



# Robeco Capital Growth Funds

Société d'Investissement à Capital Variable  
Incorporated under Luxembourg law  
RCS B 58 959

# 21

**Unaudited Semi-Annual Report  
1 January to 30 June 2021**

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# General Information

## Robeco Capital Growth Funds

(hereafter the ‘fund’ or ‘Company’)

Undertaking for collective investment in transferable securities incorporated as a ‘Société d’Investissement à Capital Variable’ (SICAV) under Luxembourg law.

### Register of Company

RCS Luxembourg B 58 959

### Registered Office

6, route de Trèves  
L-2633 Senningerberg  
Grand Duchy of Luxembourg

### Board of Directors

Mr. J.H. van den Akker (Director/Chairman)  
Mr. H.J. Ris (Director)  
Mr. C.M.A. Hertz (Director, since 8 January 2021)  
Mr. M.O. Nijkamp (Director, since 27 May 2021)  
Mrs. S. van Dootingh (Director, until 1 May 2021)  
Mr. H.P. de Knijff (Director/Chairman, until 1 January 2021)

Mr. H.P. de Knijff was an employee of Robeco Nederland B.V. (Affiliated Entity)

Mr. J.H. van den Akker, Mr. H.J. Ris and Mr. M.O. Nijkamp are employees of Robeco Nederland B.V. (Affiliated Entity)

Mrs. S. van Dootingh and Mr. C.M.A. Hertz are independent directors

### Management Company

Robeco Institutional Asset Management B.V.  
Weena 850  
3014 DA Rotterdam  
The Netherlands  
(since 1 January 2021)

Robeco Luxembourg S.A.  
5, rue Heienhaff  
L-1736 Senningerberg  
Grand Duchy of Luxembourg  
(until 1 January 2021)

### Cabinet de révision agréé (Independent auditor)

KPMG Luxembourg, Société coopérative  
39, Avenue John F. Kennedy  
L-1855 Luxembourg  
Grand Duchy of Luxembourg

### Depositary, Domiciliary and Paying Agent

J.P. Morgan Bank Luxembourg S.A.  
6, route de Trèves  
L-2633 Senningerberg  
Grand Duchy of Luxembourg

### Administration Agent and Registrar

J.P. Morgan Bank Luxembourg S.A.  
6, route de Trèves  
L-2633 Senningerberg  
Grand Duchy of Luxembourg

## General Information (continued)

### Investment Adviser

Robeco Institutional Asset Management B.V.  
Weena 850  
3014 DA Rotterdam  
The Netherlands

### Portfolio Managers

Boston Partners Global Investors Inc.  
909, Third Avenue  
USA – New York, NY 10022

Robeco Hong Kong Ltd  
2704-07, 27F  
Man Yee Building  
68 Des Voeux Road Central  
Central, Hong Kong

Robeco Schweiz A.G.  
Josefstrasse 218  
8005 Zurich, Switzerland

Robeco Singapore Private Ltd  
12 Marina View, #10-02, Asia Square Tower 2  
018961 Singapore  
Singapore

### Subscriptions and publications

No subscription can be accepted on the basis of financial reports such as this report. Subscriptions may only be accepted on the basis of the current prospectus, supplemented by the Company's latest annual report, and in the event that the Company's annual report has been published more than eight months previously, its latest semi-annual report. Financial reports, the prospectus and Key Investor Information Document are available in through the website [www.robeco.com](http://www.robeco.com) and may be obtained free of charge at the Company's registered office.

### Representative and paying agent in Switzerland

ACOLIN Fund Services AG, Leutschenbachstrasse 50, CH-8050 Zürich, is the fund's representative in Switzerland. Copies of the Key Investor Information Document and prospectus, articles of incorporation, (semi) annual reports and a list of all purchases and sales in the investment portfolio during the reporting period are available from the above address free of charge. UBS Switzerland A.G., Bahnhofstrasse 45, CH-8001 Zurich (Postal address Badenerstrasse 574, Postfach, CH-8098 Zürich) is the Company's paying agent in Switzerland.

### Information service in Germany

Copies of the articles of incorporation, Key Investor Information Document and prospectus and the annual and semi-annual reports may be obtained free of charge from the offices of the information service in Germany: Robeco Deutschland, Taunusanlage 17, D-60325 Frankfurt am Main. The prices at which shares are issued and repurchased are published on [www.robeco.de](http://www.robeco.de). A list of all purchases and sales in the Company's investment portfolio during the reporting period is available at the paying agent/information service in Germany free of charge.

### Representative in Hong Kong

RBC Investor Services Trust Hong Kong Ltd, 51st Floor Central Plaza, 18 Harbour Road, Wanchai, Hong Kong.

### Representative in Taiwan

Nomura Asset management Taiwan Ltd -30F, No.7, Sec. 5, Xinyi Road, Taipei 110, Taiwan.

### Robeco

Where reference is made to 'Robeco', it should be read Robeco Institutional Asset Management B.V. including the activities of the other entities which are in the scope of Robeco's management.

# Report of the Board of Directors

## General

### Website

An information update on the sub-fund's investment policies, returns and investment portfolio can be found on [www.robeco.com/riam](http://www.robeco.com/riam).

### Market Impact Covid-19

Robeco considers the ongoing Covid-19 pandemic as a significant event which may impact the investment funds under management. The impact of the pandemic on people, companies and the economy at large has been significant. While the link between Covid-19 cases and hospitalisation has significantly weakened thanks to vaccinations, the outlook remains uncertain. Pending herd immunity as a result of a substantial vaccination rate, the global economy will, however, still be impacted by opening and closing of (business) operations. Furthermore, a slowdown in the trajectory towards herd immunity as a result of risks relating to vaccine logistics, vaccine side effects, reduced effectiveness, or public resistance to (mandatory) vaccination, may have a negative impact on markets.

### Operational measures for business continuity by Robeco

In response to the ongoing Covid-19 crisis, Robeco is constantly monitoring the latest developments and has taken all measures necessary to manage the situation and to ensure business continuity, while ensuring the health and safety of our clients, our employees and our suppliers. Our operational measures and capabilities are such that Robeco remains fully functional in managing client portfolios and serving clients. Our systems and platforms are designed to enable our staff, most of whom have worked from home throughout the crisis based on their local health and safety measures, to operate as normal. Our approach is one of vigilance and flexibility, allowing us to implement new or revised measures smoothly and as necessary.

