

ROBECO
The Investment Engineers

19



Robeco Global Total Return Bond Fund

**Société d'Investissement à Capital Variable
Incorporated under Luxembourg law
RCS B 177719**

**Unaudited Semi-Annual Report
1 January to 30 June 2019**

Schedule of Investments (continued)

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Robeco Global Total Return Bond Fund

As at 30 June 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
10,000,000	USD	BNP Paribas	Brazil Government Bond 4.25% 07/01/2025	Sell	1.00%	20/06/2022	4,931	–
1,050,000	EUR	Merrill Lynch	Volkswagen International Finance NV 5.375% 22/05/2018	Sell	1.00%	20/12/2020	11,649	–
Total Market Value on Credit Default Swap Contracts - Assets							16,580	–
16,400,000	USD	Citigroup	CDX.NA.HY.32-V1	Buy	(5.00)%	20/06/2024	(1,091,209)	(0.14)
7,850,000	EUR	Citigroup	ITRAXX.EUROPE.CROSSOVER.31- V1	Buy	(5.00)%	20/06/2024	(889,438)	(0.11)
6,800,000	USD	HSBC	China Government Bond 7.5% 28/10/2027	Buy	(1.00)%	20/09/2020	(65,211)	(0.01)
5,350,000	USD	J.P. Morgan	Export-Import Bank of China (The) 4.88% 21/07/2015	Buy	(1.00)%	20/09/2019	(9,711)	–
8,000,000	USD	J.P. Morgan	Japan Government Bond 2% 21/03/2022	Buy	(1.00)%	20/06/2025	(296,681)	(0.04)
2,350,000	USD	Barclays	Japan Government Bond 2% 21/03/2022	Buy	(1.00)%	20/09/2020	(24,049)	–
2,200,000	USD	J.P. Morgan	Japan Government Bond 2% 21/03/2022	Buy	(1.00)%	20/09/2020	(22,514)	–
Total Market Value on Credit Default Swap Contracts - Liabilities							(2,398,813)	(0.30)
Net Market Value on Credit Default Swap Contracts - Liabilities							(2,382,234)	(0.30)