-	10,192,000.00	-
DOW CHEMICAL CO/THE 5.550% 30/11/2048	USD	-	153,000.00	-	ENABLE MIDSTREAM PARTNERS LP 4.150% 15/09/2029	USD	-	14,388,000.00	-
DTE ELECTRIC CO 2.250% 01/03/2030	USD	-	1,502,000.00	-	ENTERGY ARKANSAS LLC 2.650% 15/06/2051	USD	495,000.00	1,208,000.00	-
DTE ELECTRIC CO 2.950% 01/03/2050	USD	-	7,066,000.00	-	ENTERGY ARKANSAS LLC 3.350% 15/06/2052	USD	13,089,000.00	-	-
DTE ELECTRIC CO 3.250% 01/04/2051	USD	-	3,154,000.00	-	ENTERGY ARKANSAS LLC 4.200% 01/04/2049	USD	-	333,000.00	-
DTE ENERGY CO 1.050% 01/06/2025	USD	-	-	-	ENTERGY GULF STATES LOUISIANA LLC 5.590% 01/10/2024	USD	-	125,000.00	-
DTE ENERGY CO 2.600% 15/06/2022	USD	3,030,000.00	-	-	ENTERGY LOUISIANA LLC 0.620% 17/11/2023	USD	8,364,000.00	7,668,000.00	-
DTE ENERGY CO 3.700% 01/08/2023	USD	-	8,110,000.00	-	ENTERGY LOUISIANA LLC 2.400% 01/10/2026	USD	-	1,000,000.00	-
DUKE ENERGY CAROLINAS LLC 3.350% 15/05/2022	USD	-	288,000.00	-	ENTERGY LOUISIANA LLC 3.250% 01/04/2028	USD	460,000.00	35,000.00	-
DUKE ENERGY CAROLINAS LLC 4.000% 30/09/2042	USD	12,135,000.00	-	-	ENTERGY LOUISIANA LLC 4.000% 15/03/2033	USD	-	134,000.00	-
DUKE ENERGY CAROLINAS LLC 4.250% 15/12/2041	USD	-	2,000,000.00	-	ENTERGY LOUISIANA LLC 4.050% 01/09/2023	USD	-	33,000.00	-
DUKE ENERGY CAROLINAS LLC 6.450% 15/10/2032	USD	-	415,000.00	-	ENTERGY LOUISIANA LLC 4.200% 01/09/2048	USD	-	265,000.00	-
DUKE ENERGY CAROLINAS 2.550% 15/04/2031	USD	-	2,270,000.00	-	ENTERGY LOUISIANA LLC 4.950% 15/01/2045	USD	6,960,000.00	471,000.00	-
DUKE ENERGY CAROLINAS 3.450% 15/04/2051	USD	-	158,000.00	-	ENTERGY LOUISIANA LLC 5.400% 01/11/2024	USD	-	208,000.00	-
DUKE ENERGY CORP 3.050% 15/08/2022	USD	1,800,000.00	1,800,000.00	-	ENTERGY MISSISSIPPI LLC 3.500% 01/06/2051	USD	3,820,000.00	-	-
DUKE ENERGY CORP 3.150% 15/08/2027	USD	2,399,000.00	2,399,000.00	-	ENTERGY MISSISSIPPI LLC 3.850% 01/06/2049	USD	-	2,456,000.00	-
DUKE ENERGY FLORIDA LLC 1.750% 15/06/2030	USD	-	4,197,000.00	-	ENTERPRISE PRODUCTS OPERATING LLC 2.800% 31/01/2030	USD	-	3,057,000.00	-
DUKE ENERGY FLORIDA LLC 2.500% 01/12/2029	USD	-	67,000.00	-	ENTERPRISE PRODUCTS OPERATING LLC 3.950% 31/01/2060	USD	-	1,074,000.00	-
			8,386,000.00	-	EQUINIX INC 1.000% 15/09/2025	USD	-	9,254,000.00	-
			349,000.00	-					

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
EQUINIX INC 1.550%	USD	-	1,124,000.00	-	FIFTH THIRD BANCORP FRN	USD	-	6,432,000.00	-
15/03/2028					PERP				
EQUINIX INC 2.900%	USD	-	2,072,000.00	-	FIRST HORIZON BANK	USD	6,982,000.00	933,000.00	-
18/11/2026					5.750% 01/05/2030				
EQUITABLE FINANCE	USD	9,200,000.00	9,200,000.00	-	FIRSTENERGY CORP 3.350%	USD	-	291,000.00	-
1.750% 15/11/2030					15/07/2022				
ERP OPERATING LP 3.000%	USD	4,535,000.00	-	-	FIRSTENERGY CORP 4.400%	USD	3,346,000.00	1,295,000.00	-
01/07/2029					15/07/2027				
ERP OPERATING LP 3.250%	USD	10,364,000.00	6,614,000.00	-	FLORIDA POWER & LIGHT	USD	-	9,018,000.00	-
01/08/2027					CO 28/07/2023 FRN				
ERP OPERATING LP 4.000%	USD	3,311,000.00	-	-	FLORIDA POWER & LIGHT	USD	-	82,000.00	-
01/08/2047					CO 5.650% 01/02/2037				
ESSEX PORTFOLIO LP	USD	1,942,000.00	-	-	FLOWERS FOODS INC	USD	3,761,000.00	3,761,000.00	-
4.000% 01/03/2029					2.400% 15/03/2031				
ESSEX PORTFOLIO LP	USD	-	620,000.00	-	FMC CORP 3.450%	USD	-	330,000.00	-
4.500% 15/03/2048					01/10/2029				
ESTEE LAUDER CO INC	USD	5,272,000.00	5,272,000.00	-	FMC CORP 4.500%	USD	-	2,185,000.00	-
1.950% 15/03/2031					01/10/2049				
EVEREST REINSURANCE	USD	3,701,000.00	3,701,000.00	-	FORD MOTOR CREDIT CO	USD	9,600,000.00	9,600,000.00	-
HOLDING 3.500%					LLC 3.375% 13/11/2025				
15/10/2050					FORD MOTOR CREDIT CO	USD	4,600,000.00	4,600,000.00	-
EVERSOURCE ENERGY	USD	-	1,694,000.00	-	LLC 4.000% 13/11/2030				
2.900% 01/10/2024					FORTINET INC 1.000%	USD	4,084,000.00	-	-
EVERSOURCE ENERGY	USD	-	3,402,000.00	-	15/03/2026				
3.450% 15/01/2050					FORTINET INC 2.200%	USD	1,074,000.00	1,074,000.00	-
EXELON CORP 4.950%	USD	5,503,000.00	450,000.00	-	15/03/2031				
15/06/2035					FRANKLIN RESOURCES INC	USD	9,704,000.00	9,704,000.00	-
EXXON MOBIL CORP	USD	-	128,000.00	-	1.600% 30/10/2030				
2.019% 16/08/2024					FS KKR CAPITAL CORP	USD	4,497,000.00	4,497,000.00	-
EXXON MOBIL CORP	USD	-	1,600,000.00	-	3.400% 15/01/2026				
2.275% 16/08/2026					GA GLOBAL FUNDING	USD	4,501,000.00	4,501,000.00	-
EXXON MOBIL CORP	USD	-	135,000.00	-	TRUST 1.625% 15/01/2026				
2.440% 16/08/2029					GE CAPITAL FUNDING LLC	USD	-	391,000.00	-
EXXON MOBIL CORP	USD	-	4,209,000.00	-	4.050% 15/05/2027				
2.610% 15/10/2030					GE CAPITAL FUNDING LLC	USD	-	8,051,000.00	-
EXXON MOBIL CORP	USD	-	180,000.00	-	4.400% 15/05/2030				
2.995% 16/08/2039					GE CAPITAL	USD	-	466,000.00	-
EXXON MOBIL CORP	USD	-	1,560,000.00	-	INTERNATIONAL FUNDING				
4.227% 19/03/2040					CO UNLIMITED CO 4.418%				
FAIRFAX US INC 4.875%	USD	2,372,000.00	10,644,000.00	-	15/11/2035				
13/08/2024					GENERAL ELECTRIC CO	USD	-	477,000.00	-
FEDEX CORP 2020-1 CLASS	USD	-	482,000.00	-	3.100% 09/01/2023				
AA PASS THROUGH TRUST					GENERAL ELECTRIC CO	USD	-	1,614,000.00	-
1.875% 20/02/2034					4.250% 01/05/2040				
FEDEX CORP 3.875%	USD	1,275,000.00	2,376,000.00	-	GENERAL MOTORS CO	USD	1,562,000.00	-	-
01/08/2042					5.950% 01/04/2049				
FEDEX CORP 3.900%	USD	-	92,000.00	-	GENERAL MOTORS CO	USD	-	4,578,000.00	-
01/02/2035					6.125% 01/10/2025				
FEDEX CORP 4.100%	USD	-	6,355,000.00	-	GENERAL MOTORS CO	USD	-	196,000.00	-
01/02/2045					6.750% 01/04/2046				
FEDEX CORP 4.100%	USD	7,934,000.00	2,130,000.00	-	GENERAL MOTORS	USD	-	3,930,000.00	-
15/04/2043					FINANCIAL CO INC 2.700%				
FEDEX CORP 4.550%	USD	-	2,100,000.00	-	20/08/2027				
01/04/2046					GENERAL MOTORS	USD	-	3,406,000.00	-
FEDEX CORP 4.950%	USD	-	100,000.00	-	FINANCIAL CO INC 5.200%				
17/10/2048					20/03/2023				
FEDEX CORP 5.100%	USD	-	3,132,000.00	-	GENTING NY LLC/GENNY	USD	1,703,000.00	1,703,000.00	-
15/01/2044					CAP 3.300% 15/02/2026				
FIDELITY NATIONAL	USD	7,757,000.00	7,757,000.00	-	GEORGIA POWER CO	USD	-	5,004,000.00	-
INFORMATION SERVICES					2.650% 15/09/2029				
INC 0.375% 01/03/2023					GEORGIA POWER CO	USD	-	135,000.00	-
FIDELITY NATIONAL	USD	5,431,000.00	-	-	4.300% 15/03/2042				
INFORMATION SERVICES					GEORGIA POWER CO	USD	-	252,000.00	-
INC 0.600% 01/03/2024					4.300% 15/03/2043				
FIDELITY NATIONAL	USD	8,533,000.00	6,022,000.00	-	GEORGIA-PACIFIC LLC	USD	13,947,000.00	5,294,000.00	-
INFORMATION SERVICES					0.625% 15/05/2024				
INC 1.150% 01/03/2026					GEORGIA-PACIFIC LLC	USD	16,458,000.00	8,788,000.00	-
FIDELITY NATIONAL	USD	3,878,000.00	2,327,000.00	-	0.950% 15/05/2026				
INFORMATION SERVICES					GEORGIA-PACIFIC LLC	USD	-	3,115,000.00	-
INC 2.250% 01/03/2031					2.100% 30/04/2027				