### Sub-funds name changes

| Sub-Fund  | Effective date |
|---|----------------|
| Robeco QI Global Developed Conservative Equities ex Japan | 23/04/2021     |

### New share classes

| Sub-fund   | Share class | Effective date |
|--|-------------|----------------|
| Robeco BP Global Premium Equities                | IB USD      | 26/01/2021     |
| Robeco Emerging Markets Equities                 | D SEK       | 30/03/2021     |
| Robeco Emerging Markets Equities                 | I SEK       | 30/03/2021     |
| RobecoSAM Global SDG Equities                    | M2 EUR      | 26/01/2021     |
| Robeco Chinese Equities                          | M2 EUR      | 26/01/2021     |
| Robeco Chinese A-share Equities                  | M2 EUR      | 26/01/2021     |
| Robeco Sustainable Property Equities             | I GBP       | 26/01/2021     |
| Robeco Sustainable Property Equities             | M2 EUR      | 26/01/2021     |
| RobecoSAM Circular Economy Equities              | M2 EUR      | 26/01/2021     |
| RobecoSAM Smart Mobility Equities                | D SGD       | 25/05/2021     |
| RobecoSAM Sustainable Healthy Living Equities    | I GBP       | 23/03/2021     |
| RobecoSAM Global Gender Equality Impact Equities | M2 EUR      | 26/01/2021     |
| Robeco Global Credits                            | DH SEK      | 30/03/2021     |
| Robeco Global Credits                            | IH SEK      | 30/03/2021     |
| Robeco Global Credits                            | IH SGD      | 19/01/2021     |
| RobecoSAM SDG Credit Income                      | FH EUR      | 23/02/2021     |
| RobecoSAM SDG Credit Income                      | FH USD      | 23/02/2021     |
| RobecoSAM SDG Credit Income                      | IBxH SGD    | 26/01/2021     |
| RobecoSAM SDG Credit Income                      | IEH GBP     | 23/02/2021     |
| RobecoSAM Global SDG Credits                     | IH SEK      | 30/03/2021     |
| RobecoSAM Global SDG Credits                     | IH SGD      | 23/03/2021     |
| RobecoSAM Global SDG Credits                     | M2H EUR     | 23/02/2021     |
| Robeco All Strategy Euro Bonds                   | M2H EUR     | 26/01/2021     |

### Deactivated share classes

| Sub-fund  | Share class | Effective date |
|---|-------------|----------------|
| Robeco QI Emerging Markets Enhanced Index Equities        | F EUR       | 28/04/2021     |
| Robeco QI Emerging Conservative Equities                  | C GBP       | 29/06/2021     |
| Robeco QI Global Developed Conservative Equities ex Japan | I JPY       | 23/04/2021     |
| Robeco QI Global Developed Conservative Equities          | I JPY       | 03/02/2021     |
| Robeco Sustainable Emerging Stars Equities                | KE EUR      | 23/02/2021     |
| Robeco QI European Conservative Equities                  | F USD       | 08/02/2021     |
| Robeco QI European Conservative Equities                  | M2 EUR      | 30/03/2021     |

# Report of the Board of Directors (continued)

## General (continued)

### Deactivated share classes (continued)

| <b>Sub-fund</b>                          | <b>Share class</b> | <b>Effective date</b> |
|--|--------------------|-----------------------|
| Robeco BP US Premium Equities            | IBH CHF            | 29/06/2021            |
| Robeco BP US Large Cap Equities          | D2 USD             | 29/06/2021            |
| Robeco QI European Value Equities        | K EUR              | 29/06/2021            |
| Robeco QI European Value Equities        | KE EUR             | 29/06/2021            |
| Robeco Sustainable Property Equities     | Z EUR              | 04/03/2021            |
| Robeco Global Credits                    | IH JPY             | 29/06/2021            |
| Robeco Global Credits                    | M3H EUR            | 29/06/2021            |
| Robeco QI Dynamic High Yield             | D3H USD            | 29/06/2021            |
| Robeco QI Global Multi-Factor Credits    | DH CHF             | 29/06/2021            |
| Robeco QI Global Multi-Factor High Yield | IH GBP             | 29/06/2021            |
| RobecoSAM Global SDG Credits             | IB JPY             | 29/06/2021            |
| RobecoSAM Global SDG Credits             | IBH JPY            | 29/06/2021            |
| Robeco Euro Credit Bonds                 | M3H EUR            | 29/06/2021            |
| Robeco QI Multi Factor Absolute Return   | IH AUD             | 29/06/2021            |
| Robeco QI Multi Factor Absolute Return   | IH GBP             | 29/06/2021            |

### Reactivated share classes

| <b>Sub-fund</b>                                  | <b>Share class</b> | <b>Effective date</b> |
|--|--------------------|-----------------------|
| Robeco QI Global Developed Multi-Factor Equities | I USD              | 23/02/2021            |

## Report of the investment manager

### Important financial and economical events

The first half of the year 2021 saw a firming global economic recovery from the Covid-19 pandemic induced recession. Key to this recovery has been the swift availability of effective vaccines, allowing for an easing of the policy trilemma between kickstarting the economy, solving the health crisis and preserving personal freedom. At the end of June around 25% of the global population had at least one dose of a Covid-19 vaccine. However, there is a strong dispersion in vaccination rates across the globe which also creates divergent economic recovery paths. In the developed economies vaccination rates are between 50%-60% at the time of writing whereas in emerging economies vaccination rates have lagged developed economies in the first half year. The recovery in the manufacturing sector began in 2020, reflected by the leading ISM manufacturing producer confidence indicators in the US reaching the highest level since December 1983. Given prevailing lockdown restrictions during the second and third wave of Covid-19 cases, services activity lagged manufacturing activity in developed economies but made a strong comeback from April onwards as lockdown intensities eased and social mobility increased.

With the IMF forecasting an expansion of the global economy by 6.0% in 2021 and 4.4% in 2022, the global economy is expected to remain firmly in expansion mode. However, output in the manufacturing and services sectors continues to be challenged by persisting supply shortages, though logistical bottlenecks and shipping fees have been moderating in the second quarter of 2021. In reflection of base rate effects and rising input costs, US headline consumer price index in May rose to the highest level observed since May 1991.

The powerful policy response to this crisis has clearly spurred the recovery in consumer demand. The interaction between central banks acting as fiscal financiers is creating positive multiplier effects, as a low interest rate environment alleviates the need to raise taxes while enabling fiscal expansion without endangering debt sustainability. However, further down the road, if inflation does show to be more persistent than currently expected by central banks, the alignment of interests between central banks and governments could be challenged.

