

# Robeco QI Long/Short Dynamic Duration DH USD

Systematic and active duration management within bonds and similar fixed income securities

**ASSET CLASS**

Bonds

**ISIN**

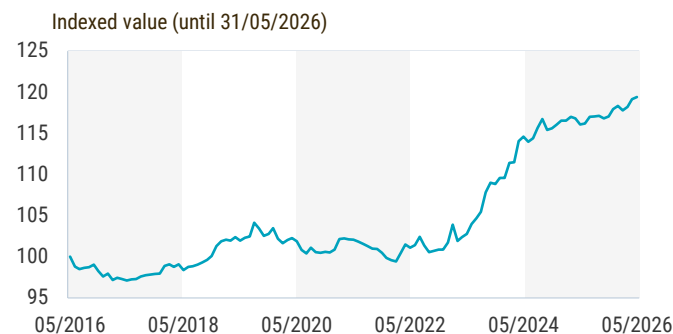
LU0254675159

**BENCHMARK (BM)**

ICE BofA SOFR Overnight Rate Index

**Performance**

● Fund (FD)



| Period           | Fund % | BM % | Calendar year | Fund % | BM % |
|------------------|--------|------|---------------|--------|------|
| 1 M              | 0.23   | 0.29 | 2025          | 1.65   | 4.40 |
| 3 M              | 1.39   | 0.91 | 2024          | 5.90   | 5.41 |
| YTD              | 1.23   | 1.52 | 2023          | 8.63   | 5.18 |
| 1 Year           | 2.86   | 4.09 | 2022          | 1.03   | 1.65 |
| 2 Years          | 2.08   | 4.50 | 2021          | -0.65  | 0.04 |
| 3 Years          | 5.13   | 4.83 |               |        |      |
| 5 Years          | 3.19   | 3.62 |               |        |      |
| 10 Years         | 1.79   | 2.38 |               |        |      |
| Since 01/06/2006 | 1.39   | 1.96 |               |        |      |

**Past performance is no guarantee of future results. The value of your investments may fluctuate.** All figures in USD. If the currency in which the past performance is displayed differs from the currency of the country in which you reside, then you should be aware that due to exchange rate fluctuations the performance shown may increase or decrease if converted into your local currency. Periods shorter than one year are not annualized. Returns net of fees, based on transaction prices. Source: Robeco. Fund: Robeco QI Long/Short Dynamic Duration DH USD.

**TOTAL SIZE OF FUND**

USD 39,872,961

**SIZE OF SHARE CLASS**

USD 2,184,508

**SHARE CLASS CURRENCY**

USD

**CLOSE FINANCIAL YEAR**

31/12

**DAILY TRADABLE**

Yes

**DIVIDEND PAYING**

No

**INCEPTION DATE**

01/06/2006

**MANAGEMENT COMPANY**

Robeco Institutional Asset Management B.V.

**About the fund**

Robeco QI Long/Short Dynamic Duration is an actively managed fund that invests mainly in bonds and similar fixed income securities with a short duration and takes active long or short duration (interest-rate sensitivity) positions, implemented using bond futures. The fund can benefit from rising yields (with short positions) as well as from declining yields (with long positions). The duration positioning of the fund is based on Robeco's quantitative duration model. The fund's objective is to provide long term capital growth.

**Fund management**

Olaf Penninga, Lodewijk van der Linden, Johan Duyvesteyn

**Fund price**

|                       |     |        |
|-----------------------|-----|--------|
| 31/05/2026            | USD | 131.72 |
| High YTD (19/05/2026) | USD | 133.17 |
| Low YTD (17/03/2026)  | USD | 129.78 |

**Fees**

|                 | %    |
|-----------------|------|
| Management fee  | 0.70 |
| Performance fee | None |
| Service fee     | 0.16 |
| Ongoing charges | 0.91 |

**Fund codes**

|           |              |
|-----------|--------------|
| ISIN      | LU0254675159 |
| Bloomberg | ROBFODU LX   |
| Sedol     | B16NHWO      |
| WKN       | A0J24P       |
| Valoren   | 2551030      |