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
GEORGIA-PACIFIC LLC 2.300% 30/04/2030	USD	-	2,747,000.00	-	HEALTH CARE SERVICE CORP A MUTUAL LEGAL RESERVE CO 2.200%	USD	-	3,606,000.00	-
GILEAD SCIENCES INC 0.750% 29/09/2023	USD	16,768,000.00	11,166,000.00	-	01/06/2030 HERSHEY COMPANY	USD	-	721,000.00	-
GILEAD SCIENCES INC 1.200% 01/10/2027	USD	-	3,239,000.00	-	3.125% 15/11/2049 HESS CORP 5.600%	USD	5,086,000.00	-	-
GILEAD SCIENCES INC 3.500% 01/02/2025	USD	3,240,000.00	248,000.00	-	15/02/2041 HOME DEPOT INC/THE	USD	-	1,578,000.00	-
GLOBAL NET LEASE 3.750% 15/12/2027	USD	16,930,000.00	16,930,000.00	-	3.125% 15/12/2049 HOME DEPOT INC/THE	USD	-	5,169,000.00	-
GLOBAL PAYMENTS INC 2.650% 15/02/2025	USD	-	11,916,000.00	-	3.300% 15/04/2040 HP INC 6.000% 15/09/2041	USD	-	2,654,000.00	-
GOLDMAN SACHS BDC INC 2.875% 15/01/2026	USD	12,732,000.00	12,732,000.00	-	HSBC HOLDINGS PLC FRN PERP	USD	5,646,000.00	5,646,000.00	-
GOLDMAN SACHS CAPITAL I 6.345% 15/02/2034	USD	-	1,935,000.00	-	HSBC HOLDINGS PLC FRN PERP	USD	13,740,000.00	8,950,000.00	-
GOLDMAN SACHS GROUP INC 27/01/2032 FRN	USD	7,661,000.00	7,661,000.00	-	HSBC HOLDINGS PLC 07/11/2025 FRN	USD	-	6,426,000.00	-
GOLDMAN SACHS GROUP INC/THE 05/06/2028 FRN	USD	-	1,000,000.00	-	HSBC HOLDINGS PLC 13/03/2028 FRN	USD	-	4,040,000.00	-
GOLDMAN SACHS GROUP INC/THE 24/07/2023 FRN	USD	7,190,000.00	-	-	HSBC HOLDINGS PLC 18/04/2026 FRN	USD	3,687,000.00	-	-
GOLDMAN SACHS GROUP INC/THE 28/10/2027 FRN	USD	4,284,000.00	-	-	HSBC HOLDINGS PLC 19/06/2029 FRN	USD	-	3,433,000.00	-
GOLDMAN SACHS GROUP INC/THE 3.500% 01/04/2025	USD	-	5,228,000.00	-	HSBC HOLDINGS PLC 22/09/2028 FRN	USD	-	24,883,000.00	-
GOLDMAN SACHS GROUP INC/THE 6.250% 01/02/2041	USD	-	65,000.00	-	HSBC HOLDINGS PLC 24/05/2027 FRN	USD	6,505,000.00	2,098,000.00	-
GOLDMAN SACHS GROUP INC/THE 6.450% 01/05/2036	USD	1,684,000.00	-	-	HUDSON PACIFIC PROPERTIES LP 3.950% 01/11/2027	USD	-	1,813,000.00	-
GOLDMAN SACHS GROUP INC/THE 6.750% 01/10/2037	USD	-	1,007,000.00	-	HUDSON PACIFIC PROPERTIES LP 4.650% 01/04/2029	USD	-	4,126,000.00	-
GOLDMAN SACHS GROUP 09/03/2027 FRN	USD	14,222,000.00	14,222,000.00	-	HUMANA INC 4.625% 01/12/2042	USD	-	797,000.00	-
GOLUB CAPITAL BDC 2.500% 24/08/2026	USD	3,896,000.00	3,896,000.00	-	HUNTINGTON BANCSHARES INC/OH FRN	USD	-	5,689,000.00	-
GRAPHIC PACKAGING INTERNATIONAL LLC 1.512% 15/04/2026	USD	5,272,000.00	-	-	PERP HYUNDAI CAPITAL SERVICES 1.250% 08/02/2026	USD	4,301,000.00	4,301,000.00	-
GREAT-WEST LIFECO US FINANCE 2020 LP 0.904% 12/08/2025	USD	-	15,672,000.00	-	IBM CORP 1.700% 15/05/2027	USD	-	6,365,000.00	-
GUARDIAN LIFE GLOBAL FUNDING 1.250% 19/11/2027	USD	15,393,000.00	4,561,000.00	-	IBM CREDIT LLC 3.600% 30/11/2021	USD	-	631,000.00	-
GUARDIAN LIFE INSURANCE CO OF AMERICA/THE 3.700% 22/01/2070	USD	3,582,000.00	8,713,000.00	-	ILLUMINA INC 2.550% 23/03/2031	USD	5,553,000.00	-	-
HARTFORD FINANCIAL SERVICES GROUP INC/THE 12/02/2047 FRN	USD	8,805,000.00	3,760,000.00	-	INDIANA MICHIGAN POWER CO 6.050% 15/03/2037	USD	-	193,000.00	-
HARTFORD FINANCIAL SERVICES GROUP INC/THE 5.950% 15/10/2036	USD	4,853,000.00	4,483,000.00	-	INTEL CORP 3.250% 15/11/2049	USD	848,000.00	2,285,000.00	-
HARTFORD FINANCIAL SERVICES GROUP INC/THE 6.625% 30/03/2040	USD	-	6,357,000.00	-	INTEL CORP 3.700% 29/07/2025	USD	-	390,000.00	-
HARTFORD FINANCIAL SERVICES 6.100% 01/10/2041	USD	2,774,000.00	2,774,000.00	-	INTEL CORP 3.900% 25/03/2030	USD	-	1,388,000.00	-
HCA INC 4.125% 15/06/2029	USD	5,413,000.00	3,264,000.00	-	INTEL CORP 4.750% 25/03/2050	USD	5,471,000.00	1,807,000.00	-
HCA INC 5.250% 15/06/2049	USD	-	968,000.00	-	INTEL CORP 4.950% 25/03/2060	USD	3,839,000.00	7,339,000.00	-
					INTERCONTINENTAL EXCHANGE INC 1.850% 15/09/2032	USD	-	6,945,000.00	-
					INTERCONTINENTAL EXCHANGE INC 2.350% 15/09/2022	USD	-	5,000,000.00	-
					INTERCONTINENTAL EXCHANGE INC 2.650% 15/09/2040	USD	-	2,461,000.00	-

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
INTERCONTINENTAL EXCHANGE INC 3.000% 15/06/2050	USD	-	2,937,000.00	-	JPMORGAN CHASE & CO 05/12/2029 FRN	USD	33,362,000.00	19,576,000.00	-
INTERCONTINENTAL EXCHANGE INC 3.450% 21/09/2023	USD	-	3,783,000.00	-	JPMORGAN CHASE & CO 13/03/2026 FRN	USD	-	2,285,000.00	-
INTERCONTINENTAL EXCHANGE INC 4.000% 15/10/2023	USD	-	223,000.00	-	JPMORGAN CHASE & CO 15/10/2025 FRN	USD	-	8,785,000.00	-
INTERCONTINENTAL EXCHANGE INC 4.250% 21/09/2048	USD	-	875,000.00	-	JPMORGAN CHASE & CO 15/10/2030 FRN	USD	-	6,478,000.00	-
INTERNATIONAL BUSINESS MACHINES CORP 1.950% 15/05/2030	USD	-	1,380,000.00	-	JPMORGAN CHASE & CO 15/11/2048 FRN	USD	6,151,000.00	3,988,000.00	-
INTERNATIONAL BUSINESS MACHINES CORP 3.300% 15/05/2026	USD	-	138,000.00	-	JPMORGAN CHASE & CO 16/02/2025 FRN	USD	3,053,000.00	-	-
INTERNATIONAL BUSINESS MACHINES CORP 3.500% 15/05/2029	USD	6,791,000.00	-	-	JPMORGAN CHASE & CO 19/11/2041 FRN	USD	20,022,000.00	18,592,000.00	-
INTERNATIONAL PAPER CO 4.350% 15/08/2048	USD	-	5,372,000.00	-	JPMORGAN CHASE & CO 22/04/2026 FRN	USD	-	5,000,000.00	-
INTERNATIONAL PAPER CO 4.400% 15/08/2047	USD	-	1,820,000.00	-	JPMORGAN CHASE & CO 22/04/2041 FRN	USD	-	14,070,000.00	-
IPALCO ENTERPRISES INC 3.700% 01/09/2024	USD	-	398,000.00	-	JPMORGAN CHASE & CO 22/04/2051 FRN	USD	-	1,587,000.00	-
IPALCO ENTERPRISES INC 4.250% 01/05/2030	USD	-	359,000.00	-	JPMORGAN CHASE & CO 23/04/2029 FRN	USD	3,805,000.00	-	-
JAB HOLDINGS BV 2.200% 23/11/2030	USD	2,750,000.00	2,750,000.00	-	JPMORGAN CHASE & CO 25/04/2023 FRN	USD	-	44,000.00	-
JERSEY CENTRAL POWER & LIGHT CO 4.300% 15/01/2026	USD	-	423,000.00	-	KENNAMETAL INC 2.800% 01/03/2031	USD	1,783,000.00	1,783,000.00	-
JOHN DEERE CAPITAL CORP 0.400% 10/10/2023	USD	4,626,000.00	4,626,000.00	-	KEURIG DR PEPPER INC 3.551% 25/05/2021	USD	-	5,171,000.00	-
JOHN DEERE CAPITAL CORP 2.050% 09/01/2025 EMTN	USD	-	3,750,000.00	-	KEURIG DR PEPPER INC 4.057% 25/05/2023	USD	-	796,000.00	-
JOHN DEERE CAPITAL CORP 2.250% 14/09/2026	USD	-	4,519,000.00	-	KIMCO REALTY CORP KITE REALTY GROUP LP	USD	10,996,000.00	10,996,000.00	-
JOHNSON & JOHNSON 0.950% 01/09/2027	USD	-	353,000.00	-	4.000% 01/10/2026	USD	8,413,000.00	5,135,000.00	-
JOHNSON & JOHNSON 1.300% 01/09/2030	USD	-	4,343,000.00	-	KKR GROUP FINANCE CO VII LLC 3.625% 25/02/2050	USD	-	7,876,000.00	-
JOHNSON & JOHNSON 2.100% 01/09/2040	USD	-	1,564,000.00	-	KLA CORP 3.300% 01/03/2050	USD	-	11,018,000.00	-
JOHNSON & JOHNSON 2.250% 01/09/2050	USD	-	1,760,000.00	-	LABORATORY CORP OF AMERICA HOLDINGS	USD	-	6,088,000.00	-
JOHNSON & JOHNSON 2.450% 01/09/2060	USD	-	5,831,000.00	-	3.200% 01/02/2022	USD	-	430,000.00	-
JOHNSON & JOHNSON 3.550% 01/03/2036	USD	3,658,000.00	3,658,000.00	-	LABORATORY CORP OF AMERICA HOLDINGS	USD	-	105,000.00	-
JOHNSON & JOHNSON 3.625% 03/03/2037	USD	3,378,000.00	-	-	3.750% 23/08/2022	USD	-	105,000.00	-
JOHNSON & JOHNSON 3.700% 01/03/2046	USD	-	1,128,000.00	-	LABORATORY CORP OF AMERICA HOLDINGS	USD	-	105,000.00	-
JOHNSON & JOHNSON 4.375% 05/12/2033	USD	-	3,658,000.00	-	4.700% 01/02/2045	USD	6,353,000.00	6,353,000.00	-
JPMORGAN CHASE & CO FRN PERP	USD	-	8,860,000.00	-	LEIDOS INC 2.300% 15/02/2031	USD	-	4,600,000.00	-
JPMORGAN CHASE & CO FRN 19/11/2031	USD	7,436,000.00	7,436,000.00	-	LENOVO GROUP LTD 3.421% 02/11/2030	USD	4,600,000.00	4,600,000.00	-
JPMORGAN CHASE & CO 01/06/2024 FRN	USD	-	329,000.00	-	LIBERTY MUTUAL GROUP INC 3.951% 15/10/2050	USD	9,161,000.00	9,161,000.00	-
JPMORGAN CHASE & CO 01/06/2028 FRN	USD	-	629,000.00	-	LIBERTY MUTUAL GROUP INC 4.300% 01/02/2061	USD	11,208,000.00	745,000.00	-
JPMORGAN CHASE & CO 04/02/2027 FRN	USD	14,029,000.00	1,929,000.00	-	LLOYDS BANKING GROUP PLC 05/02/2026 FRN	USD	-	9,481,000.00	-
JPMORGAN CHASE & CO 04/02/2032 FRN	USD	57,773,000.00	52,790,000.00	-	LLOYDS BANKING GROUP PLC 09/07/2025 FRN	USD	-	810,000.00	-
					LLOYDS BANKING GROUP PLC 15/06/2023 FRN	USD	-	7,235,000.00	-
					LOWE'S COS INC 1.300% 15/04/2028	USD	1,851,000.00	1,851,000.00	-
					LOWE'S COS INC 1.700% 15/10/2030	USD	2,775,000.00	2,775,000.00	-
					LOWE'S COS INC 2.625% 01/04/2031	USD	9,020,000.00	9,020,000.00	-
					LOWE'S COS INC 3.000% 15/10/2050	USD	2,775,000.00	2,775,000.00	-
					LOWE'S COS INC 3.700% 15/04/2046	USD	-	1,021,000.00	-