# Report of the Board of Directors (continued)

## Global Equity sub-funds

### Investment results

|   | Notes | Investment<br>result<br>reporting<br>period in<br>% | Index<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Index<br>return 3<br>years<br>average or<br>since<br>inception | Index   |
|---|-------|---|--|---|--|---|
| <b>Robeco BP Global Premium Equities</b>      |       |   |  |   |  |   |
| B EUR shares                                  | 1     | 21.1  | 16.6   | 8.0   | 14.4   | MSCI World Index (Net Return) (EUR)                         |
| C EUR shares                                  | 1     | 21.4  | 16.6   | 8.6   | 14.4   | MSCI World Index (Net Return) (EUR)                         |
| D EUR shares                                  |       | 21.1  | 16.6   | 8.0   | 14.4   | MSCI World Index (Net Return) (EUR)                         |
| DH EUR shares                                 |       | 19.0  | 13.9   | 6.4   | 12.8   | MSCI World Index (Net Return) (hedged into EUR)             |
| F EUR shares                                  |       | 21.4  | 16.6   | 8.6   | 14.4   | MSCI World Index (Net Return) (EUR)                         |
| FH EUR shares                                 |       | 19.4  | 13.9   | 7.0   | 12.8   | MSCI World Index (Net Return) (hedged into EUR)             |
| I EUR shares                                  |       | 21.5  | 16.6   | 8.7   | 14.4   | MSCI World Index (Net Return) (EUR)                         |
| IB EUR shares                                 | 1,4   | 21.5  | 16.6   | 7.8   | 14.1   | MSCI World Index (Net Return) (EUR)                         |
| IH EUR shares                                 |       | 19.4  | 13.9   | 7.1   | 12.8   | MSCI World Index (Net Return) (hedged into EUR)             |
| M2 EUR shares                                 |       | 20.3  | 16.6   | 6.6   | 14.4   | MSCI World Index (Net Return) (EUR)                         |
| M2H EUR shares                                | 4     | 18.3  | 13.9   | 4.1   | 12.5   | MSCI World Index (Net Return) (hedged into EUR)             |
| F GBP shares                                  |       | 16.5  | 11.9   | 7.6   | 13.3   | MSCI World Index (Net Return) (GBP)                         |
| I GBP shares                                  |       | 16.5  | 11.9   | 7.6   | 13.3   | MSCI World Index (Net Return) (GBP)                         |
| IB GBP shares                                 | 1     | 16.5  | 11.9   | 7.6   | 13.3   | MSCI World Index (Net Return) (GBP)                         |
| D USD shares                                  |       | 17.3  | 13.0   | 8.5   | 15.0   | MSCI World Index (Net Return) (USD)                         |
| DH USD shares                                 |       | 19.6  | 14.2   | 8.8   | 15.5   | MSCI World Index (Net Return) (hedged into USD)             |
| E USD shares                                  | 1     | 17.3  | 13.0   | 8.5   | 15.0   | MSCI World Index (Net Return) (USD)                         |
| F USD shares                                  |       | 17.7  | 13.0   | 9.2   | 15.0   | MSCI World Index (Net Return) (USD)                         |
| I USD shares                                  |       | 17.7  | 13.0   | 9.2   | 15.0   | MSCI World Index (Net Return) (USD)                         |
| IB USD shares                                 | 1,2   | 13.4  | 10.4   | 13.4  | 10.4   | MSCI World Index (Net Return) (USD)                         |
| M USD shares                                  |       | 16.8  | 13.0   | 7.4   | 15.0   | MSCI World Index (Net Return) (USD)                         |
| <b>Robeco QI Global Conservative Equities</b> |       |   |  |   |  |   |
| B EUR shares                                  | 1     | 13.4  | 15.9   | 7.2   | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| C EUR shares                                  | 1     | 13.6  | 15.9   | 7.7   | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| D EUR shares                                  |       | 13.4  | 15.9   | 7.2   | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| F EUR shares                                  |       | 13.6  | 15.9   | 7.7   | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| I EUR shares                                  |       | 13.7  | 15.9   | 7.7   | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| IH EUR shares                                 |       | 10.7  | 13.5   | 6.3   | 12.5   | MSCI All Country World Index (Net Return) (Hedged into EUR) |
| M2 EUR shares                                 |       | 12.9  | 15.9   | 6.4   | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| Z EUR shares                                  |       | 14.0  | 15.9   | 8.4   | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| F GBP shares                                  |       | 9.0   | 11.1   | 6.6   | 12.8   | MSCI All Country World Index (Net Return) (GBP)             |
| D USD shares                                  |       | 9.9   | 12.3   | 7.7   | 14.6   | MSCI All Country World Index (Net Return) (USD)             |
| I USD shares                                  |       | 10.2  | 12.3   | 8.3   | 14.6   | MSCI All Country World Index (Net Return) (USD)             |



# Report of the Board of Directors (continued)

## Global Equity sub-funds (continued)

| <b>Investment results</b>                       |              |  |   |   |  |   |
|---|--------------|--|---|---|--|---|
|   | <b>Notes</b> | <b>Investment<br/>result<br/>reporting<br/>period in<br/>%</b> | <b>Index<br/>return<br/>reporting<br/>period in<br/>%</b> | <b>Investment<br/>result 3<br/>years<br/>average or<br/>since<br/>inception</b> | <b>Index<br/>return 3<br/>years<br/>average or<br/>since<br/>inception</b> | <b>Index</b>                                    |
| Z USD shares                                    |              | 10.5   | 12.3  | 9.0   | 14.6   | MSCI All Country World Index (Net Return) (USD) |
| <b>Robeco Sustainable Global Stars Equities</b> |              |  |   |   |  |   |
| D EUR shares                                    |              | 14.3   | 16.6  | 18.1  | 14.4   | MSCI World Index (Net Return) (EUR)             |
| F EUR shares                                    |              | 14.6   | 16.6  | 18.1  | 14.4   | MSCI World Index (Net Return) (EUR)             |
| IL EUR shares                                   |              | 14.5   | 16.6  | 18.6  | 14.4   | MSCI World Index (Net Return) (EUR)             |
| Z EUR shares                                    |              | 15.1   | 16.6  | 19.8  | 14.4   | MSCI World Index (Net Return) (EUR)             |
| IL GBP shares                                   | 4            | 9.8  | 11.9  | 20.7  | 24.6   | MSCI World Index (Net Return) (GBP)             |
| DL USD shares                                   | 4            | 10.6   | 13.0  | 24.0  | 18.8   | MSCI World Index (Net Return) (USD)             |
| IL USD shares                                   | 4            | 11.0   | 13.0  | 27.2  | 20.6   | MSCI World Index (Net Return) (USD)             |
| <b>Robeco Emerging Stars Equities</b>           |              |  |   |   |  |   |
| D EUR shares                                    |              | 9.9  | 10.9  | 10.1  | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR)  |
| DL EUR shares                                   |              | 9.7  | 10.9  | 9.8   | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR)  |
| E EUR shares                                    | 1            | 9.9  | 10.9  | 10.1  | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR)  |
| F EUR shares                                    |              | 10.2   | 10.9  | 10.7  | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR)  |
| FL EUR shares                                   |              | 10.1   | 10.9  | 10.6  | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR)  |
| G EUR shares                                    | 1            | 10.2   | 10.9  | 10.7  | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR)  |
| I EUR shares                                    |              | 10.3   | 10.9  | 10.8  | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR)  |
| IE EUR shares                                   | 1,4          | 10.3   | 10.9  | 14.0  | 15.8   | MSCI Emerging Markets Index (Net Return) (EUR)  |
| Z EUR shares                                    |              | 10.8   | 10.9  | 11.9  | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR)  |
| F GBP shares                                    |              | 5.7  | 6.3   | 9.6   | 9.6  | MSCI Emerging Markets Index (Net Return) (GBP)  |
| G GBP shares                                    | 1            | 5.7  | 6.3   | 9.7   | 9.6  | MSCI Emerging Markets Index (Net Return) (GBP)  |
| IL GBP shares                                   |              | 5.7  | 6.3   | 9.6   | 9.6  | MSCI Emerging Markets Index (Net Return) (GBP)  |
| KE GBP shares                                   | 1,4          | 5.8  | 6.3   | 8.8   | 8.9  | MSCI Emerging Markets Index (Net Return) (GBP)  |
| D USD shares                                    |              | 6.5  | 7.4   | 10.6  | 11.3   | MSCI Emerging Markets Index (Net Return) (USD)  |
| DL USD shares                                   |              | 6.3  | 7.4   | 10.4  | 11.3   | MSCI Emerging Markets Index (Net Return) (USD)  |
| F USD shares                                    |              | 6.9  | 7.4   | 11.3  | 11.3   | MSCI Emerging Markets Index (Net Return) (USD)  |
| FL USD shares                                   |              | 6.8  | 7.4   | 11.2  | 11.3   | MSCI Emerging Markets Index (Net Return) (USD)  |
| I USD shares                                    |              | 6.9  | 7.4   | 11.4  | 11.3   | MSCI Emerging Markets Index (Net Return) (USD)  |
| IL USD shares                                   |              | 6.8  | 7.4   | 11.3  | 11.3   | MSCI Emerging Markets Index (Net Return) (USD)  |

