

**ROBECO**  
The Investment Engineers

**19**



# **Robeco QI Global Dynamic Duration**

**Société d'Investissement à Capital Variable  
Incorporated under Luxembourg law  
RCS B 47 779**

**Annual Report 2019**





















































































## Schedule of Investments (continued)

### Robeco QI Global Dynamic Duration As at 31 December 2019

#### Forward Currency Exchange Contracts

Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/(Loss) EUR	% of Net Assets
CHF	131,418	EUR	120,250	16/01/2020	Barclays	662	–
CHF	1,540,000	EUR	1,409,583	16/01/2020	BNP Paribas	7,311	–
CHF	160,935,734	EUR	146,612,994	16/01/2020	HSBC	1,457,658	0.04
CHF	659,236	EUR	601,540	16/01/2020	J.P. Morgan	4,997	–
EUR	7,420,745	DKK	55,425,000	16/01/2020	BNP Paribas	2,968	–
EUR	44,270	GBP	37,427	16/01/2020	BNP Paribas	119	–
EUR	94,276,311	JPY	11,400,000,000	16/01/2020	Barclays	831,121	0.03
EUR	79,010,185	JPY	9,552,326,348	16/01/2020	BNP Paribas	710,277	0.02
EUR	775,329,983	JPY	93,699,000,000	16/01/2020	Citigroup	7,284,289	0.22
EUR	124,118,459	JPY	15,000,000,000	16/01/2020	Rabobank	1,164,261	0.04
EUR	29,836,182	USD	33,140,000	16/01/2020	Barclays	337,212	0.01
EUR	260,537,427	USD	290,200,497	16/01/2020	BNP Paribas	2,220,720	0.07
EUR	323,890,180	USD	360,014,254	16/01/2020	Citigroup	3,430,023	0.10
EUR	590	USD	661	16/01/2020	J.P. Morgan	1	–
EUR	505,739,668	USD	562,000,000	16/01/2020	Rabobank	5,485,564	0.16
GBP	4,918,595	EUR	5,747,378	16/01/2020	BNP Paribas	54,886	–
GBP	42,000	EUR	49,305	16/01/2020	HSBC	241	–
<b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>						<b>22,992,310</b>	<b>0.69</b>
EUR	196,326,068	AUD	318,575,000	16/01/2020	Citigroup	(3,079,203)	(0.09)
EUR	2,930,372	CAD	4,330,000	16/01/2020	Citigroup	(42,133)	–
EUR	40,350	CHF	44,036	16/01/2020	BNP Paribas	(166)	–
EUR	99,465	CHF	109,000	16/01/2020	Citigroup	(821)	–
EUR	3,297,832	CHF	3,620,000	16/01/2020	HSBC	(32,788)	–
EUR	459,329	CHF	502,598	16/01/2020	J.P. Morgan	(3,092)	–
EUR	101,178,694	GBP	86,588,449	16/01/2020	BNP Paribas	(966,139)	(0.03)
EUR	99,396,395	GBP	85,000,000	16/01/2020	Citigroup	(874,610)	(0.03)
EUR	16,020	GBP	13,692	16/01/2020	J.P. Morgan	(132)	–
EUR	42,503,521	SEK	448,625,000	16/01/2020	BNP Paribas	(184,473)	(0.01)
GBP	152,132	EUR	180,415	16/01/2020	HSBC	(951)	–
JPY	20,556,000,000	EUR	168,695,538	16/01/2020	Citigroup	(199,104)	(0.01)
JPY	2,739,291,240	EUR	22,666,441	16/01/2020	Rabobank	(212,617)	(0.01)
USD	10,487,016	EUR	9,435,823	16/01/2020	BNP Paribas	(100,996)	–
USD	2,823,878	EUR	2,539,100	16/01/2020	Citigroup	(25,477)	–
USD	11,421,000	EUR	10,200,729	16/01/2020	J.P. Morgan	(34,533)	–
USD	180,437,663	EUR	162,389,821	16/01/2020	Rabobank	(1,776,509)	(0.05)
<b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>						<b>(7,533,744)</b>	<b>(0.23)</b>
<b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>						<b>15,458,566</b>	<b>0.46</b>