**Legal status**

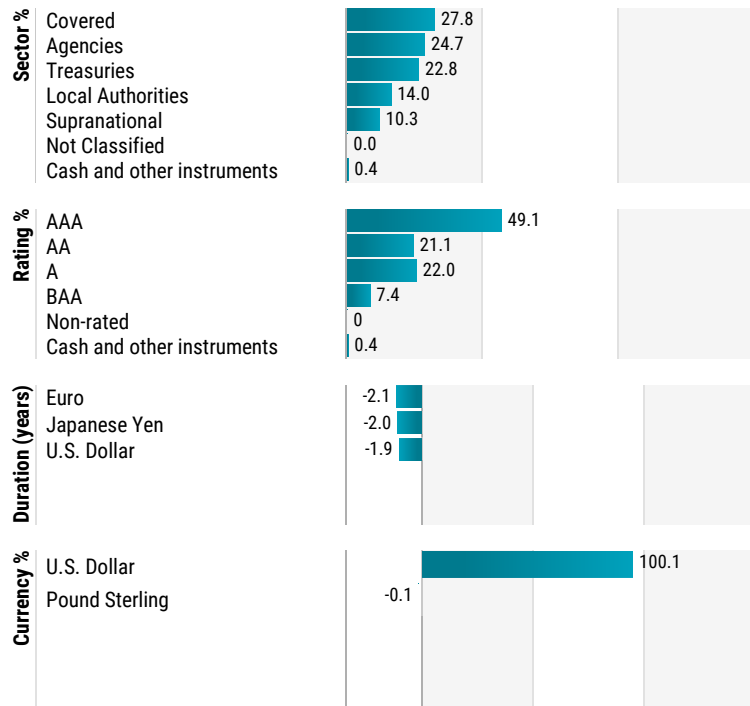
|  |          |
|--|----------|
| Investment company with variable capital incorporated under Luxembourg law (SICAV) |          |
| Fund structure   | Open-end |
| UCITS V  | Yes      |
| Share class  | DH USD   |
| This fund is a subfund of the Robeco (LU) Funds III, SICAV                         |          |

**Key risks**

- The value of shares is sensitive to market fluctuations, instrument prices, and changes in political, economic, or market conditions. This fund invests primarily in government bonds.
- The fund may use derivatives to achieve its investment objectives. These instruments can create leverage, increasing the fund's exposure to market fluctuations.
- A (derivative) counterparty may fail to fulfil its obligations. Counterparty risk is reduced by exchanging collateral.
- The fund is managed using quantitative models. Materialisation of the model risk may adversely affect fund performance.
- This fund promotes ESG characteristics, but does not have sustainable investing as its objective. Sustainability risks are integrated in the investment decisions and may impact returns.

# Robeco QI Long/Short Dynamic Duration DH USD

● **Fund** : Robeco QI Long/Short Dynamic Duration DH USD



| Characteristics                       | Fund    |
|---------------------------------------|---------|
| Yield to Worst (Hedged to USD) (%)    | 4.00    |
| Maturity (years)                      | -6.98   |
| Interest Rate Duration (OAD in years) | -6.01   |
| Average Rating                        | AA1/AA2 |
| Coupon (%)                            | 1.99    |
| Outstanding Shares                    | 16,585  |

| Key risk figures           | 3 Yrs | 5 Yrs |
|----------------------------|-------|-------|
| Tracking error ex-post (%) | 2.44  | 2.60  |
| Information ratio          | 0.52  | 0.20  |
| Alpha (%)                  | 0.84  | 0.53  |
| Max. monthly gain (%)      | 2.33  | 2.33  |
| Max. monthly loss (%)      | -1.04 | -1.90 |
| Sharpe ratio               | 0.56  | 0.17  |
| Standard deviation (%)     | 2.50  | 2.72  |

Ratios are based on gross of fees returns.

**Past performance is no guarantee of future results. The value of your investments may fluctuate.**

The allocations shown are for illustrative purposes only. This is the current overview as of the date stated and not a guarantee of future developments. It should not be assumed that any investments in these allocations were or will be profitable. Due to rounding, the sum may not equal 100%.

## Robeco QI Long/Short Dynamic Duration DH USD

### Performance commentary

Based on transaction prices, the fund's return was 0.23%.

The fund outperformed cash (the benchmark) in May. The fund had short duration positions in the US, Germany and Japan throughout the month. The short duration positions in the US and Japan contributed positively to the performance, while the German position detracted. These active duration positions are based on the outcomes of our quantitative duration model. The duration positions that aim to exploit shorter-term market inefficiencies also contributed positively to the performance.

### Market development

Yields rose globally in the first weeks of May as the Iran conflict dragged on. US 30-year yields reached 5.18%, the highest level since 2007; German and Japanese yields also set fresh highs. Bonds rallied in the second half of the month as oil prices declined on optimism about the ceasefire. US and Japanese yields remained higher than at the start of the month, while yields in the Eurozone, Australia, Canada and the UK declined, especially for shorter-dated bonds. Markets discounted less rate hikes this year for the ECB and the Bank of England, as growth data weakened. In the US, markets are now pricing some possibility of a hike. US growth remains resilient and inflation data surprised to the upside. US Treasuries returned 0%, Japanese government bonds -0.4% and German Bunds +0.8% (all returns hedged to EUR).

### Expectation of fund manager

The fund's duration policy is driven by the outcomes of our proprietary quantitative duration model. At the end of May, the fund had short duration positions in US, German and Japanese bond futures. The negative model signals for bonds were driven by the economic growth, trend, low-risk, season and inflation variables. Rising equity markets, economic surprises and the US nowcast point to strong economic growth. Relatively weak performance of low-risk stocks points to limited demand for safe assets. Rising commodity prices signal higher inflation pressure. All of these point to higher yields, as does the trend of rising yields.

### Sector allocation

This is the sector distribution of the underlying portfolio. The fund uses government bond futures to implement the active duration positions. The fund's assets are mainly invested in short-dated bonds and floaters issued by governments, local authorities (e.g. German states), agencies and supranational institutions, and short-dated covered bonds.