# Report of the Board of Directors (continued)

## Global Equity sub-funds (continued)

| <b>Investment results</b>                         |              |  |   |   |  |  |
|---|--------------|--|---|---|--|--|
|   | <b>Notes</b> | <b>Investment result reporting period in %</b> | <b>Index return reporting period in %</b> | <b>Investment result 3 years average or since inception</b> | <b>Index return 3 years average or since inception</b> | <b>Index</b>                                   |
| KE USD shares                                     | 1            | 7.0  | 7.4                                       | 11.4  | 11.3   | MSCI Emerging Markets Index (Net Return) (USD) |
| ML USD shares                                     |              | 6.2  | 7.4                                       | 10.1  | 11.3   | MSCI Emerging Markets Index (Net Return) (USD) |
| <b>Robeco Emerging Markets Equities</b>           |              |  |   |   |  |  |
| D EUR shares                                      |              | 9.2  | 10.9                                      | 10.8  | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| F EUR shares                                      |              | 9.6  | 10.9                                      | 11.6  | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| I EUR shares                                      |              | 9.6  | 10.9                                      | 11.7  | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| M EUR shares                                      |              | 8.9  | 10.9                                      | 10.3  | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| M2 EUR shares                                     |              | 8.7  | 10.9                                      | 9.7   | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| G GBP shares                                      | 1,4          | 5.1  | 6.3                                       | 12.2  | 12.8   | MSCI Emerging Markets Index (Net Return) (GBP) |
| D SEK shares                                      | 2            | -0.3   | 2.4                                       | -0.3  | 2.4  | MSCI Emerging Markets Index (Net Return) (SEK) |
| I SEK shares                                      | 2            | -0.0   | 2.4                                       | -0.0  | 2.4  | MSCI Emerging Markets Index (Net Return) (SEK) |
| D USD shares                                      |              | 5.9  | 7.4                                       | 11.4  | 11.3   | MSCI Emerging Markets Index (Net Return) (USD) |
| F USD shares                                      |              | 6.2  | 7.4                                       | 12.2  | 11.3   | MSCI Emerging Markets Index (Net Return) (USD) |
| I USD shares                                      |              | 6.3  | 7.4                                       | 12.3  | 11.3   | MSCI Emerging Markets Index (Net Return) (USD) |
| J USD shares                                      |              | 6.3  | 7.4                                       | 12.3  | 11.3   | MSCI Emerging Markets Index (Net Return) (USD) |
| M USD shares                                      |              | 5.6  | 7.4                                       | 10.9  | 11.3   | MSCI Emerging Markets Index (Net Return) (USD) |
| <b>Robeco QI Emerging Markets Active Equities</b> |              |  |   |   |  |  |
| D EUR shares                                      |              | 15.0   | 10.9                                      | 9.5   | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| E EUR shares                                      | 1            | 15.0   | 10.9                                      | 9.5   | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| F EUR shares                                      |              | 15.3   | 10.9                                      | 10.2  | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| G EUR shares                                      | 1            | 15.3   | 10.9                                      | 10.2  | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| I EUR shares                                      |              | 15.3   | 10.9                                      | 10.2  | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| IE EUR shares                                     | 1,4          | 15.4   | 10.9                                      | 12.6  | 13.2   | MSCI Emerging Markets Index (Net Return) (EUR) |
| D USD shares                                      |              | 11.5   | 7.4                                       | 10.1  | 11.3   | MSCI Emerging Markets Index (Net Return) (USD) |
| I USD shares                                      |              | 11.8   | 7.4                                       | 10.8  | 11.3   | MSCI Emerging Markets Index (Net Return) (USD) |