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
LOWE'S COS INC 4.050% 03/05/2047	USD	-	2,264,000.00	-	MICROSOFT CORP 2.921% 17/03/2052	USD	10,229,000.00	-	-
LOWE'S COS INC 4.500% 15/04/2030	USD	-	4,909,000.00	-	MICROSOFT CORP 3.450% 08/08/2036	USD	-	254,000.00	-
LSEGA FINANCING PLC 1.375% 06/04/2026	USD	7,476,000.00	-	-	MICROSOFT CORP 3.500% 15/11/2042	USD	-	76,000.00	-
LSEGA FINANCING PLC 2.500% 06/04/2031	USD	7,562,000.00	-	-	MICROSOFT CORP 3.700% 08/08/2046	USD	2,827,000.00	5,894,000.00	-
LSEGA FINANCING PLC 3.200% 06/04/2041	USD	3,333,000.00	-	-	MICROSOFT CORP 3.950% 08/08/2056	USD	-	203,000.00	-
LYB INTERNATIONAL FINANCE III LLC 2.250% 10/01/2030	USD	4,626,000.00	4,626,000.00	-	MICROSOFT CORP 4.100% 06/02/2037	USD	-	7,000.00	-
LYB INTERNATIONAL FINANCE III LLC 3.375% 01/10/2040	USD	2,775,000.00	2,775,000.00	-	MICROSOFT CORP 4.200% 03/11/2035	USD	-	66,000.00	-
L3HARRIS TECHNOLOGIES INC 1.800% 15/01/2031	USD	11,950,000.00	1,567,000.00	-	MIDAMERICAN ENERGY CO 4.250% 01/05/2046	USD	3,457,000.00	-	-
MAIN STREET CAPITAL CORP 3.000% 14/07/2026	USD	11,251,000.00	1,920,000.00	-	MIDAMERICAN ENERGY CO 4.400% 15/10/2044	USD	2,735,000.00	1,171,000.00	-
MAIN STREET CAPITAL CORP 5.200% 01/05/2024	USD	-	3,862,000.00	-	MISSISSIPPI POWER CO 4.250% 15/03/2042	USD	-	145,000.00	-
MARATHON PETROLEUM CORP 4.500% 01/04/2048	USD	-	1,340,000.00	-	MISSISSIPPI POWER CO 4.750% 15/10/2041	USD	-	59,000.00	-
MARATHON PETROLEUM CORP 5.000% 15/09/2054	USD	-	320,000.00	-	mitsubishi UFJ FINANCIAL GROUP INC 15/09/2024	USD	-	13,867,000.00	-
MARATHON PETROLEUM CORP 5.125% 01/04/2024	USD	-	495,000.00	-	MIZUHO FINANCIAL GROUP INC 25/05/2026 FRN	USD	-	10,226,000.00	-
MARS INC 2.375% 16/07/2040	USD	-	7,257,000.00	-	MONDELEZ INTERNATIONAL INC	USD	-	15,533,000.00	-
MASCO CORP 1.500% 15/02/2028	USD	5,150,000.00	1,471,000.00	-	0.625% 01/07/2022	USD	-	24,511,000.00	-
MASCO CORP 2.000% 15/02/2031	USD	5,452,000.00	1,558,000.00	-	MORGAN STANLEY 01/04/2031 FRN EMTN	USD	-	6,278,000.00	-
MASTERCARD INC 1.900% 15/03/2031	USD	3,761,000.00	3,761,000.00	-	MORGAN STANLEY 10/11/2023 FRN EMTN	USD	10,325,000.00	6,278,000.00	-
MCCORMICK & CO 1.850% 15/02/2031	USD	7,808,000.00	7,808,000.00	-	MORGAN STANLEY 10/12/2026 FRN	USD	12,401,000.00	6,195,000.00	-
MCDONALD'S CORP 2.125% 01/03/2030 EMTN	USD	-	3,339,000.00	-	MORGAN STANLEY 13/02/2032 FRN	USD	26,993,000.00	26,993,000.00	-
MCDONALD'S CORP 2.625% 15/01/2022	USD	-	840,000.00	-	MORGAN STANLEY 21/10/2025 FRN	USD	7,251,000.00	7,251,000.00	-
MCDONALD'S CORP 28/10/2021 FRN EMTN	USD	-	2,266,000.00	-	MORGAN STANLEY 22/07/2025 FRN EMTN	USD	-	574,000.00	-
MCDONALD'S CORP 4.200% 01/04/2050 EMTN	USD	581,000.00	1,323,000.00	-	MORGAN STANLEY 23/01/2030 FRN	USD	-	5,300,000.00	-
MCDONALD'S CORP 4.450% 01/09/2048 EMTN	USD	-	557,000.00	-	MORGAN STANLEY 24/03/2051 FRN	USD	-	5,000,000.00	-
MCDONALD'S CORP 4.700% 09/12/2035 MTN	USD	-	196,000.00	-	MORGAN STANLEY 25/01/2052 FRN	USD	4,689,000.00	4,689,000.00	-
MCDONALD'S CORP 5.700% 01/02/2039 EMTN	USD	-	126,000.00	-	MORGAN STANLEY 28/04/2026 FRN EMTN	USD	-	2,131,000.00	-
MCKESSON CORP 0.900% 03/12/2025	USD	6,943,000.00	1,021,000.00	-	MORGAN STANLEY 3.625% 20/01/2027	USD	-	138,000.00	-
MERCK & CO INC 2.350% 24/06/2040	USD	-	3,221,000.00	-	MOSAIC CO 5.450% 15/11/2033	USD	-	1,294,000.00	-
METROPOLITAN EDISON CO 4.000% 15/04/2025	USD	-	275,000.00	-	MOSAIC CO 5.625% 15/11/2043	USD	-	535,000.00	-
MICROCHIP TECHNOLOGY INC 0.972% 15/02/2024	USD	4,092,000.00	-	-	MPLX LP 1.750% 01/03/2026	USD	-	5,225,000.00	-
MICROCHIP TECHNOLOGY INC 2.670% 01/09/2023	USD	-	7,542,000.00	-	MPLX LP 2.650% 15/08/2030	USD	-	1,068,000.00	-
MICRON TECHNOLOGY INC 2.497% 24/04/2023	USD	-	6,953,000.00	-	MPLX LP 4.000% 15/02/2025	USD	-	358,000.00	-
MICROSOFT CORP 2.400% 08/08/2026	USD	1,000,000.00	1,000,000.00	-	MPLX LP 4.700% 15/04/2048	USD	1,558,000.00	-	-
MICROSOFT CORP 2.525% 01/06/2050	USD	-	4,000.00	-	MPLX LP 5.200% 01/03/2047	USD	5,814,000.00	2,314,000.00	-
MICROSOFT CORP 2.675% 01/06/2060	USD	1,834,000.00	4,015,000.00	-	MPLX LP 5.200% 01/12/2047	USD	1,733,000.00	-	-
					MPLX LP 5.500% 15/02/2049	USD	-	803,000.00	-

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
MYLAN INC 4.550%	USD	3,123,000.00	-	-	NIKE INC 3.250%	USD	-	2,228,000.00	-
15/04/2028					27/03/2040				
MYLAN INC 5.200%	USD	-	2,604,000.00	-	NIPPON LIFE INSURANCE	USD	8,200,000.00	2,434,000.00	-
15/04/2048					CO 21/01/2051 FRN				
MYLAN INC/PA 5.400%	USD	-	49,000.00	-	NISSAN MOTOR CO LTD	USD	30,361,000.00	45,749,000.00	-
29/11/2043					4.345% 17/09/2027				
NASDAQ INC 0.445%	USD	8,059,000.00	8,059,000.00	-	NISSAN MOTOR CO LTD	USD	17,298,000.00	33,073,000.00	-
21/12/2022					4.810% 17/09/2030				
NASDAQ INC 1.650%	USD	8,035,000.00	8,035,000.00	-	NISSAN MOTOR CO 3.522%	USD	5,766,000.00	5,766,000.00	-
15/01/2031					17/09/2025				
NASDAQ INC 2.500%	USD	9,912,000.00	9,040,000.00	-	NOBLE ENERGY INC 3.250%	USD	-	67,000.00	-
21/12/2040					15/10/2029				
NATIONAL HEALTH	USD	3,042,000.00	3,042,000.00	-	NOBLE ENERGY INC 4.200%	USD	-	1,744,000.00	-
INVESTOR 3.000%					15/10/2049				
01/02/2031					NORDEA BANK ABP 0.750%	USD	-	7,148,000.00	-
NATIONAL RETAIL	USD	5,387,000.00	5,387,000.00	-	28/08/2025				
PROPERTIES INC 3.500%					NORFOLK SOUTHERN CORP	USD	-	1,505,000.00	-
15/04/2051					3.950% 01/10/2042				
NATIONAL RURAL UTILITIES	USD	18,640,000.00	-	-	NORTHERN STATES POWER	USD	-	1,818,000.00	-
COOPERATIVE FINANCE					CO/MN 2.600%				
CORP 1.000% 15/06/2026					01/06/2051				
NATIONAL RURAL UTILITIES	USD	1,588,000.00	403,000.00	-	NORTHERN TRUST CORP	USD	-	3,879,000.00	-
COOPERATIVE FINANCE					1.950% 01/05/2030				
CORP 20/04/2046 FRN					NORTHWESTERN MUTUAL	USD	5,728,000.00	1,162,000.00	-
NATIONAL RURAL UTILITIES	USD	4,408,000.00	-	-	GLOBAL FUNDING 0.800%				
COOPERATIVE FINANCE					14/01/2026				
CORP 2.400% 15/03/2030					NRG ENERGY INC 2.000%	USD	1,144,000.00	1,144,000.00	-
NATIONAL RURAL UTILITIES	USD	12,546,000.00	9,293,000.00	-	02/12/2025				
COOPERATIVE FINANCE					NRG ENERGY INC 2.450%	USD	954,000.00	954,000.00	-
CORP 3.050% 25/04/2027					02/12/2027				
NATIONAL RURAL UTILITIES	USD	5,260,000.00	587,000.00	-	NTC CAPITAL II 15/04/2027	USD	3,810,000.00	-	-
COOPERATIVE FINANCE					FRN				
CORP 4.023% 01/11/2032					NTT FINANCE CORP 1.162%	USD	7,417,000.00	7,417,000.00	-
NATIONAL RURAL UTILITIES	USD	5,464,000.00	5,464,000.00	-	03/04/2026				
COOPERATIVE FINANCE					NUTRIEN LTD 2.950%	USD	-	1,137,000.00	-
CORPORATION 1.650%					13/05/2030				
15/06/2031					NUTRIEN LTD 3.500%	USD	-	512,000.00	-
NATIONAL SECS CLEARING	USD	8,197,000.00	8,197,000.00	-	01/06/2023				
0.750% 07/12/2025					NUTRIEN LTD 3.950%	USD	-	1,213,000.00	-
NATIONAL SECURITIES	USD	-	8,405,000.00	-	13/05/2050				
CLEARING CORP 1.500%					NVIDIA CORP 2.850%	USD	-	1,413,000.00	-
23/04/2025					01/04/2030				
NATWEST GROUP PLC	USD	-	3,995,000.00	-	NVIDIA CORP 3.500%	USD	-	930,000.00	-
22/03/2025 FRN					01/04/2040				
NATWEST GROUP PLC	USD	-	5,863,000.00	-	NVIDIA CORP 3.700%	USD	-	1,006,000.00	-
28/11/2035 FRN					01/04/2060				
NBCUNIVERSAL	USD	-	259,000.00	-	NXP BV / NXP FUNDING LLC	USD	-	8,292,000.00	-
ENTERPRISE INC 5.250%					/ NXP USA INC 3.150%				
PERP					01/05/2027				
NESTLE HOLDINGS INC	USD	-	3,342,000.00	-	OLD REPUBLIC	USD	-	8,739,000.00	-
0.625% 15/01/2026					INTERNATIONAL CORP				
NESTLE HOLDINGS INC	USD	-	1,502,000.00	-	3.875% 26/08/2026				
1.000% 15/09/2027					OLD REPUBLIC	USD	-	8,028,000.00	-
NEW YORK LIFE GLOBAL	USD	-	2,982,000.00	-	INTERNATIONAL CORP				
FUNDING 0.950%					4.875% 01/10/2024				
24/06/2025					ONE GAS INC 0.850%	USD	11,459,000.00	-	-
NEW YORK LIFE GLOBAL	USD	-	278,000.00	-	11/03/2023				
FUNDING 1.100%					ONE GAS INC 1.100%	USD	3,820,000.00	-	-
05/05/2023					11/03/2024				
NEW YORK LIFE INSURANCE	USD	14,200,000.00	9,980,000.00	-	ORACLE CORP 1.650%	USD	15,652,000.00	14,209,000.00	-
CO 3.750% 15/05/2050					25/03/2026				
NEW YORK LIFE INSURANCE	USD	2,689,000.00	7,329,000.00	-	ORACLE CORP 2.875%	USD	7,565,000.00	7,565,000.00	-
CO 4.450% 15/05/2069					25/03/2031				
NEWCREST FINANCE PTY	USD	-	258,000.00	-	ORACLE CORP 2.950%	USD	7,409,000.00	-	-
LTD 3.250% 13/05/2030					15/05/2025				
NEWCREST FINANCE PTY	USD	-	2,307,000.00	-	ORACLE CORP 3.600%	USD	-	1,488,000.00	-
LTD 4.200% 13/05/2050					01/04/2040				
NEXTERA ENERGY CAPITAL	USD	-	4,122,000.00	-	ORACLE CORP 3.600%	USD	7,285,000.00	6,515,000.00	-
HOLDINGS INC 01/05/2079					01/04/2050				
FRN					ORACLE CORP 3.650%	USD	9,308,000.00	-	-
					25/03/2041				

