

ROBECO
The Investment Engineers

19

Robeco (LU) Funds III

Société d'Investissement à Capital Variable
Incorporated under Luxembourg law
RCS B 40 490

Unaudited Semi-Annual Report
1 January to 30 June 2019

Schedule of Investments (continued)

Robeco Global Credits Feeder Fund - zero duration

As at 30 June 2019

Credit Default Swap Contracts

Nominal					Interest		Market	
Amount	Currency	Counterparty	Reference Entity	Buy/Sell	Received	Maturity	Value	% of Net
					Rate	Date	EUR	Assets
40,000 USD		Citigroup	CDX.NA.HY.32-V1	Sell	5.00%	20/06/2024	2,661	0.19
			ITRAXX.EUROPE.CROSSOVER.31-					
40,000 EUR		Citigroup	V1	Sell	5.00%	20/06/2024	4,532	0.32
Total Market Value on Credit Default Swap Contracts - Assets							7,194	0.51
Net Market Value on Credit Default Swap Contracts - Assets							7,194	0.51