# Report of the Board of Directors (continued)

## Global Equity sub-funds (continued)

### Investment results

|   | Notes | Investment<br>result<br>reporting<br>period in<br>% | Index<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Index<br>return 3<br>years<br>average or<br>since<br>inception | Index  |
|---|-------|---|--|---|--|--|
| <b>Robeco QI Global Momentum Equities</b>                             |       |   |  |   |  |  |
| D EUR shares  |       | 23.0  | 15.9   | 9.7   | 14.0   | MSCI All Countries World (Net Return) (EUR)    |
| F EUR shares  |       | 23.4  | 15.9   | 10.2  | 14.0   | MSCI All Countries World (Net Return) (EUR)    |
| I EUR shares  |       | 23.4  | 15.9   | 10.3  | 14.0   | MSCI All Countries World (Net Return) (EUR)    |
| Z EUR shares  |       | 23.8  | 15.9   | 11.0  | 14.0   | MSCI All Countries World (Net Return) (EUR)    |
| F GBP shares  | 4     | 18.3  | 11.1   | 14.6  | 14.6   | MSCI All Countries World (Net Return) (GBP)    |
| <b>Robeco QI Global Developed Sustainable Enhanced Index Equities</b> |       |   |  |   |  |  |
| D EUR shares  |       | 17.3  | 16.6   | 11.7  | 14.4   | MSCI World (Net Return) (EUR)                  |
| F EUR shares  |       | 17.5  | 16.6   | 12.0  | 14.4   | MSCI World (Net Return) (EUR)                  |
| I EUR shares  |       | 17.5  | 16.6   | 12.1  | 14.4   | MSCI World (Net Return) (EUR)                  |
| Z EUR shares  |       | 17.7  | 16.6   | 12.5  | 14.4   | MSCI World (Net Return) (EUR)                  |
| I CHF shares  |       | 19.1  | 18.2   | 10.1  | 12.3   | MSCI World (Net Return) (EUR)                  |
| I USD shares  | 4     | 13.9  | 13.0   | 17.9  | 20.2   | MSCI World (Net Return) (CHF)                  |
| <b>Robeco QI Emerging Markets Enhanced Index Equities</b>             |       |   |  |   |  |  |
| D EUR shares  |       | 13.6  | 10.9   | 10.6  | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| F EUR shares  | 3     | 11.0  | 7.4  | 10.7  | 10.2   | MSCI Emerging Markets Index (Net Return) (EUR) |
| Z EUR shares  |       | 14.1  | 10.9   | 11.6  | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| I USD shares  |       | 10.3  | 7.4  | 11.6  | 11.3   | MSCI Emerging Markets Index (Net Return) (USD) |
| <b>Robeco QI Emerging Conservative Equities</b>                       |       |   |  |   |  |  |
| B EUR shares  | 1     | 13.5  | 10.9   | 3.9   | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| C EUR shares  | 1     | 13.8  | 10.9   | 4.6   | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| D EUR shares  |       | 13.5  | 10.9   | 3.9   | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| F EUR shares  |       | 13.8  | 10.9   | 4.6   | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| I EUR shares  |       | 13.8  | 10.9   | 4.6   | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| IE EUR shares   | 1     | 13.8  | 10.9   | 4.6   | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| ZB AUD shares   | 1     | 13.9  | 10.4   | 5.4   | 10.7   | MSCI Emerging Markets Index (Net Return) (AUD) |
| Z CAD shares  | 4     | 7.7   | 4.4  | 0.7   | 12.9   | MSCI Emerging Markets Index (Net Return) (CAD) |
| C GBP shares  | 3     | 9.1   | 6.3  | 3.5   | 9.6  | MSCI Emerging Markets Index (Net Return) (GBP) |
| D GBP shares  |       | 8.8   | 6.3  | 2.9   | 9.6  | MSCI Emerging Markets Index (Net Return) (GBP) |
| F GBP shares  |       | 9.1   | 6.3  | 3.5   | 9.6  | MSCI Emerging Markets Index (Net Return) (GBP) |

# Report of the Board of Directors (continued)

## Global Equity sub-funds (continued)

| <b>Investment results</b>  |              |  |   |   |  |  |
|--|--------------|--|---|---|--|--|
|  | <b>Notes</b> | <b>Investment result reporting period in %</b> | <b>Index return reporting period in %</b> | <b>Investment result 3 years average or since inception</b> | <b>Index return 3 years average or since inception</b> | <b>Index</b>   |
| G GBP shares   | 1            | 9.1  | 6.3                                       | 3.5   | 9.6  | MSCI Emerging Markets Index (Net Return) (GBP)         |
| I GBP shares   |              | 9.2  | 6.3                                       | 3.6   | 9.6  | MSCI Emerging Markets Index (Net Return) (GBP)         |
| B USD shares   | 1            | 10.0   | 7.4                                       | 4.5   | 11.3   | MSCI Emerging Markets Index (Net Return) (USD)         |
| C USD shares   | 1            | 10.3   | 7.4                                       | 5.1   | 11.3   | MSCI Emerging Markets Index (Net Return) (USD)         |
| D USD shares   |              | 10.0   | 7.4                                       | 4.5   | 11.3   | MSCI Emerging Markets Index (Net Return) (USD)         |
| F USD shares   |              | 10.3   | 7.4                                       | 5.1   | 11.3   | MSCI Emerging Markets Index (Net Return) (USD)         |
| G USD shares   | 1            | 10.3   | 7.4                                       | 5.1   | 11.3   | MSCI Emerging Markets Index (Net Return) (USD)         |
| I USD shares   |              | 10.3   | 7.4                                       | 5.2   | 11.3   | MSCI Emerging Markets Index (Net Return) (USD)         |
| Z USD shares   | 4            | 10.8   | 7.4                                       | 22.5  | 29.0   | MSCI Emerging Markets Index (Net Return) (USD)         |
| <b>Robeco Emerging Markets Smaller Companies Equities</b>        |              |  |   |   |  |  |
| D EUR shares   |              | 13.9   | 17.0                                      | 9.1   | 8.9  | MSCI Emerging Markets Mid Cap Index (Net Return) (EUR) |
| F EUR shares   |              | 14.4   | 17.0                                      | 10.1  | 8.9  | MSCI Emerging Markets Mid Cap Index (Net Return) (EUR) |
| D USD shares   |              | 10.4   | 13.4                                      | 9.7   | 9.5  | MSCI Emerging Markets Mid Cap Index (Net Return) (USD) |
| Z USD shares   |              | 11.5   | 13.4                                      | 11.9  | 9.5  | MSCI Emerging Markets Mid Cap Index (Net Return) (USD) |
| <b>Robeco QI Global Value Equities</b>                           |              |  |   |   |  |  |
| D EUR shares   | 4            | 25.1   | 15.9                                      | 6.3   | 17.0   | MSCI All Countries World (Net Return) (EUR)            |
| F EUR shares   |              | 25.5   | 15.9                                      | 5.0   | 14.0   | MSCI All Countries World (Net Return) (EUR)            |
| I EUR shares   |              | 25.5   | 15.9                                      | 5.0   | 14.0   | MSCI All Countries World (Net Return) (EUR)            |
| Z EUR shares   |              | 25.9   | 15.9                                      | 5.7   | 14.0   | MSCI All Countries World (Net Return) (EUR)            |
| F GBP shares   | 4            | 20.4   | 11.1                                      | 9.3   | 14.6   | MSCI All Countries World (Net Return) (GBP)            |
| <b>Robeco QI Global Developed Multi-Factor Equities</b>          |              |  |   |   |  |  |
| D EUR shares   |              | 20.0   | 16.6                                      | 7.7   | 14.4   | MSCI World (Net Return) (EUR)                          |
| I EUR shares   |              | 20.3   | 16.6                                      | 8.3   | 14.4   | MSCI World (Net Return) (EUR)                          |
| D USD shares   |              | 16.3   | 13.0                                      | 8.3   | 15.0   | MSCI World (Net Return) (USD)                          |
| I USD shares   | 2            | 10.3   | 8.9                                       | 10.3  | 8.9  | MSCI World (Net Return) (USD)                          |
| <b>Robeco QI Global Developed Conservative Equities ex Japan</b> |              |  |   |   |  |  |
| I JPY shares   | 3            | 13.8   | 15.9                                      | 6.2   | 14.6   | MSCI Kokusai (World Ex-Japan)                          |