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
ORACLE CORP 3.850% 01/04/2060	USD	-	7,667,000.00	-	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE	USD	-	2,724,000.00	-
ORACLE CORP 3.950% 25/03/2051	USD	6,053,000.00	6,053,000.00	-	CORP 3.800% 15/09/2030 PLAINS ALL AMERICAN	USD	-	3,645,000.00	-
ORACLE CORP 4.100% 25/03/2061	USD	7,565,000.00	7,565,000.00	-	PIPELINE LP / PAA FINANCE CORP 4.300% 31/01/2043	USD	-	71,000.00	-
ORANGE SA 9.000% 01/03/2031	USD	9,245,000.00	2,560,000.00	-	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE	USD	-	-	-
O'REILLY AUTOMOTIVE INC 1.750% 15/03/2031	USD	2,264,000.00	2,271,000.00	-	CORP 4.500% 15/12/2026 PLAINS ALL AMERICAN	USD	-	7,258,000.00	-
OWL ROCK CAPITAL CORP 3.400% 15/07/2026	USD	3,300,000.00	-	-	PIPELINE LP / PAA FINANCE CORP 4.650% 15/10/2025	USD	2,002,000.00	1,407,000.00	-
OWL ROCK CAPITAL CORP 3.750% 22/07/2025	USD	-	1,784,000.00	-	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE	USD	-	-	-
OWL ROCK TECHNOLOGY FINANCE CORP 3.750% 17/06/2026	USD	2,300,000.00	2,300,000.00	-	CORP 5.150% 01/06/2042 PPG INDUSTRIES INC	USD	5,195,000.00	-	-
OWL ROCK TECHNOLOGY FINANCE CORP 6.750% 30/06/2025	USD	-	764,000.00	-	1.200% 15/03/2026 PROCTER & GAMBLE	USD	16,458,000.00	16,458,000.00	-
PACIFICORP 4.100% 01/02/2042	USD	3,654,000.00	218,000.00	-	CO/THE 1.200% 29/10/2030	USD	-	-	-
PACIFICORP 4.150% 15/02/2050	USD	-	1,734,000.00	-	PROSPECT CAPITAL CORP 3.706% 22/01/2026	USD	5,712,000.00	5,712,000.00	-
PARTNERRE FINANCE B LLC 01/10/2050 FRN	USD	-	4,625,000.00	-	PRUDENTIAL FINANCIAL INC 5.700% 14/12/2036	CAD	4,653,000.00	4,653,000.00	-
PAYPAL HOLDINGS INC 2.200% 26/09/2022	USD	7,172,000.00	14,059,000.00	-	PUBLIC SERVICE CO OF NEW HAMPSHIRE 3.500%	USD	-	493,000.00	-
PAYPAL HOLDINGS INC 2.400% 01/10/2024	USD	-	4,871,000.00	-	01/11/2023 PUBLIC SERVICE CO OF	USD	-	896,000.00	-
PAYPAL HOLDINGS INC 2.850% 01/10/2029	USD	9,817,000.00	674,000.00	-	NEW HAMPSHIRE 3.600% 01/07/2049	USD	-	1,100,000.00	-
PECO ENERGY CO 3.050% 15/03/2051	USD	3,848,000.00	-	-	PUBLIC SERVICE CO OF NEW HAMPSHIRE 4.050%	USD	-	-	-
PENSKE TRUCK LEASING/PTL 1.200% 15/11/2025	USD	6,933,000.00	6,933,000.00	-	01/06/2021 RAYMOND JAMES	USD	3,709,000.00	3,709,000.00	-
PEPSICO INC 3.375% 29/07/2049	USD	-	181,000.00	-	FINANCIAL 3.750% 01/04/2051	USD	-	345,000.00	-
PEPSICO INC 3.500% 19/03/2040	USD	-	1,811,000.00	-	RAYTHEON TECHNOLOGIES CORP 2.800% 15/03/2022	USD	-	436,000.00	-
PERKINELMER INC 3.300% 15/09/2029	USD	12,283,000.00	-	-	RAYTHEON TECHNOLOGIES CORP 3.200% 15/03/2024	USD	-	2,000.00	-
PFIZER INC 2.700% 28/05/2050	USD	-	3,734,000.00	-	CORP 3.650% 16/08/2023 RAYTHEON TECHNOLOGIES	USD	-	424,000.00	-
PFIZER INC 2.750% 03/06/2026	USD	-	6,204,000.00	-	CORP 4.350% 15/04/2047 RAYTHEON TECHNOLOGIES	USD	-	439,000.00	-
PFIZER INC 3.900% 15/03/2039	USD	-	2,008,000.00	-	CORP 4.500% 01/06/2042 RAYTHEON TECHNOLOGIES	USD	-	31,000.00	-
PFIZER INC 4.000% 15/12/2036	USD	-	161,000.00	-	CORP 4.800% 15/12/2043 RAYTHEON TECHNOLOGIES	USD	-	59,000.00	-
PHILLIPS 66 0.900% 15/02/2024	USD	4,649,000.00	1,384,000.00	-	CORP 5.400% 01/05/2035 RAYTHEON TECHNOLOGIES	USD	-	321,000.00	-
PHILLIPS 66 2.150% 15/12/2030	USD	-	3,682,000.00	-	CORP 5.700% 15/04/2040 RAYTHEON TECHNOLOGIES	USD	-	187,000.00	-
PIEDMONT NATURAL GAS CO INC 3.350% 01/06/2050	USD	-	250,000.00	-	CORP 6.125% 15/07/2038 REGENCY CENTERS LP	USD	2,462,000.00	1,155,000.00	-
PIEDMONT OPERATING PARTNERSHIP LP 3.150% 15/08/2030	USD	-	5,964,000.00	-	3.700% 15/06/2030 REPUBLIC SERVICES INC	USD	6,506,000.00	3,460,000.00	-
PIONEER NATURAL RESOURCES CO 1.900% 15/08/2030	USD	-	3,351,000.00	-	0.875% 15/11/2025 REPUBLIC SERVICES INC	USD	-	8,209,000.00	-
PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 3.550% 15/12/2029	USD	-	5,858,000.00	-	1.450% 15/02/2031 REPUBLIC SERVICES INC	USD	4,647,000.00	1,199,000.00	-
PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 3.600% 01/11/2024	USD	-	329,000.00	-	1.750% 15/02/2032 RESORTS WORLD/RWLV	USD	6,600,000.00	3,800,000.00	-
					CAP P/P 4.625% 06/04/2031	USD	300,000.00	1,507,000.00	-
					RETAIL OPPORTUNITY INVESTMENTS	USD	-	-	-
					PARTNERSHIP LP 4.000% 15/12/2024	USD	-	-	-

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
RETAIL OPPORTUNITY INVESTMENTS PARTNERSHIP LP 5.000% 15/12/2023	USD	12,871,000.00	16,694,000.00	-	SOUTHERN CALIFORNIA EDISON CO 3.650% 01/02/2050	USD	-	1,933,000.00	-
ROSS STORES INC 5.450% 15/04/2050	USD	-	6,011,000.00	-	SOUTHERN CALIFORNIA EDISON CO 4.050% 15/03/2042	USD	-	249,000.00	-
ROYAL BANK OF CANADA 0.500% 26/10/2023	USD	13,868,000.00	13,868,000.00	-	SOUTHERN CALIFORNIA EDISON CO 4.125% 01/03/2048	USD	-	804,000.00	-
ROYALTY PHARMA PLC 0.750% 02/09/2023	USD	-	4,623,000.00	-	SOUTHERN CO GAS CAPITAL CORP 4.400% 30/05/2047	USD	-	1,193,000.00	-
ROYALTY PHARMA PLC 1.200% 02/09/2025	USD	-	565,000.00	-	SOUTHERN CO GAS CAPITAL CORP 5.875% 15/03/2041	USD	-	284,000.00	-
ROYALTY PHARMA PLC 1.750% 02/09/2027	USD	-	5,987,000.00	-	SOUTHERN CO/THE 15/01/2051 FRN	USD	-	9,776,000.00	-
ROYALTY PHARMA PLC 2.200% 02/09/2030	USD	-	6,472,000.00	-	SOUTHWESTERN ELECTRIC POWER CO 6.200% 15/03/2040	USD	-	980,000.00	-
ROYALTY PHARMA PLC 3.300% 02/09/2040	USD	-	2,345,000.00	-	SOUTHWESTERN PUBLIC SERVICE CO 3.150% 01/05/2050	USD	-	1,142,000.00	-
ROYALTY PHARMA PLC 3.550% 02/09/2050	USD	2,803,000.00	12,047,000.00	-	S&P GLOBAL INC 1.250% 15/08/2030	USD	-	1,869,000.00	-
SABINE PASS LIQUEFACTION LLC 4.200% 15/03/2028	USD	-	1,084,000.00	-	S&P GLOBAL INC 2.300% 15/08/2060	USD	-	1,403,000.00	-
SABINE PASS LIQUEFACTION LLC 4.500% 15/05/2030	USD	1,812,000.00	4,662,000.00	-	STANDARD CHARTERED PLC 12/01/2025	USD	4,029,000.00	4,029,000.00	-
SAUDI ARABIAN OIL CO 2.250% 24/11/2030	USD	3,100,000.00	3,100,000.00	-	STANDARD CHARTERED PLC FRN PERP	USD	4,189,000.00	4,189,000.00	-
SAUDI ARABIAN OIL CO 3.250% 24/11/2050	USD	3,100,000.00	3,100,000.00	-	STANDARD CHARTERED PLC 14/01/2027 FRN	USD	10,639,000.00	1,704,000.00	-
SCENTRE GROUP TRUST 2 24/09/2080 FRN	USD	-	5,934,000.00	-	STANDARD CHARTERED PLC 18/02/2036 FRN	USD	16,707,000.00	12,455,000.00	-
SCENTRE GROUP TRUST 2 24/09/2080 FRN	USD	-	9,252,000.00	-	STANDARD CHARTERED PLC 23/03/2025 FRN	USD	4,534,000.00	-	-
SERVICE PROPERTIES 5.500% 15/12/2027	USD	2,884,000.00	2,884,000.00	-	STARBUCKS CORP 3.850% 01/10/2023	USD	-	7,337,000.00	-
SHELL INTERNATIONAL FINANCE BV 3.250% 06/04/2050	USD	-	35,000.00	-	STEEL DYNAMICS INC 1.650% 15/10/2027	USD	6,476,000.00	495,000.00	-
SHELL INTERNATIONAL FINANCE BV 4.000% 10/05/2046	USD	-	1,253,000.00	-	STEEL DYNAMICS INC 3.250% 15/10/2050	USD	8,327,000.00	6,629,000.00	-
SHELL INTERNATIONAL FINANCE BV 4.125% 11/05/2035	USD	-	132,000.00	-	STERIS IRISH FINCO UNLTD CO 2.700% 15/03/2031	USD	2,646,000.00	-	-
SIEMENS FINANCIERINGSMAATSCHA PPIJ NV 1.700% 11/03/2028	USD	7,683,000.00	941,000.00	-	STERIS IRISH FINCO UNLTD CO 3.750% 15/03/2051	USD	4,163,000.00	-	-
SIEMENS FINANCIERINGSMAATSCHA PPIJ NV 2.875% 11/03/2041	USD	4,528,000.00	-	-	SUMITOMO MITSUI FINANCIAL GROUP INC 2.142% 23/09/2030	USD	-	18,496,000.00	-
SIEMENS FINANCIERINGSMAATSCHA PPIJ NV 2.875% 11/03/2041	USD	7,683,000.00	7,683,000.00	-	SUMITOMO MITSUI TRUST BANK LTD 1.550% 25/03/2026 EMTN	USD	3,751,000.00	-	-
SIEMENS FINANCIERINGSMAT 2.150% 11/03/2031	USD	-	-	-	SVENSKA HANDELSBANKEN AB FRN PERP	USD	-	2,000,000.00	-
SIERRA PACIFIC POWER CO 2.600% 01/05/2026	USD	8,078,000.00	375,000.00	-	SVENSKA HANDELSBANKEN AB FRN PERP	USD	1,000,000.00	16,400,000.00	-
SKANDINAVISKA ENSKILDA BANKEN AB 0.850% 02/09/2025	USD	-	6,470,000.00	-	SWEDBANK AB 1.300% 02/06/2023	USD	-	2,503,000.00	-
SKANDINAVISKA ENSKILDA BANKEN AB 2.800% 11/03/2022	USD	-	3,600,000.00	-	SYNOVUS FINANCIAL CORP 15/12/2025 FRN	USD	-	1,404,000.00	-
SLM CORP 4.200% 29/10/2025	USD	8,663,000.00	8,663,000.00	-	TAKEDA PHARMACEUTICAL CO LTD 3.025% 09/07/2040	USD	-	3,042,000.00	-
SMITH & NEPHEW PLC 2.032% 14/10/2030	USD	7,402,000.00	7,402,000.00	-	TAKEDA PHARMACEUTICAL CO LTD 3.375% 09/07/2060	USD	1,406,000.00	200,000.00	-
SOUTH JERSEY INDUSTRIES INC 5.020% 15/04/2031	USD	9,974,000.00	-	-	TAKEDA PHARMACEUTICAL CO LTD 4.000% 26/11/2021	USD	-	12,108,000.00	-
					TAKEDA PHARMACEUTICAL CO LTD 5.000% 26/11/2028	USD	-	5,512,000.00	-

