

ROBECO
The Investment Engineers

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Robeco Global Total Return Bond Fund

**Société d'Investissement à Capital Variable
Incorporated under Luxembourg law
RCS B 177 719**

Annual Report 2019

Schedule of Investments (continued)

Robeco Global Total Return Bond Fund

As at 31 December 2019

Interest Rate Swap Contracts (continued)

Nominal Amount	Currency	Counterparty	Security Description	Maturity Date	Market Value EUR	% of Net Assets
2,292,006,000	JPY	Citigroup	Pay floating LIBOR 6 month Receive fixed 0.03%	09/05/2026	(17,131)	–
25,000,000	GBP	Citigroup	Pay floating LIBOR 6 month Receive fixed 0.8%	19/11/2022	(15,078)	–
997,000	EUR	Citigroup	Pay floating EURIBOR 6 month Receive fixed 0.577%	01/08/2049	(11,539)	–
Total Market Value on Interest Rate Swap Contracts - Liabilities					(3,941,234)	(0.56)
Net Market Value on Interest Rate Swap Contracts - Liabilities					(1,403,116)	(0.20)

Robeco Global Total Return Bond Fund

As at 31 December 2019

Credit Default Swap Contracts

Nominal Amount	Currency	Counterparty	Reference Entity	Buy/Sell	Interest (Paid)/ Received Rate	Maturity Date	Market Value EUR	% of Net Assets
32,720,000	USD	Citigroup	CDX.NA.HY.33-V2	Buy	(5.00)%	20/12/2024	(2,770,923)	(0.39)
3,170,000	USD	BNP Paribas	iTraxx Asia ex-Japan IG Series 32 Version 1	Buy	(1.00)%	20/12/2024	(62,087)	(0.01)
13,400,000	EUR	Citigroup	iTraxx Europe Crossover Series 32 Version 1	Buy	(5.00)%	20/12/2024	(1,825,703)	(0.26)
6,800,000	USD	HSBC	China Government Bond 7.5% 28/10/2027	Buy	(1.00)%	20/09/2020	(42,283)	–
8,000,000	USD	J.P. Morgan	Japan Government Bond 2% 21/03/2022	Buy	(1.00)%	20/06/2025	(287,680)	(0.04)
2,350,000	USD	Barclays	Japan Government Bond 2% 21/03/2022	Buy	(1.00)%	20/09/2020	(14,616)	–
2,200,000	USD	J.P. Morgan	Japan Government Bond 2% 21/03/2022	Buy	(1.00)%	20/09/2020	(13,683)	–
1,800,000	USD	Citigroup	Weyerhaeuser Co. 7.13% 15/07/2023	Buy	(1.00)%	20/12/2024	(51,914)	(0.01)
Total Market Value on Credit Default Swap Contracts - Liabilities							(5,068,889)	(0.71)
Net Market Value on Credit Default Swap Contracts - Liabilities							(5,068,889)	(0.71)