# Report of the Board of Directors (continued)

## Global Equity sub-funds (continued)

| <b>Investment results</b>  |              |  |   |   |  |   |
|--|--------------|--|---|---|--|---|
|  | <b>Notes</b> | <b>Investment result reporting period in %</b> | <b>Index return reporting period in %</b> | <b>Investment result 3 years average or since inception</b> | <b>Index return 3 years average or since inception</b> | <b>Index</b>  |
| <b>Robeco QI Emerging Markets Sustainable Active Equities</b>          |              |  |   |   |  |   |
| D EUR shares   |              | 12.3   | 10.9                                      | 9.0   | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR)  |
| F EUR shares   |              | 12.7   | 10.9                                      | 9.6   | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR)  |
| I EUR shares   |              | 12.7   | 10.9                                      | 9.6   | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR)  |
| Z EUR shares   |              | 13.1   | 10.9                                      | 10.4  | 10.7   | MSCI Emerging Markets Index (Net Return) (EUR)  |
| I AUD shares   |              | 12.3   | 10.4                                      | 9.6   | 10.7   | MSCI Emerging Markets Index (Net Return) (AUD)  |
| I USD shares   |              | 9.2  | 7.4                                       | 10.2  | 11.3   | MSCI Emerging Markets Index (Net Return) (USD)  |
| <b>Robeco QI Global Developed Conservative Equities</b>                |              |  |   |   |  |   |
| D EUR shares   |              | 13.7   | 16.6                                      | 6.1   | 14.4   | MSCI World Index (Net Return) (EUR)   |
| I EUR shares   |              | 14.0   | 16.6                                      | 6.6   | 14.4   | MSCI World Index (Net Return) (EUR)   |
| IH EUR shares  |              | 11.4   | 13.9                                      | 5.4   | 12.8   | MSCI World Index (Net Return) (Hedged into EUR)   |
| B CAD shares   | 1            | 7.1  | 9.9                                       | 4.5   | 12.7   | MSCI World Index (Net Return) (CAD)   |
| Z CAD shares   | 4            | 7.8  | 9.9                                       | 1.4   | 14.5   | MSCI World Index (Net Return) (CAD)   |
| I JPY shares   | 3            | 2.2  | 3.6                                       | 2.3   | 10.6   | MSCI World Index (Net Return) (JPY)   |
| D USD shares   |              | 10.2   | 13.0                                      | 6.6   | 15.0   | MSCI World Index (Net Return) (USD)   |
| I USD shares   |              | 10.5   | 13.0                                      | 7.2   | 15.0   | MSCI World Index (Net Return) (USD)   |
| <b>Robeco QI Global Developed Active Equities</b>                      |              |  |   |   |  |   |
| G EUR shares   | 1,4          | 21.2   | 16.6                                      | 12.8  | 16.6   | MSCI World Index (Net Return, EUR)  |
| <b>Robeco QI Customized Emerging Markets Enhanced Index Equities I</b> |              |  |   |   |  |   |
| Z USD shares   |              | 8.0  | 7.4                                       | 12.2  | 12.7   | Composite, 80% MSCI World Index (Net Return) + 20% MSCI Emerging Markets (Net Return) (USD) |
| <b>Robeco QI Global Quality Equities</b>                               |              |  |   |   |  |   |
| F EUR shares   |              | 19.9   | 15.9                                      | 13.8  | 14.0   | MSCI All Countries World Index (Net Return) ( EUR)  |
| I EUR shares   |              | 20.0   | 15.9                                      | 13.8  | 14.0   | MSCI All Countries World Index (Net Return) ( EUR)  |
| I USD shares   |              | 16.3   | 12.3                                      | 14.4  | 14.6   | MSCI All Countries World Index (Net Return) ( EUR)  |
| <b>Robeco QI Global Sustainable Conservative Equities</b>              |              |  |   |   |  |   |
| D EUR shares   |              | 15.1   | 15.9                                      | 7.9   | 14.0   | MSCI All Country World Index (Net Return) (EUR)   |
| F EUR shares   |              | 15.5   | 15.9                                      | 8.4   | 14.0   | MSCI All Country World Index (Net Return) (EUR)   |
| I EUR shares   |              | 15.5   | 15.9                                      | 8.4   | 14.0   | MSCI All Country World Index (Net Return) (EUR)   |
| Z EUR shares   |              | 15.9   | 15.9                                      | 9.1   | 14.0   | MSCI All Country World Index (Net Return) (EUR)   |

# Report of the Board of Directors (continued)

## Global Equity sub-funds (continued)

### Investment results

|   | Notes | Investment<br>result<br>reporting<br>period in<br>% | Index<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Index<br>return 3<br>years<br>average or<br>since<br>inception | Index  |
|---|-------|---|--|---|--|--|
| <b>Robeco QI Global Developed Enhanced Index Equities</b>             |       |   |  |   |  |  |
| D EUR shares  |       | 17.5  | 16.6   | 11.7  | 14.4   | MSCI World Index (Net Return) (EUR)            |
| F EUR shares  |       | 17.7  | 16.6   | 12.0  | 14.4   | MSCI World Index (Net Return) (EUR)            |
| I EUR shares  |       | 17.7  | 16.6   | 12.1  | 14.4   | MSCI World Index (Net Return) (EUR)            |
| I JPY shares  |       | 22.7  | 21.5   | 12.8  | 15.1   | MSCI World Index (Net Return) (JPY)            |
| D USD shares  |       | 13.9  | 13.0   | 12.3  | 15.0   | MSCI World Index (Net Return) (USD)            |
| F USD shares  |       | 14.0  | 13.0   | 12.6  | 15.0   | MSCI World Index (Net Return) (USD)            |
| I USD shares  |       | 14.1  | 13.0   | 12.7  | 15.0   | MSCI World Index (Net Return) (USD)            |
| <b>Robeco Sustainable Emerging Stars Equities</b>                     |       |   |  |   |  |  |
| D EUR shares  | 4     | 9.7   | 10.9   | 16.5  | 16.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| F EUR shares  | 4     | 10.4  | 10.9   | 17.4  | 16.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| I EUR shares  | 4     | 10.4  | 10.9   | 17.4  | 16.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| KE EUR shares   | 3     | 9.3   | 9.1  | 21.3  | 19.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| FL GBP shares   | 4     | 5.7   | 6.3  | 17.0  | 16.0   | MSCI Emerging Markets Index (Net Return) (GBP) |
| IL GBP shares   | 4     | 5.8   | 6.3  | 13.2  | 12.7   | MSCI Emerging Markets Index (Net Return) (GBP) |
| D USD shares  | 4     | 6.6   | 7.4  | 21.3  | 21.3   | MSCI Emerging Markets Index (Net Return) (USD) |
| F USD shares  | 4     | 6.8   | 7.4  | 22.1  | 21.3   | MSCI Emerging Markets Index (Net Return) (USD) |
| I USD shares  | 4     | 6.8   | 7.4  | 22.2  | 21.3   | MSCI Emerging Markets Index (Net Return) (USD) |
| <b>Robeco QI Emerging Markets Sustainable Enhanced Index Equities</b> |       |   |  |   |  |  |
| D EUR shares  | 4     | 12.7  | 10.9   | 15.1  | 16.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| F EUR shares  | 4     | 12.9  | 10.9   | 15.5  | 16.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| I EUR shares  | 4     | 12.9  | 10.9   | 15.6  | 16.7   | MSCI Emerging Markets Index (Net Return) (EUR) |
| Z CHF shares  | 4     | 14.7  | 12.4   | 16.6  | 17.1   | MSCI Emerging Markets Index (Net Return) (CHF) |
| D USD shares  | 4     | 9.2   | 7.4  | 19.7  | 21.3   | MSCI Emerging Markets Index (Net Return) (USD) |
| F USD shares  | 4     | 9.4   | 7.4  | 20.1  | 21.3   | MSCI Emerging Markets Index (Net Return) (USD) |
| I USD shares  | 4     | 9.4   | 7.4  | 20.2  | 21.3   | MSCI Emerging Markets Index (Net Return) (USD) |
| <b>RobecoSAM Global SDG Equities</b>                                  |       |   |  |   |  |  |
| D EUR shares  |       | 10.7  | 16.6   | 21.8  | 30.5   | MSCI World Index (Total Return) (EUR)          |
| F EUR shares  |       | 11.1  | 16.6   | 22.4  | 30.5   | MSCI World Index (Total Return) (EUR)          |
| I EUR shares  |       | 11.1  | 16.6   | 22.4  | 30.5   | MSCI World Index (Total Return) (EUR)          |
| M2 EUR shares   | 2     | 6.5   | 13.2   | 6.5   | 13.2   | MSCI World Index (Total Return) (EUR)          |
| S EUR shares  |       | 11.2  | 16.6   | 22.5  | 30.5   | MSCI World Index (Total Return) (EUR)          |