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA 3.300% 15/05/2050	USD	17,074,000.00	19,967,000.00	-	TOTAL CAPITAL INTERNATIONAL SA 3.127% 29/05/2050	USD	-	1,844,000.00	-
TELEDYNE TECHNOLOGIES INC 1.600% 01/04/2026	USD	11,486,000.00	-	-	TOTAL CAPITAL INTERNATIONAL SA 3.386% 29/06/2060	USD	-	564,000.00	-
TELEDYNE TECHNOLOGIES INC 2.250% 01/04/2028	USD	3,829,000.00	-	-	TOYOTA MOTOR CORP 1.339% 25/03/2026	USD	6,820,000.00	3,410,000.00	-
TELEDYNE TECHNOLOGIES INC 2.750% 01/04/2031	USD	11,486,000.00	11,486,000.00	-	TOYOTA MOTOR CREDIT CORP 1.650% 10/01/2031	USD	13,685,000.00	13,685,000.00	-
TENCENT HOLDINGS LTD 1.810% 26/01/2026	USD	-	9,375,000.00	-	TOYOTA MOTOR CREDIT CORP 0.800% 16/10/2025	USD	9,063,000.00	9,063,000.00	-
TENCENT HOLDINGS LTD 2.390% 03/06/2030	USD	-	3,550,000.00	-	TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.250% 15/05/2030	USD	-	289,000.00	-
TENCENT HOLDINGS LTD 3.290% 03/06/2060	USD	-	4,299,000.00	-	TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.250% 15/05/2030	USD	-	972,000.00	-
TENCENT HOLDINGS LTD 3.575% 11/04/2026	USD	-	2,049,000.00	-	TRAVELERS COS INC 5.350% 01/11/2040	USD	-	8,135,000.00	-
THERMO FISHER SCIENTIFIC INC 2.600% 01/10/2029	USD	2,232,000.00	-	-	TRUIST BANK 15/03/2028	USD	12,909,000.00	-	-
TIME WARNER ENTERTAINMENT CO LP 8.375% 15/07/2033	USD	-	210,000.00	-	FRN TRUIST BANK 15/05/2027	USD	6,879,000.00	-	-
TJX COS INC 1.150% 15/05/2028	USD	1,688,000.00	1,688,000.00	-	FRN TRUIST FINANCIAL CORP 02/03/2027	USD	7,726,000.00	-	-
TJX COS INC 1.600% 15/05/2031	USD	1,406,000.00	1,406,000.00	-	FRN TSMC GLOBAL LTD 0.750% 28/09/2025	USD	-	352,000.00	-
T-MOBILE USA INC 2.050% 15/02/2028	USD	-	4,651,000.00	-	TSMC GLOBAL LTD 1.000% 28/09/2027	USD	-	1,347,000.00	-
T-MOBILE USA INC 2.250% 15/02/2026	USD	4,218,000.00	-	-	TSMC GLOBAL LTD 1.375% 28/09/2030	USD	-	9,250,000.00	-
T-MOBILE USA INC 2.625% 15/02/2029	USD	4,218,000.00	-	-	TUCSON ELECTRIC POWER CO 4.000% 15/06/2050	USD	-	1,740,000.00	-
T-MOBILE USA INC 2.625% 15/04/2026	USD	4,098,000.00	-	-	TWDC ENTERPRISES 18 CORP 2.125% 13/09/2022	USD	-	699,000.00	-
T-MOBILE USA INC 2.875% 15/02/2031	USD	10,541,000.00	-	-	EMTN UBS AG 5.125% 15/05/2024	USD	-	679,000.00	-
T-MOBILE USA INC 3.000% 15/02/2041	USD	4,622,000.00	4,622,000.00	-	UBS AG/LONDON 1.750% 21/04/2022	USD	-	10,000,000.00	-
T-MOBILE USA INC 3.300% 15/02/2051	USD	4,132,000.00	8,759,000.00	-	UBS GROUP AG FRN PERP 11/02/2032	USD	-	986,000.00	-
T-MOBILE USA INC 3.375% 15/04/2029	USD	4,098,000.00	-	-	UBS GROUP AG FRN PERP 30/01/2027	USD	2,701,000.00	2,701,000.00	-
T-MOBILE USA INC 3.500% 15/04/2031	USD	4,098,000.00	-	-	UBS GROUP AG 11/02/2032	USD	26,721,000.00	23,704,000.00	-
T-MOBILE USA INC 3.750% 15/04/2027	USD	-	7,961,000.00	-	FRN UBS GROUP AG 30/01/2027	USD	-	19,715,000.00	-
T-MOBILE USA INC 3.875% 15/04/2030	USD	2,327,000.00	10,708,000.00	-	UDR INC 2.100% 01/08/2032	USD	1,000,000.00	7,066,000.00	-
T-MOBILE USA INC 4.375% 15/04/2040	USD	-	4,463,000.00	-	EMTN UDR INC 2.950% 01/09/2026	USD	-	2,775,000.00	-
T-MOBILE USA INC 4.500% 15/04/2050	USD	-	821,000.00	-	EMTN UDR INC 3.000% 15/08/2031	USD	-	12,039,000.00	-
TORONTO-DOMINION BANK/THE 0.750% 06/01/2026	USD	16,376,000.00	8,298,000.00	-	UDR INC 3.100% 01/11/2034	USD	-	2,898,000.00	-
TORONTO-DOMINION BANK/THE 0.750% 11/09/2025	USD	-	8,764,000.00	-	EMTN UDR INC 3.500% 15/01/2028	USD	-	1,000,000.00	-
TORONTO-DOMINION BANK/THE 1.900% 01/12/2022	USD	-	9,291,000.00	-	UNICREDIT SPA 2.569% 22/09/2026	USD	8,552,000.00	1,563,000.00	-
EMTN TOTAL CAPITAL INTERNATIONAL SA 2.434% 10/01/2025	USD	-	194,000.00	-	UNICREDIT SPA 30/06/2035	USD	8,868,000.00	10,694,000.00	-
TOTAL CAPITAL INTERNATIONAL SA 2.829% 10/01/2030	USD	-	1,730,000.00	-	FRN UNION ELECTRIC 2.625% 15/03/2051	USD	3,662,000.00	3,662,000.00	-
TOTAL CAPITAL INTERNATIONAL SA 2.986% 29/06/2041	USD	-	1,319,000.00	-	UNION PACIFIC CORP 3.550% 15/08/2039	USD	-	248,000.00	-
					EMTN UNION PACIFIC CORP 3.600% 15/09/2037	USD	-	62,000.00	-
					UNION PACIFIC CORP 3.839% 20/03/2060	USD	-	798,000.00	-
					UNION PACIFIC CORP 4.050% 15/11/2045	USD	-	191,000.00	-

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Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
UNION PACIFIC CORP 4.100% 15/09/2067	USD	2,056,000.00	554,000.00	-	UNITED STATES TREASURY NOTE 1.250% 15/05/2050	USD	170,056,000.00	241,017,000.00	-
UNITED AIRLINES 2013-1 CLASS A PASS THROUGH	USD	351,402.58	148,994.70	-	UNITED STATES TREASURY NOTE/BOND 0.500%	USD	215,727,000.00	215,727,000.00	-
TRUST 4.300% 15/08/2025	USD	-	231,946.66	-	28/02/2026				
UNITED AIRLINES 2014-2 CLASS A PASS THROUGH	USD	-	231,946.66	-	UNITED STATES TREASURY NOTE/BOND 0.625%	USD	16,018,000.00	16,018,000.00	-
TRUST 3.750% 03/09/2026	USD	-	588,349.19	-	31/12/2027				
UNITED AIRLINES 2016-1 CLASS AA PASS THROUGH	USD	-	588,349.19	-	UNITED STATES TREASURY NOTE/BOND 0.750%	USD	32,624,000.00	17,107,000.00	-
TRUST 3.100% 07/07/2028	USD	-	1,619,720.38	-	31/03/2026				
UNITED AIRLINES 2019-2 CLASS AA PASS THROUGH	USD	-	1,619,720.38	-	UNITED STATES TREASURY NOTE/BOND 1.125%	USD	426,454,000.00	414,941,000.00	-
TRUST 2.700% 01/05/2032	USD	5,085,000.00	2,584,606.25	-	15/02/2031				
UNITED AIRLINES 2020-1 CLASS A PASS THROUGH	USD	5,085,000.00	2,584,606.25	-	UNITED STATES TREASURY NOTE/BOND 1.250%	USD	5,022,000.00	2,410,000.00	-
TRUST 5.875% 15/10/2027	USD	3,011,000.00	-	-	31/03/2028				
UNITED AIRLINES 2020-1 CLASS B PASS THROUGH	USD	3,011,000.00	-	-	UNITED STATES TREASURY NOTE/BOND 1.625%	USD	289,540,800.00	263,220,000.00	-
TRUST 4.875% 15/01/2026	USD	-	1,835,000.00	-	15/11/2050				
UNITED PARCEL SERVICE INC 3.625% 01/10/2042	USD	-	1,835,000.00	-	UNITED STATES TREASURY NOTE/BOND 1.875%	USD	24,408,000.00	19,763,000.00	-
UNITED STATES TREASURY BOND 1.375% 15/08/2050	USD	500,388,000.00	500,388,000.00	-	15/02/2041				
UNITED STATES TREASURY NOTE 0.125% 15/01/2024	USD	10,970,000.00	10,970,000.00	-	UNITED STATES TREASURY NOTES 0.375% 30/11/2025	USD	113,718,000.00	113,718,000.00	-
UNITED STATES TREASURY NOTE 0.125% 15/02/2024	USD	26,157,000.00	26,157,000.00	-	UNITED STATES TREASURY NOTES 0.625% 30/11/2027	USD	41,221,000.00	41,221,000.00	-
UNITED STATES TREASURY NOTE 0.125% 15/08/2023	USD	-	6,334,000.00	-	UNITEDHEALTH GROUP INC	USD	2,519,000.00	193,000.00	-
UNITED STATES TREASURY NOTE 0.125% 15/09/2023	USD	-	13,216,000.00	-	2.900% 15/05/2050				
UNITED STATES TREASURY NOTE 0.125% 15/10/2023	USD	-	13,216,000.00	-	UNITEDHEALTH GROUP INC	USD	-	140,000.00	-
UNITED STATES TREASURY NOTE 0.125% 15/12/2023	USD	27,005,000.00	27,005,000.00	-	3.500% 15/08/2039				
UNITED STATES TREASURY NOTE 0.125% 21/01/2023	USD	15,635,000.00	15,635,000.00	-	UNITEDHEALTH GROUP INC	USD	-	1,006,000.00	-
UNITED STATES TREASURY NOTE 0.125% 28/02/2023	USD	33,300,000.00	33,300,000.00	-	3.700% 15/08/2049				
UNITED STATES TREASURY NOTE 0.125% 30/09/2022	USD	14,842,000.00	14,842,000.00	-	UNITEDHEALTH GROUP INC	USD	-	2,596,000.00	-
UNITED STATES TREASURY NOTE 0.125% 31/10/2022	USD	-	4,641,000.00	-	4.450% 15/12/2048				
UNITED STATES TREASURY NOTE 0.125% 31/12/2022	USD	23,269,000.00	23,269,000.00	-	UPIJOHN INC 2.300%	USD	-	4,620,000.00	-
UNITED STATES TREASURY NOTE 0.250 % 15/11/2023	USD	36,462,000.00	36,462,000.00	-	22/06/2027				
UNITED STATES TREASURY NOTE 0.250% 15/03/2024	USD	49,554,000.00	49,554,000.00	-	UPIJOHN INC 3.850%	USD	-	1,080,000.00	-
UNITED STATES TREASURY NOTE 0.250% 30/09/2025	USD	16,162,000.00	16,162,000.00	-	22/06/2040				
UNITED STATES TREASURY NOTE 0.250% 31/10/2025	USD	80,586,000.00	133,166,000.00	-	UPIJOHN INC 4.000%	USD	-	1,436,000.00	-
UNITED STATES TREASURY NOTE 0.375% 31/01/2026	USD	128,276,500.00	128,276,500.00	-	22/06/2050				
UNITED STATES TREASURY NOTE 0.375% 31/12/2025	USD	214,493,400.00	214,493,400.00	-	US AIRWAYS 2010-1 CLASS A PASS THROUGH TRUST	USD	3,897,812.96	-	-
UNITED STATES TREASURY NOTE 0.500% 31/10/2027	USD	216,039,000.00	216,039,000.00	-	6.250% 22/04/2023				
UNITED STATES TREASURY NOTE 0.625% 15/08/2030	USD	33,982,000.00	33,982,000.00	-	US AIRWAYS 2012-1 CLASS A PASS THROUGH TRUST	USD	3,116,723.01	413,765.61	-
UNITED STATES TREASURY NOTE 0.750% 31/01/2028	USD	705,913,600.00	705,913,600.00	-	5.900% 01/10/2024				
UNITED STATES TREASURY NOTE 0.875% 15/11/2030	USD	7,773,000.00	18,394,000.00	-	US AIRWAYS 2012-2 CLASS A PASS THROUGH TRUST	USD	8,305,654.07	-	-
UNITED STATES TREASURY NOTE 1.125% 15/08/2040	USD	31,626,000.00	31,626,000.00	-	4.625% 03/06/2025				
UNITED STATES TREASURY NOTE 1.125% 29/02/2028	USD	31,626,000.00	31,626,000.00	-	US AIRWAYS 2013-1 CLASS A PASS THROUGH TRUST	USD	5,574,726.66	-	-
					3.950% 15/11/2025				
					US TREASURY BONDS	USD	26,986,000.00	26,986,000.00	-
					1.375% 15/11/2040				
					USAA CAPITAL CORP	USD	-	5,978,000.00	-
					2.125% 01/05/2030				
					VENTAS REALTY LP 5.700%	USD	-	9,052,000.00	-
					30/09/2043				
					VEREIT OPERATING	USD	9,992,000.00	9,992,000.00	-
					PARTNER 2.850%				
					15/12/2032				
					VERIZON	USD	6,509,000.00	3,504,000.00	-
					COMMUNICATIONS INC				
					0.850% 20/11/2025				
					VERIZON	USD	6,085,000.00	5,940,000.00	-
					COMMUNICATIONS INC				
					1.450% 20/03/2026				