### Duration allocation

At the end of May, the fund had short duration positions in US, German and Japanese bond futures. These active duration positions are based on the outcomes of our quantitative duration model. The negative model signals for bonds were driven by the economic growth, trend, low-risk, season and inflation variables.

### Rating allocation

This is the rating distribution of the underlying portfolio. The fund is mainly invested in highly rated instruments. The fund uses government bond futures to implement the active duration positions (not included in this table).

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# Robeco QI Long/Short Dynamic Duration DH USD

● **Portfolio:** Robeco QI Long/Short Dynamic Duration

## ESG Labeled Bonds <sup>1</sup>

Source: Bloomberg

| Exposure to ESG Labeled Bonds |      |
|-------------------------------|------|
| Portfolio                     | 7.2% |
| <b>Green</b>                  |      |
| Portfolio                     | 2.0% |
| <b>Social</b>                 |      |
| Portfolio                     | 5.2% |
| <b>Sustainability</b>         |      |
| Portfolio                     | 0.0% |

## Environmental Intensity <sup>2</sup>

Source: EDGAR

| CO <sub>2</sub> Emissions<br>tCO <sub>2</sub> /capita |     | CO <sub>2</sub> Emissions<br>tCO <sub>2</sub> /mUSD GDP |          |
|---|-----|---|----------|
| Portfolio   | 5.4 | Portfolio   | 91,479.2 |

## Country Sustainability Ranking <sup>3</sup>

Source: Robeco

| Total ESG Score      |     |
|----------------------|-----|
| Portfolio            | 7.8 |
| <b>Environmental</b> |     |
| Portfolio            | 7.6 |
| <b>Social</b>        |     |
| Portfolio            | 7.6 |
| <b>Governance</b>    |     |
| Portfolio            | 7.6 |

# Robeco QI Long/Short Dynamic Duration DH USD

## ESG Important information

The sustainability information in this factsheet can help investors integrate sustainability considerations in their process. This information is for informational purposes only. The reported sustainability information may not at all be used in relation to binding elements for this fund. A decision to invest should take into account all characteristics or objectives of the fund as described in the prospectus. The prospectus is available on request and free of charge on the Robeco website. The figures shown in the sustainability visuals are calculated on subfund level.

The fund promotes E&S (i.e. Environmental and Social) characteristics within the meaning of Article 8 of the European Sustainable Finance Disclosure Regulation, integrates sustainability risks in the investment process and applies Robeco's Good Governance policy. The fund applies sustainability indicators, including but not limited to, normative, activity-based and region-based exclusions, and engagement.

## Reference

### 1. ESG Labeled Bonds

The visual displays the portfolio's exposure to ESG-labeled bonds. This is calculated as a sum of weights for those bonds in the portfolio that have one of above mentioned labels. Index exposure figures are provided alongside the portfolio exposure figures, highlighting the difference with the index.

### 2. Environmental Intensity

Environmental intensity expresses a portfolio's aggregate environmental efficiency. The portfolio's aggregate carbon intensity is based on the related country emissions. We divide each country's carbon emissions, measured in tCO<sub>2</sub>, by the population size or gross domestic product to obtain the country's carbon intensity. The portfolio's aggregate intensity figures are calculated as a weighted average by multiplying each assessed portfolio component's intensity figure with its respective position weight. Only holdings mapped as sovereign bonds are included in the figures.

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### 3. Country Sustainability Ranking

The visual displays the portfolio's scores following Robeco's Country Sustainability Ranking methodology. These are calculated using the portfolio components' weights and respective country's scores. The scores includes considerations of more than 50 separate indicators, each capturing a unique sustainability feature across environmental, social and governance dimensions at the country level. Only holdings mapped as sovereign bonds are included in the figures.

## Robeco QI Long/Short Dynamic Duration DH USD

### Risk management

Risk management is fully integrated in the investment process to ensure that positions always meet predefined guidelines.

### Fiscal product treatment

The fund is established in Luxembourg and is subject to the Luxembourg tax laws and regulations. The fund is not liable to pay any corporation, income, dividend or capital gains tax in Luxembourg. The fund is subject to an annual subscription tax ('tax d'abonnement') in Luxembourg, which amounts to 0.05% of the net asset value of the fund. This tax is included in the net asset value of the fund. The fund can in principle use the Luxembourg treaty network to partially recover any withholding tax on its income.

### Dividend policy

In principle the fund does not intend to distribute dividend. The income earned by the fund is reflected in its share price. The fund's entire result is thus reflected in its share price development.

### Registered in

Austria, Belgium, France, Germany, Ireland, Luxembourg, Netherlands, Singapore, Spain, Switzerland, United Kingdom

### Currency policy

All currency risks are hedged.

### Derivative policy

Robeco QI Long/Short Dynamic Duration makes use of derivatives in order to implement the duration overlay. In addition, derivatives are used to hedge the currency risks of the portfolio. These derivatives are very liquid.

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## Robeco QI Iona/Short Dynamic Duration DH USD

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## Robeco QI Long/Short Dynamic Duration DH USD

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