# Report of the Board of Directors (continued)

## Global Equity sub-funds (continued)

### Investment results

|   | Notes | Investment result reporting period in % | Index return reporting period in % | Investment result 3 years average or since inception | Index return 3 years average or since inception | Index                                 |
|---|-------|---|------------------------------------|--|---|---------------------------------------|
| D USD shares  |       | 7.3                                     | 13.0                               | 24.0   | 32.9  | MSCI World Index (Total Return) (USD) |
| <b>RobecoSAM Global Gender Equality Impact Equities</b> |       |   |                                    |  |   |                                       |
| D EUR shares  |       | 13.1                                    | 16.6                               | 22.0   | 30.5  | MSCI World Index (Total Return) (EUR) |
| F EUR shares  |       | 13.5                                    | 16.6                               | 22.6   | 30.5  | MSCI World Index (Total Return) (EUR) |
| I EUR shares  |       | 13.5                                    | 16.6                               | 22.7   | 30.5  | MSCI World Index (Total Return) (EUR) |
| IB EUR shares   | 1,4   | 13.5                                    | 16.6                               | 14.8   | 17.8  | MSCI World Index (Total Return) (EUR) |
| IE EUR shares   | 1     | 13.5                                    | 16.6                               | 22.7   | 30.5  | MSCI World Index (Total Return) (EUR) |
| M2 EUR shares   | 2     | 10.7                                    | 13.2                               | 10.7   | 13.2  | MSCI World Index (Total Return) (EUR) |
| Z EUR shares  |       | 14.0                                    | 16.6                               | 23.3   | 30.5  | MSCI World Index (Total Return) (EUR) |
| IE GBP shares   | 1,4   | 8.8                                     | 11.9                               | 10.8   | 13.8  | MSCI World Index (Total Return) (GBP) |
| D USD shares  |       | 9.6                                     | 13.0                               | 24.2   | 32.9  | MSCI World Index (Total Return) (USD) |
| F USD shares  |       | 10.0                                    | 13.0                               | 24.8   | 32.9  | MSCI World Index (Total Return) (USD) |

<sup>1</sup> Assuming reinvestment of the distributed dividend.

<sup>2</sup> Share class activated in reporting period. See table on page 6.

<sup>3</sup> Share class deactivated in reporting period. See table on page 6 to 7.

<sup>4</sup> 3 year performance since inception/until deactivation.

### Performance analysis

#### Robeco BP Global Premium Equities

The sub-fund outperformed the index in the first half of 2021 by a wide margin, with strong results across nearly all sectors and primarily driven by stock picking. The sub-fund performed best within consumer discretionary and industrials. Regionally, the majority of the outperformance was driven by stock picking in North America, but European, UK and Japanese holdings also added value. Finally, across the market capitalization spectrum, relative outperformance has been added in all areas with an outsize focus on mid and large stocks.

#### Robeco QI Global Conservative Equities

The principal objective of the sub-fund is to achieve a high Sharpe ratio (i.e. an optimal relationship between absolute return and absolute risk). Using a combination of factors (low risk, value and momentum), the model identifies broad groups of stocks that are likely to outperform on a risk-adjusted basis. The sub-fund underperformed its index in the first half of 2021. While the low risk and momentum factors contributed negatively to the relative performance, the value factor made a positive contribution. The risk profile of the sub-fund, as measured by the volatility, was lower than that of the index. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy. These scores take into account environmental, social and governance (ESG) factors. The investment process is highly disciplined and ensures that the sub-fund's overall sustainability score is higher than or equal to the overall sustainability score of the index.

#### Robeco Sustainable Global Stars Equities

The sub-fund began the new year with a strong absolute return. It showed a return of +15.1% (gross of fees, in euros), underperforming the MSCI World Developed Index by 1.5%. There was a significant positive contribution to performance from the healthcare and consumer staples sectors, while there was a negative performance contribution from the energy, materials and industrials sectors. Large overweight positions in Eli Lilly, Alphabet, AstraZeneca and Microsoft added to performance, while the sub-fund lost performance in Neste Oyj, Vestas and Intel. During the first part of the year, the portfolio managers continued to rotate out of more expensive names in information technology and communication services and into better valued opportunities in materials, industrials, healthcare and financials. The portfolio managers have continued to strengthen the overall sustainability profile of the sub-fund and reduced the environmental footprint of the portfolio even further.

# Report of the Board of Directors (continued)

## Global Equity sub-funds (continued)

### Performance analysis (continued)

#### Robeco Emerging Stars Equities

In the first half of 2021, emerging equity markets rose by 10.9% in euros, yet lagged developed markets. The sub-fund performed in line with the MSCI Emerging Markets Index. Key positive contributions came from a relatively low weight in China, and from the positions in South Korea, Brazil and Hungary. Stock selection in China and India, and having no position in Saudi Arabia contributed negatively. During the half year, the sub-fund reduced its position in China and added to South Korea and Taiwan, where good new investment opportunities were present. The sub-fund maintained its investment policy, which combines active country allocation and stock selection based on fundamental research and supported by quantitative models, while ESG factors are fully integrated into the investment process.