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
VERIZON COMMUNICATIONS INC 1.680% 30/10/2030	USD	-	566,000.00	-	WALT DISNEY CO/THE 1.750% 13/01/2026	USD	-	200,000.00	-
VERIZON COMMUNICATIONS INC 2.550% 21/03/2031	USD	9,118,000.00	9,118,000.00	-	WALT DISNEY CO/THE 2.000% 01/09/2029	USD	1,334,000.00	-	-
VERIZON COMMUNICATIONS INC 2.650% 20/11/2040	USD	3,574,000.00	1,067,000.00	-	WALT DISNEY CO/THE 2.200% 13/01/2028	USD	-	1,444,000.00	-
VERIZON COMMUNICATIONS INC 2.987% 30/10/2056	USD	5,319,000.00	5,319,000.00	-	WALT DISNEY CO/THE 4.625% 23/03/2040	USD	-	239,000.00	-
VERIZON COMMUNICATIONS INC 3.550% 22/03/2051	USD	18,577,000.00	-	-	WALT DISNEY CO/THE 4.750% 15/11/2046	USD	-	304,000.00	-
VERIZON COMMUNICATIONS INC 3.700% 22/03/2061	USD	-	1,513,000.00	-	WALT DISNEY CO/THE 6.550% 15/03/2033	USD	-	247,000.00	-
VERIZON COMMUNICATIONS INC 3.850% 01/11/2042	USD	10,569,000.00	2,346,000.00	-	WALT DISNEY CO/THE 7.750% 20/01/2024	USD	-	217,000.00	-
VERIZON COMMUNICATIONS INC 4.329% 21/09/2028	USD	19,144,000.00	10,140,000.00	-	WALT DISNEY CO/THE 8.500% 23/02/2025	USD	-	136,000.00	-
VERIZON COMMUNICATIONS INC 4.500% 10/08/2033	USD	-	2,248,000.00	-	WASTE MANAGEMENT INC 1.500% 15/03/2031	USD	6,506,000.00	4,756,000.00	-
VERIZON COMMUNICATIONS INC 4.812% 15/03/2039	USD	-	3,042,000.00	-	WASTE MANAGEMENT INC 2.500% 15/11/2050	USD	3,160,000.00	3,160,000.00	-
VERIZON COMMUNICATIONS INC 4.862% 21/08/2046	USD	-	9,000.00	-	WASTE MANAGEMENT INC 3.900% 01/03/2035	USD	-	1,297,000.00	-
VERIZON COMMUNICATIONS INC 5.012% 15/04/2049	USD	5,090,000.00	5,090,000.00	-	WEINGARTEN REALTY INVESTORS 3.500%	USD	-	5,775,000.00	-
VERIZON COMMUNICATIONS 1.750% 20/01/2031	USD	22,597,000.00	22,597,000.00	-	WEINGARTEN REALTY INVESTORS 4.450%	USD	-	2,000,000.00	-
VERIZON COMMUNICATIONS 2.875% 20/11/2050	USD	9,368,000.00	9,368,000.00	-	WELLS FARGO & CO 15/01/2024	USD	-	9,484,000.00	-
VERIZON COMMUNICATIONS 3.000% 20/11/2060	USD	-	620,000.00	-	WELLS FARGO & CO 02/06/2024 FRN EMTN	USD	-	3,061,000.00	-
VIACOMCBS INC 5.500% 15/05/2033	USD	4,743,000.00	4,743,000.00	-	WELLS FARGO & CO 02/06/2028 FRN EMTN	USD	-	1,298,000.00	-
VIRGINIA ELEC & POWER CO 2.450% 15/12/2050	USD	-	2,205,000.00	-	WELLS FARGO & CO 04/04/2051 FRN EMTN	USD	3,216,000.00	-	-
VISA INC 0.750% 15/08/2027	USD	-	4,974,000.00	-	WELLS FARGO & CO 11/02/2026 FRN EMTN	USD	-	791,000.00	-
VISA INC 1.100% 15/02/2031	USD	-	876,000.00	-	WELLS FARGO & CO 17/06/2027 FRN EMTN	USD	-	3,690,000.00	-
VISA INC 2.000% 15/08/2050	USD	-	3,560,000.00	-	WELLS FARGO & CO 22/04/2026	USD	-	283,000.00	-
VISA INC 3.150% 14/12/2025	USD	2,526,000.00	8,478,000.00	-	WELLS FARGO & CO 23/10/2026	USD	-	275,000.00	-
VMWARE INC 2.950% 21/08/2022	USD	2,772,000.00	2,377,000.00	-	WELLS FARGO & CO 30/04/2041 FRN	USD	-	447,000.00	-
VODAFONE GROUP PLC 4.375% 19/02/2043	USD	7,225,000.00	4,193,000.00	-	WELLS FARGO & CO 30/10/2025 FRN EMTN	USD	-	15,396,000.00	-
VODAFONE GROUP PLC 5.125% 19/06/2059	USD	-	13,368,000.00	-	WELLS FARGO BANK NA 09/09/2022 FRN	USD	13,941,000.00	6,541,000.00	-
WALGREENS BOOTS ALLIANCE INC 4.100%	USD	-	-	-	WESTPAC BANKING CORP 15/11/2035 FRN	USD	9,299,000.00	2,945,000.00	-
WALGREENS BOOTS ALLIANCE INC 4.800%	USD	11,299,000.00	11,299,000.00	-	WESTROCK RKT LLC 4.000%	USD	-	17,422,000.00	-
18/11/2044					01/03/2023			28,364,000.00	-
					WI TREASURY SECURITY 0.125% 30/11/2022	USD	8,604,000.00	11,764,000.00	-
					WI TREASURY SECURITY 0.375% 30/09/2027	USD	-	2,691,000.00	-
					WILLIAMS COS INC/THE 3.600% 15/03/2022	USD	-	487,000.00	-
					WILLIAMS COS INC/THE 3.750% 15/06/2027	USD	-	593,000.00	-
					WILLIAMS COS INC/THE 4.550% 24/06/2024	USD	2,438,000.00	4,284,000.00	-
					WILLIAMS COS INC/THE 5.100% 15/09/2045	USD	-	140,000.00	-
					WP CAREY INC 2.400%	USD	-	-	-
					01/02/2031			-	-
					WRKCO INC 3.000%	USD	-	-	-
					15/06/2033			-	-
					WRKCO INC 4.650%	USD	-	-	-
					15/03/2026			-	-

NN (L) US Credit

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
WW GRAINGER INC 1.850% 15/02/2025	USD	-	7,098,000.00	-
WW GRAINGER INC 3.750% 15/05/2046	USD	-	846,000.00	-
WYETH LLC 6.450% 01/02/2024	USD	-	469,000.00	-
XLIT LTD 4.450% 31/03/2025	USD	462,000.00	25,223,000.00	-
XLIT LTD 5.500% 31/03/2045	USD	1,513,000.00	2,860,000.00	-
ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO 19/04/2051	USD	10,000,000.00	10,000,000.00	-
Shares				
SOUTHERN CO/THE	USD	-	21,406.00	-

