

Obligaties

Naam	Gekocht	Aankoopkoers	Verkocht	Verkoopkoers	Huidige Koers	Percentage
Peildatum 16 mei 2014						
Portefeuille A						
5,375% TNT N.V. 2007-17 (NL0006133175)	10 mrt 2011	102,80%	24 feb 2012	108,00%		
bnkbr 4,625% SNS Bank 2004-2014 (XS0185887576)	15 apr 2011	100,70%	5 sep 2012	101,35%		
4,75% ING Groep 2007-17 (XS0303396062)	18 apr 2011	101,20%	29 mrt 2012	105,75%		
3.625% AAB 2010-17 (XS054621892)	18 apr 2011	94,50%	27 feb 2012	100,80%		
3.323% Nederlandse Waterschapbank 05-45 (XS0222962564)	9 aug 2011	67,00%	22 mei 2012	74,00%		
NWB Inflatie Protectie Plus Obl. 2008-18 (NL0006258485)	10 aug 2011	103,79%	24 mei 2012	108,00%		
7% BNG 2007-37 (XS028496788)	8 sep 2011	99,70%	24 feb 2014	100,00%		
8% ING Perpetual Securities IV (XS0356687219)	19 sep 2011	87,50%	22 apr 2014	100,00%		
5.856% NIB Capital Bank FX Rate 2005-40 (XS021078182)	6 okt 2011	51,40%			103,98%	8%
7.25% ASR NL 2009-99 (NL0009213552)	14 okt 2011	82,50%			114,56%	6%
convo 3% USG People 2005-12 (XS0230850389)	3 nov 2011	97,50%	18 okt 2012	100,00%		
5% RBS Royal Vast Obligatie 2010-20 (NL000933668)	10 nov 2011	89,47%	3 okt 2012	112,46%		
flrte 9% SRLEV 2011-41	29 feb 2012	78,80%	14 apr 2014	130,70%		
6.875% Wolters Kluwer Perpetual 2001 (NL000011910)	1 mrt 2012	99,20%	14 mei 2013	100,00%		
8.375% Achmea Perp. Capital Securities (XS0362173246)	31 mrt 2012	97,60%	23 mei 2013	100,00%		
7.125% Kon.Friesland Campina Perp.Sub03 (NL000011350)	24 mei 2012	104,00%	3 jun 2013	100,00%		
6.655% TenneT Holding BV 2010 Perp (XS048421326)	30 mei 2012	102,50%			112,00%	6%
5.125% Achmea 2005-99 (NL000011722)	7 jul 2012	74,00%			102,98%	14%
flrte 9% Delta Lloyd 2012-42 (XS082116842)	5 sep 2012	99,30%			136,46%	7%
6.258% SNS FFR (XS031090415)	26 sep 2012	51,50%			0,00%	0%
7,125% ABN 2012-22 (XS080299516)	3 okt 2012	106,90%			127,15%	7%
RBS Range Accrual Note 2005-35 (NL000011679)	24 okt 2012	76,30%			104,24%	7%
4.31% AAB 2006-Perp (XS024648745)	12 dec 2012	83,30%			101,70%	5%
kapo 6% Aegon Capital Sec Perpetual 2006 (NL000016846)	12 dec 2012	99,78%			102,40%	5%
flrte 0% Rabobank 2010-20 (XS0517244538)	15 apr 2013	110,00%			115,78%	6%
Achmea 6% 2006-Perp (NL0000168466)	5 jun 2013	100,39%			101,78%	5%
FRN Friesland Bank 1,907% FRN 2004-Perp (NL0000116457)	5 jun 2013	79,40%			94,20%	6%
KPN 6,125% 2013-Perp (XS0903872355)	16 apr 2014	105,10%			105,85%	6%
FRN NN Group 4,625% FRN 2014-44 (XS1054522922)	22 apr 2014	101,43%			106,02%	6%
FRN Rabobank Certificates 6,5%FRN 2013-Perp (XS1002121454)	24 apr 2014	107,35%			109,77%	6%
Portefeuille A						
5,375% TNT N.V. 2007-17 (NL0006133175)	15 mrt 2011	103,15%	29 feb 2012	108,75%		
3.323% Nederlandse Waterschapbank 05-45 (XS0222962564)	6 sep 2011	66,90%	17 mei 2012	74,00%		
6.258% SNS FFR (XS031090415)	16 nov 2011	44,50%			0,00%	0%
5.856% NIB Capital Bank FX Rate 2005-40 (XS021078182)	6 mrt 2012	56,00%			103,98%	25%
6.994%RBS Royal 8% - 3M Euribor 2010-20 (NL0009336783)	4 mei 2012	107,15%			129,21%	15%
2.908% ING Perpetual Securities II (NL0000113587)	9 mei 2012	59,10%			87,40%	16%
kapo 6% Aegon Capital Sec Perpetual 2006 (NL000016846)	18 mei 2012	80,00%			102,40%	12%
7.25% ASR NL 2009-99 (NL0009213552)	18 sep 2012	96,85%			114,56%	14%
4.50886% AXA Acht.g.Float Rate 2004 (XS0188935174)	18 sep 2012	61,75%			100,89%	18%