NN (L) US High Dividend

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
Transferable securities and money market instruments admitted to an official stock exchange listing and/or dealt in on another regulated market									
Shares									
AFLAC INC	USD	-	17,335.00	-	MICROSOFT CORP	USD	28,711.00	14,774.00	-
ALLSTATE CORP/THE	USD	18,563.00	-	-	MONDELEZ	USD	19,541.00	4,103.00	-
AMERICAN TOWER CORP	USD	4,422.00	-	-	INTERNATIONAL INC - A	USD	-	6,683.00	-
AMERIPRISE FINANCIAL INC	USD	633.00	12,034.00	-	MSC INDUSTRIAL DIRECT	USD	-	-	-
APPLE INC	USD	30,068.00	2,063.00	-	CO INC - A	USD	-	-	-
APPLIED MATERIALS INC	USD	1,669.00	16,893.00	-	NORFOLK SOUTHERN CORP	USD	3,369.00	7,407.00	-
ATMOS ENERGY CORP	USD	6,849.00	5,227.00	-	NORTHERN TRUST CORP	USD	2,651.00	3,309.00	-
AUTOMATIC DATA	USD	5,696.00	4,523.00	-	NORTHWESTERN CORP	USD	-	18,120.00	-
PROCESSING INC	USD	-	-	-	NVENT ELECTRIC PLC	USD	2,324.00	96,742.00	-
BAKER HUGHES - A	USD	80,614.00	1,077.00	-	ONE GAS INC	USD	17,624.00	10,309.00	-
BANK OF NEW YORK	USD	24,920.00	20,652.00	-	ORACLE CORP	USD	98,017.00	-	-
MELLON CORP/THE	USD	-	-	-	PACCAR INC	USD	13,149.00	-	-
BECTON DICKINSON AND	USD	10,454.00	5,030.00	-	PACKAGING CORP OF	USD	1,203.00	21,832.00	-
CO	USD	-	-	-	AMERICA	USD	-	-	-
BLACKROCK INC	USD	-	3,480.00	-	PENTAIR PLC	USD	107,585.00	14,796.00	-
CAPITOL FEDERAL	USD	3,936.00	48,230.00	-	PEPSICO INC	USD	6,646.00	3,413.00	-
FINANCIAL INC	USD	-	-	-	PFIZER INC	USD	-	58,231.00	-
CARDINAL HEALTH INC	USD	19,010.00	-	-	PNC FINANCIAL SERVICES	USD	-	11,858.00	-
CERNER CORP	USD	23,810.00	4,444.00	-	GROUP INC/THE	USD	-	-	-
CHARLES SCHWAB	USD	7,212.00	104,052.00	-	PROCTER & GAMBLE	USD	-	2,275.00	-
CORP/THE	USD	-	-	-	CO/THE	USD	-	-	-
CHEVRON CORP	USD	18,874.00	12,198.00	-	QUEST DIAGNOSTICS INC	USD	9,434.00	-	-
CHUBB LTD	USD	1,557.00	8,394.00	-	REINSURANCE GROUP OF	USD	17,283.00	11,013.00	-
CIGNA CORP	USD	4,547.00	-	-	AMERICA INC - A	USD	-	-	-
CISCO SYSTEMS INC	USD	60,903.00	10,392.00	-	REPUBLIC SERVICES INC - A	USD	1,510.00	3,000.00	-
COLGATE-PALMOLIVE CO	USD	33,971.00	3,048.00	-	SCHLUMBERGER NV	USD	30,392.00	54,544.00	-
CONAGRA BRANDS INC	USD	63,180.00	2,985.00	-	SONOCO PRODUCTS CO	USD	10,173.00	17,586.00	-
CONOCOPHILLIPS	USD	26,350.00	37,924.00	-	SPIRE INC	USD	11,323.00	12,429.00	-
CORNING INC	USD	108,708.00	-	-	T ROWE PRICE GROUP INC	USD	1,906.00	11,609.00	-
CVS HEALTH CORP	USD	11,834.00	2,240.00	-	TE CONNECTIVITY LTD	USD	5,887.00	8,555.00	-
DEERE & CO	USD	-	2,598.00	-	TEXAS INSTRUMENTS INC	USD	752.00	12,242.00	-
DUKE ENERGY HOLDING	USD	3,913.00	4,241.00	-	TRUIST FINANCIAL CORP	USD	20,125.00	5,567.00	-
CORP COM	USD	-	-	-	UNITED PARCEL SERVICE	USD	9,078.00	5,269.00	-
EDISON INTERNATIONAL	USD	-	4,222.00	-	INC	USD	-	-	-
EMERSON ELECTRIC CO	USD	4,833.00	51,840.00	-	VERIZON	USD	45,511.00	12,128.00	-
EQUINIX INC	USD	2,701.00	-	-	COMMUNICATIONS INC	USD	-	4,896.00	-
EVERGY INC	USD	756.00	23,320.00	-	VIATRIS INC	USD	-	764.00	-
EVERSOURCE ENERGY	USD	1,644.00	1,822.00	-	WALMART INC	USD	26,637.00	25,598.00	-
EXXON MOBIL CORP	USD	18,067.00	-	-	WELLS FARGO & CO	USD	-	753.00	-
HARTFORD FINANCIAL	USD	4,843.00	-	-	WELLTOWER INC	USD	19,206.00	21,092.00	-
SERVICES GROUP INC/THE	USD	-	-	-	WEYERHAEUSER CO	USD	21,092.00	-	-
HERSHEY CO	USD	5,010.00	8,951.00	-	WW GRAINGER INC	USD	8,075.00	-	-
HOME DEPOT INC/THE	USD	-	328.00	-					
HUBBELL INC	USD	880.00	14,156.00	-					
INTEL CORP	USD	8,834.00	19,655.00	-					
JANUS HENDERSON GROUP	USD	14,786.00	36,611.00	-					
PLC	USD	-	-	-					
JOHNSON & JOHNSON	USD	26,382.00	12,729.00	-					
JOHNSON CONTROLS	USD	19,817.00	9,368.00	-					
INTERNATIONAL PLC	USD	-	-	-					
JPMORGAN CHASE & CO	USD	18,260.00	-	-					
KELLOGG CO	USD	34,314.00	34,314.00	-					
KIMBERLY-CLARK CORP	USD	-	24,219.00	-					
LINDE PLC	USD	24,627.00	-	-					
MARSH & MCLENNAN COS	USD	3,400.00	3,261.00	-					
INC	USD	-	-	-					
MARTIN MARIETTA	USD	679.00	5,338.00	-					
MATERIALS INC	USD	-	-	-					
MEDTRONIC PLC	USD	35,997.00	23,246.00	-					
MERCK & CO INC	USD	23,754.00	-	-					

NN (L) US High Yield

(Denominated in USD)

Portfolio movements as at 31/03/2021

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									
ADIENT US LLC 7.000% 15/05/2026	USD	585,000.00	302,000.00	-	BEACON ESCROW CORP 4.875% 01/11/2025	USD	-	1,390,000.00	-
ADIENT US LLC 9.000% 15/04/2025	USD	-	265,000.00	-	BERRY GLOBAL INC 4.875% 15/07/2026	USD	-	2,015,000.00	-
AETHON UNITED BR LP / AETHON UNITED FINANCE CORP 8.250% 15/02/2026	USD	1,172,000.00	-	-	BLACK KNIGHT INFOSERV LLC 3.625% 01/09/2028	USD	-	680,000.00	-
AHERN RENTALS INC 7.375% 15/05/2023	USD	-	130,000.00	-	BLUE RACER MIDSTREAM LLC / BLUE RACER FINANCE CORP 7.625% 15/12/2025	USD	1,100,000.00	-	-
AMC ENTERTAINMENT HOLDINGS INC 10.500% 15/04/2025	USD	-	600,000.00	-	BORGWARNER INC 5.000% 01/10/2025	USD	-	2,775,000.00	-
AMC ENTERTAINMENT HOLDINGS INC 12.000% 15/06/2026	USD	8,775.00	203,775.00	-	BRUNDAGE-BONE CONCRETE PUMPING 6.000% 01/02/2026	USD	40,000.00	40,000.00	-
AMS AG 7.000% 31/07/2025	USD	-	1,105,000.00	-	CALIFORNIA RESOURCES CORP 7.125% 01/02/2026	USD	514,000.00	514,000.00	-
ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP 5.750% 01/03/2027	USD	550,000.00	-	-	CALLON PETROLEUM CO 6.250% 15/04/2023	USD	641,000.00	-	-
ANTERO MIDSTREAM PARTNERS LP / ANTERO MIDSTREAM FINANCE CORP 7.875% 15/05/2026	USD	680,000.00	-	-	CALLON PETROLEUM CO 6.375% 01/07/2026	USD	1,000,000.00	-	-
ANTERO RESOURCES CORP 5.000% 01/03/2025	USD	1,125,000.00	-	-	CAPITOL INVESTMENT MERGER SUB 2 LLC 10.000% 01/08/2024	USD	750,000.00	-	-
ANTERO RESOURCES CORP 5.125% 01/12/2022	USD	600,000.00	280,000.00	-	CARGO AIRCRAFT MANAGEMENT INC 4.750% 01/02/2028	USD	355,000.00	-	-
ANTERO RESOURCES CORP 5.625% 01/06/2023	USD	650,000.00	-	-	CARNIVAL CORP 10.500% 01/02/2026	USD	1,250,000.00	-	-
ANTERO RESOURCES CORP 7.625% 01/02/2029	USD	517,000.00	-	-	CARNIVAL CORP 1.875% 07/11/2022	EUR	1,350,000.00	-	-
ANTERO RESOURCES CORP 8.375% 15/07/2026	USD	785,000.00	-	-	CARNIVAL CORP 7.625% 01/03/2026	USD	102,000.00	-	-
APEX TOOL GROUP LLC / BC MOUNTAIN FINANCE INC 9.000% 15/02/2023	USD	1,750,000.00	-	-	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 4.750% 01/03/2030	USD	-	2,000,000.00	-
ARCHES BUYER INC 4.250% 01/06/2028	USD	1,500,000.00	-	-	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 5.750% 15/02/2026	USD	-	3,000,000.00	-
ARCHES BUYER INC 6.125% 01/12/2028	USD	150,000.00	-	-	CEMEX SAB DE CV 7.375% 05/06/2027	USD	-	330,000.00	-
ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP 6.250% 01/04/2028	USD	300,000.00	-	-	CEMEX SAB DE CV 7.750% 16/04/2026	USD	-	1,250,000.00	-
ARROW BIDCO LLC 9.500% 15/03/2024	USD	700,000.00	-	-	CENTENE CORP 2.500% 01/03/2031	USD	1,547,000.00	-	-
ASSURED PARTNERS INC 5.625% 15/01/2029	USD	180,000.00	180,000.00	-	CENTENE CORP 4.250% 15/12/2027	USD	1,250,000.00	-	-
AUSTIN BIDCO INC 7.125% 15/12/2028	USD	685,000.00	685,000.00	-	CENTENE CORP 5.375% 01/06/2026	USD	-	1,815,000.00	-
AVIS BUDGET FINANCE PLC 4.750% 30/01/2026	EUR	140,000.00	140,000.00	-	CENTENNIAL RESOURCE PRODUCTION LLC 5.375% 15/01/2026	USD	490,000.00	597,000.00	-
AVIS BUDGET GROUP 5.375% 01/03/2029	USD	166,000.00	166,000.00	-	CENTENNIAL RESOURCE PRODUCTION LLC 6.875% 01/04/2027	USD	1,512,000.00	2,000,000.00	-
BAUSCH HEALTH COS INC 5.000% 15/02/2029	USD	750,000.00	-	-	CENTRAL GARDEN & PET CO 4.125% 15/10/2030	USD	130,000.00	130,000.00	-
BAUSCH HEALTH COS INC 5.250% 15/02/2031	USD	300,000.00	-	-	CHS/COMMUNITY HEALTH SYSTEMS INC 5.625% 15/03/2027	USD	1,962,000.00	-	-
BAUSCH HEALTH COS INC 6.250% 15/02/2029	USD	1,750,000.00	-	-	CHS/COMMUNITY HEALTH SYSTEMS INC 6.000% 15/01/2029	USD	143,000.00	-	-
BCPE ULYSSES INTERMEDIATE INC 7.750% 01/04/2027	USD	2,018,000.00	-	-	CHS/COMMUNITY HEALTH SYSTEMS INC 6.625% 15/02/2025	USD	750,000.00	-	-
					CLARIOS GLOBAL LP / CLARIOS US FINANCE CO 8.500% 15/05/2027	USD	1,250,000.00	-	-
					CLEARLAKE CAPITAL GROUP 6.000% 15/02/2029	USD	531,000.00	531,000.00	-

NN (L) US High Yield

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
CLEARWAY ENERGY OPERATING LLC 3.750% 15/02/2031	USD	825,000.00	-	-	FORD MOTOR CREDIT CO LLC 2.900% 16/02/2028	USD	600,000.00	-	-
CNX MIDSTREAM PARTNERS LP / CNX MIDSTREAM FINANCE CORP 6.500% 15/03/2026	USD	788,000.00	-	-	FORD MOTOR CREDIT CO LLC 4.000% 13/11/2030	USD	339,000.00	-	-
CNX RESOURCES CORP 6.000% 15/01/2029	USD	390,000.00	390,000.00	-	FREEDOM MORTGAGE CORP 7.625% 05/01/2026	USD	300,000.00	300,000.00	-
COLGATE ENERGY PARTNERS III LLC 7.750% 15/02/2026	USD	1,586,000.00	-	-	FRONTIER COMMUNICATIONS CORP 5.875% 15/10/2027	USD	65,000.00	65,000.00	-
COMMERCIAL METALS CO 3.875% 15/02/2031	USD	321,000.00	-	-	FRONTIER COMMUNICATIONS 5.000% 01/05/2028	USD	75,000.00	75,000.00	-
COMSTOCK RESOURCES INC 6.750% 01/03/2029	USD	1,257,000.00	-	-	FXI HOLDINGS INC 12.250% 15/11/2026	USD	550,000.00	-	-
CONSOLIDATED COMMUNICATIONS INC 5.000% 01/10/2028	USD	1,029,000.00	-	-	GFL ENVIRONMENTAL INC 8.500% 01/05/2027	USD	2,162,000.00	-	-
CONSOLIDATED COMMUNICATIONS INC 6.500% 01/10/2028	USD	591,000.00	-	-	GLOBAL AIRCRAFT LEASING CO LTD 6.500% 15/09/2024	USD	97,403.00	-	-
CONTINENTAL RESOURCES INC/OK 5.750% 15/01/2031	USD	568,000.00	-	-	HILTON DOMESTIC 5.375% 01/05/2025	USD	3,000,000.00	-	-
COOPER-STANDARD AUTOMOTIVE INC 13.000% 01/06/2024	USD	1,404,000.00	170,000.00	-	HOLOGIC INC 4.625% 01/02/2028	USD	-	435,000.00	-
CORE & MAIN LP 6.125% 15/08/2025	USD	-	1,565,000.00	-	HUSKY III HOLDING LTD 13.000% 15/02/2025	USD	1,050,000.00	-	-
CORNERSTONE BUILDING BRANDS INC 8.000% 15/04/2026	USD	875,000.00	500,000.00	-	INEOS QUATTRO FINANCE 1 PLC 3.750% 15/07/2026	EUR	138,000.00	-	-
CP ATLAS BUYER INC 7.000% 01/12/2028	USD	304,000.00	304,000.00	-	INEOS QUATTRO FINANCE 2 PLC 3.375% 15/01/2026	USD	348,000.00	-	-
DIAMOND SPORTS GROUP LLC / DIAMOND SPORTS FINANCE CO 5.375% 15/08/2026	USD	-	1,515,000.00	-	INNOPHOS HOLDINGS INC 9.375% 15/02/2028	USD	575,000.00	-	-
DIAMOND SPORTS GROUP LLC / DIAMOND SPORTS FINANCE CO 6.625% 15/08/2027	USD	-	1,250,000.00	-	INTELSAT JACKSON HOLDINGS SA 8.000% 15/02/2024	USD	-	2,000,000.00	-
DIEBOLD NIXDORF INC 8.500% 15/04/2024	USD	800,000.00	-	-	INTERFACE INC 5.500% 01/12/2028	USD	600,000.00	600,000.00	-
DUN & BRADSTREET CORP/THE 10.250% 15/02/2027	USD	569,000.00	-	-	INTL FC STONE 8.625% 15/06/2025	USD	1,050,000.00	-	-
EMPIRE COMMUNITIES CORP 7.000% 15/12/2025	USD	143,000.00	143,000.00	-	IRIS HOLDINGS INC 8.750% 15/02/2026	USD	750,000.00	-	-
ENDEAVOR ENERGY RESOURCES LP / EER FINANCE INC 5.750% 30/01/2028	USD	550,000.00	-	-	JAGGED PEAK ENERGY LLC 5.875% 01/05/2026	USD	-	1,200,000.00	-
ENERGIZER HOLDINGS INC 4.375% 31/03/2029	USD	-	1,185,000.00	-	KRAFT HEINZ FOODS CO 4.375% 01/06/2046	USD	176,000.00	-	-
ENTERCOM MEDIA CORP 6.750% 31/03/2029	USD	1,140,000.00	-	-	KRAFT HEINZ FOODS CO 4.875% 01/10/2049	USD	200,000.00	-	-
EQM MIDSTREAM PARTNERS LP 4.500% 15/01/2029	USD	150,000.00	-	-	KRATON POLYMERS LLC / KRATON POLYMERS CAPITAL CORP 4.250% 15/12/2025	USD	224,000.00	-	-
EQM MIDSTREAM PARTNERS LP 4.750% 15/01/2031	USD	150,000.00	-	-	LADDER CAPITAL FINANCE HOLDINGS LLLP / LADDER CAPITAL FINANCE CORP 5.250% 01/10/2025	USD	700,000.00	700,000.00	-
EQM MIDSTREAM PARTNERS LP 5.500% 15/07/2028	USD	102,000.00	-	-	LADDER CAPITAL FINANCE HOLDINGS LLLP / LADDER CAPITAL FINANCE CORP 5.250% 15/03/2022	USD	700,000.00	700,000.00	-
FIRSTCASH INC 4.625% 01/09/2028	USD	-	1,625,000.00	-	LBM ACQUISITION LLC 6.250% 15/01/2029	USD	83,000.00	83,000.00	-
FORD MOTOR CO 9.000% 22/04/2025	USD	-	555,000.00	-	LEGENDS HOSPITALITY HOLDING 5.000% 01/02/2026	USD	150,000.00	150,000.00	-
					LEVEL 3 FINANCING INC 3.750% 15/07/2029	USD	214,000.00	-	-
					LOGAN MERGER SUB INC 5.500% 01/09/2027	USD	1,250,000.00	-	-
					LPL HOLDINGS INC 4.000% 15/03/2029	USD	1,912,000.00	-	-
					MACY'S INC 8.375% 15/06/2025	USD	1,500,000.00	-	-

NN (L) US High Yield

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits	Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
MACY'S RETAIL HOLDINGS LLC 5.875% 01/04/2029	USD	221,000.00	-	-	PITNEY BOWES INC 6.875% 15/03/2027	USD	1,750,000.00	-	-
MATADOR RESOURCES CO 5.875% 15/09/2026	USD	1,375,000.00	-	-	PM GENERAL PURCHASER LLC 9.500% 01/10/2028	USD	-	1,130,000.00	-
MATTEL INC 3.375% 01/04/2026	USD	497,000.00	-	-	PRIMO WATER HOLDINGS INC 3.875% 31/10/2028	EUR	1,300,000.00	-	-
MATTEL INC 3.750% 01/04/2029	USD	1,243,000.00	1,243,000.00	-	PROVIDENCE SERVICE CORP 5.875% 15/11/2025	USD	275,000.00	275,000.00	-
MERCER INTERNATIONAL INC 5.125% 01/02/2029	USD	76,000.00	76,000.00	-	PULTEGROUP INC 6.000% 15/02/2035	USD	-	1,000,000.00	-
MODULAIRE GLOBAL FINANCE PLC 8.000% 15/02/2023	USD	2,175,000.00	-	-	RACKSPACE TECHNOLOGY 5.375% 01/12/2028	USD	152,000.00	152,000.00	-
MURPHY OIL USA INC 3.750% 15/02/2031	USD	381,000.00	-	-	RANGE RESOURCES CORP 8.250% 15/01/2029	USD	1,059,000.00	-	-
NAVISTAR INTERNATIONAL CORP 6.625% 01/11/2025	USD	255,000.00	-	-	RANGE RESOURCES CORP 9.250% 01/02/2026	USD	370,000.00	-	-
NCL CORP LTD 3.625% 15/12/2024	USD	850,000.00	-	-	RAYONIER AM PRODUCTS INC 7.625% 15/01/2026	USD	205,000.00	205,000.00	-
NCL CORP LTD 5.875% 15/03/2026	USD	265,000.00	-	-	REAL HERO MERGER SUB 2 INC 6.250% 01/02/2029	USD	1,914,000.00	-	-
NESCO HOLDINGS II INC 5.500% 15/04/2029	USD	1,094,000.00	-	-	REALOGY GROUP LLC / REALOGY CO-ISSUER CORP 5.750% 15/01/2029	USD	567,000.00	-	-
NETFLIX INC 3.625% 15/05/2027	EUR	-	350,000.00	-	REALOGY GROUP 9.375% 01/04/2027	USD	650,000.00	-	-
NETFLIX INC 4.875% 15/04/2028	USD	-	250,000.00	-	ROCKET SOFTWARE INC 6.500% 15/02/2029	USD	1,831,000.00	-	-
NFP CORP 6.875% 15/08/2028	USD	375,000.00	-	-	ROYAL CARIBBEAN CRUISES LTD 11.500% 01/06/2025	USD	600,000.00	-	-
NMG HLD CO/NEIMAN MARCUS GROUP 7.125% 01/04/2026	USD	227,000.00	227,000.00	-	ROYAL CARIBBEAN CRUISES LTD 9.125% 15/06/2023	USD	400,000.00	-	-
NMI HOLDINGS INC 7.375% 01/06/2025	USD	75,000.00	-	-	SCRIPPS ESCROW II INC 3.875% 15/01/2029	USD	500,000.00	-	-
NORTHERN OIL AND GAS INC 8.125% 01/03/2028	USD	2,607,000.00	-	-	SCRIPPS ESCROW II INC 5.375% 15/01/2031	USD	400,000.00	-	-
OCCIDENTAL PETROLEUM CORP 3.400% 15/04/2026	USD	2,000,000.00	-	-	SEAGATE HDD CAYMAN 3.125% 15/07/2029	USD	150,000.00	150,000.00	-
OCCIDENTAL PETROLEUM CORP 5.500% 01/12/2025	USD	433,000.00	433,000.00	-	SEAGATE HDD CAYMAN 3.375% 15/07/2031	USD	150,000.00	150,000.00	-
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031	USD	375,000.00	-	-	SEG HLD LLC/SE 5.625% 15/10/2028	USD	435,000.00	435,000.00	-
ON SEMICONDUCTOR CORP 3.875% 01/09/2028	USD	-	795,000.00	-	SENSATA TECHNOLOGIES UK FINANCING CO PLC 6.250% 15/02/2026	USD	-	675,000.00	-
ONEMAIN FINANCE CORP 7.125% 15/03/2026	USD	-	1,000,000.00	-	SHIFT4 PAYMENTS LLC 4.625% 01/11/2026	USD	65,000.00	65,000.00	-
OVINTIV EXPLORATION INC CO 5.375% 01/01/2026	USD	1,000,000.00	1,000,000.00	-	SIGNAL PARENT INC 6.125% 01/04/2029	USD	795,000.00	-	-
OWENS-BROCKWAY GLASS CONTAINER INC 6.625% 13/05/2027	USD	-	600,000.00	-	SIMMONS FOOD INC 4.625% 01/03/2029	USD	361,000.00	361,000.00	-
PANTHER BF AGGREGATOR 2 LP / PANTHER FINANCE CO INC 4.375% 15/05/2026	EUR	-	500,000.00	-	SIZZLING PLATTER LLC / SIZZLING PLATTER FINANCE CORP 8.500% 28/11/2025	USD	2,047,000.00	-	-
PARK INTERMEDIATE HOLDINGS LLC / PK DOMESTIC PROPERTY LLC / PK FINANCE CO-ISSUER 5.875% 01/10/2028	USD	225,000.00	1,615,000.00	-	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC / SBP FINANCE CORP 6.375% 30/09/2026	USD	770,000.00	890,000.00	-
PARK RIVER HOLDINGS INC 5.625% 01/02/2029	USD	1,364,000.00	-	-	SRM ESCROW ISSUER LLC 6.000% 01/11/2028	USD	1,650,000.00	-	-
PARSLEY ENERGY LLC / PARSELY FINANCE CORP 5.250% 15/08/2025	USD	-	881,000.00	-	STAPLES INC 10.750% 15/04/2027	USD	500,000.00	-	-
PARTY CITY HOLDINGS INC 8.750% 15/02/2026	USD	318,000.00	318,000.00	-	STARWOOD PROPERTY TRUST INC 5.500% 01/11/2023	USD	1,875,000.00	-	-
PETSMART INC 7.125% 15/03/2023	USD	950,000.00	-	-	STELLANTIS NV 3.875% 05/01/2026	EUR	-	446,000.00	-
PETSMART INC 7.750% 15/02/2029	USD	250,000.00	250,000.00	-	STELLANTIS NV 4.500% 07/07/2028	EUR	-	607,000.00	-

NN (L) US High Yield

(Denominated in USD)

Portfolio movements as at 31/03/2021

Name	Currency	Purchases Qty	Sales Qty	Bonus/Splits
SUMMIT MATERIALS LLC / SUMMIT MATERIALS FINANCE CORP 5.250%	USD	-	469,000.00	-
15/01/2029 SUNCOKE ENERGY PARTNERS LP / SUNCOKE ENERGY PARTNERS FINANCE CORP 7.500%	USD	1,400,000.00	-	-
15/06/2025 SWITCH LTD 3.750%	USD	-	680,000.00	-
15/09/2028 TALLGRASS ENERGY PARTNERS LP / TALLGRASS ENERGY FINANCE CORP 6.000% 31/12/2030	USD	316,000.00	-	-
TARGA RESOURCES PARTNERS LP / TARGA RESOURCES PARTNERS FINANCE CORP 4.000%	USD	375,000.00	-	-
15/01/2032 TEGNA INC 4.625%	USD	-	425,000.00	-
15/03/2028 TEGNA INC 5.000%	USD	-	1,985,000.00	-
15/09/2029 TENNECO INC 7.875%	USD	135,000.00	135,000.00	-
15/01/2029 T-MOBILE USA INC 2.250%	USD	517,000.00	-	-
15/02/2026 T-MOBILE USA INC 2.625%	USD	724,000.00	-	-
15/02/2029 T-MOBILE USA INC 2.875%	USD	310,000.00	-	-
15/02/2031 TOWNSQUARE MEDIA INC 6.875% 01/02/2026	USD	360,000.00	360,000.00	-
TTM TECHNOLOGIES INC 4.000% 01/03/2029	USD	1,532,000.00	-	-
UNITED NATURAL FOODS INC 6.750% 15/10/2028	USD	1,655,000.00	-	-
UNITED WHOLESALE MORTGAGE LLC 5.500%	USD	2,820,000.00	1,270,000.00	-
15/11/2025 UNITI GROUP LP / UNITI GROUP FINANCE INC / CSL CAPITAL LLC 6.500%	USD	2,794,000.00	-	-
15/02/2029 URBAN ONE INC 7.375%	USD	400,000.00	400,000.00	-
01/02/2028 WHITE CAP BUYE 6.875%	USD	290,000.00	290,000.00	-
15/10/2028 WHITE CAP PARENT LLC 8.250% 15/03/2026	USD	1,536,000.00	-	-
WPX ENERGY INC 4.500%	USD	865,000.00	1,900,000.00	-
15/01/2030 WPX ENERGY INC 5.250%	USD	-	1,519,000.00	-
15/10/2027 WPX ENERGY INC 5.750%	USD	-	110,000.00	-
01/06/2026				

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