#### Robeco Emerging Markets Equities

In the first half of 2021, emerging equity markets rose by 10.9% in euros, yet lagged developed markets. The sub-fund slightly underperformed the MSCI Emerging Markets Index. Key positive contributions came from a relatively low weight in China, and from the positions in Mexico, Brazil and Hungary. On the other hand, the stock selection in China and South Africa, and having no position in Saudi Arabia contributed negatively. During the half year, the sub-fund reduced its positions in China and added to South Korea and Taiwan, where good new investment opportunities were present. The sub-fund maintained its investment policy, which combines active country allocation and stock selection based on fundamental research and supported by quantitative models, while ESG factors are fully integrated into the investment process.

#### Robeco QI Emerging Markets Active Equities

The investment objective of the sub-fund is to outperform its index, the MSCI Emerging Markets Index, with the aid of a quantitative stock selection model. Using a combination of factors (value, quality, momentum and analyst revisions), the model identifies broad groups of stocks that are likely to outperform in the long run. The sub-fund's relative performance was positive over the reporting period. The value, quality, momentum and analyst revisions factors all made a positive contribution to the sub-fund's relative performance. The volatility of the sub-fund was in line with the volatility of the index, with a medium level of active risk. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy of the sub-fund. The portfolio-construction process is highly disciplined and ensures that the overall sustainability score of the portfolio is better than or equal to the overall sustainability score of the index.

#### Robeco QI Global Momentum Equities

The investment objective of the sub-fund is to outperform the MSCI All Country World Index by using a quantitative stock-selection model. The model identifies broad groups of stocks that have positive momentum characteristics, while at the same time taking valuation, quality and low-risk characteristics into account. The sub-fund outperformed the index in a highly volatile rising market. The momentum factor made a positive contribution to the relative performance of the sub-fund. Controlling for risk, quality and value made a positive contribution. The risk profile of the sub-fund, as measured by the volatility, was higher than that of the index. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy. These scores take ESG factors into account. The investment process is highly disciplined and ensures that the sub-fund's overall sustainability score is higher than or equal to the overall sustainability score of the index.

#### Robeco QI Global Developed Sustainable Enhanced Index Equities

The investment objective of the sub-fund is to outperform its index, the MSCI World Index, with the aid of a quantitative stock selection model. Using a combination of alpha factors (value, quality, momentum and analyst revisions) and sustainability factors, the model identifies broad groups of stocks that are likely to deliver sustainable market-like returns. The sub-fund's relative performance was positive. The alpha factors made a positive, and the sustainability factors a negative contribution to the sub-fund's relative performance. The volatility of the sub-fund was in line with the volatility of the index, with a low level of active risk. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy of the sub-fund. The sub-fund aims to achieve a 30% higher sustainability score and a 20% lower environmental footprint on four dimensions versus its index while excluding controversial companies.

#### Robeco QI Emerging Markets Enhanced Index Equities

The investment objective of the sub-fund is to outperform its index, the MSCI Emerging Markets Index, with the aid of a quantitative stock selection model. Using a combination of factors (value, quality, momentum and analyst revisions), the model identifies broad groups of stocks that are likely to outperform in the long run. The sub-fund's relative performance was positive. The value, momentum, quality and analyst revisions factors made a positive contribution to the sub-fund's relative performance. The volatility of the sub-fund was in line with the volatility of the index, with a low level of active risk. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy of the sub-fund. The portfolio construction process is highly disciplined and ensures that the overall sustainability score of the portfolio is better than or equal to the overall sustainability score of the index.



# Report of the Board of Directors (continued)

## Global Equity sub-funds (continued)

### Performance analysis (continued)

#### Robeco QI Emerging Conservative Equities

The principal objective of the sub-fund is to achieve a high Sharpe ratio (i.e. an optimal relationship between absolute return and absolute risk). Using a combination of factors (low risk, value, and momentum), the model identifies broad groups of stocks that are likely to outperform on a risk-adjusted basis. The sub-fund outperformed its index in the first half of 2021. The low risk, momentum and value factors made a positive contribution to the relative performance. The risk profile of the sub-fund, as measured by the volatility, was lower than that of the index.

Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy. These scores take ESG factors into account. The investment process is highly disciplined and ensures that the sub-fund's overall sustainability score is higher than or equal to the overall sustainability score of the index.

#### Robeco Emerging Markets Smaller Companies Equities

In the first half of 2021, emerging equity markets closed the period in positive territory from a return perspective. The sub-fund underperformed its reference index (MSCI EM Midcap Index), driven by stock selection. The contribution from country allocation was positive, driven by the overweight in China and Taiwan and the underweights in Turkey and Malaysia. Stock selection was particularly weak in Taiwan and India. During the first half of the year, the sub-fund decreased its weight in South Korea, China and South Africa, while increasing its position in Brazil, Vietnam and Greece. The sub-fund maintained its investment policy, which combines active country allocation, stock selection based on fundamental research and supported by quantitative models, and the inclusion of ESG factors. The team assesses shareholder, board, management, government and environmental factors, and input from RobecoSAM sustainable investing research analysts is used for further ESG integration into the investment process.

#### Robeco QI Global Value Equities

The investment objective of the sub-fund is to outperform the MSCI All Country World Index by using a quantitative stock-selection model. The model identifies broad groups of stocks that have positive value characteristics, while at the same time taking momentum, quality and low-risk characteristics into account. The sub-fund outperformed the index in the first half of 2021. The value factor was the main positive contributor to the relative performance of the sub-fund. Controlling for low risk, quality and momentum made a positive contribution. The risk profile of the sub-fund, as measured by the volatility, was higher than that of the index.

Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy. These RobecoSAM Smart ESG scores take ESG factors into account. The portfolio construction process is highly disciplined and ensures that the overall sustainability score of the portfolio is better than or equal to the overall sustainability score of the index.

#### Robeco QI Global Developed Multi-Factor Equities

The investment objective of the sub-fund is to outperform the MSCI World Index by using a quantitative stock selection model. The strategy allocates to subsets of companies that have positive value, momentum, quality and low-risk characteristics.

The sub-fund outperformed the index in the first half of 2021. The value portfolio was the main positive contributor to the relative performance, and the momentum, quality and low-risk portfolios also contributed positively. The risk profile of the sub-fund, as measured by the volatility, was higher than that of the index.

Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy. These RobecoSAM Smart ESG scores take ESG factors into account. The portfolio construction process is highly disciplined and ensures that the overall sustainability score of the portfolio is better than or equal to the overall sustainability score of the index.

#### Robeco QI Global Developed Conservative Equities ex Japan

The principal objective of the sub-fund is to achieve a high Sharpe ratio (i.e. an optimal relationship between absolute return and absolute risk). Using a combination of factors (low risk, value and momentum), the model identifies broad groups of stocks that are likely to outperform on a risk-adjusted basis. The sub-fund underperformed its index in the first half year of 2021. The low risk and momentum factors contributed negatively to the relative performance. The value factor made a positive contribution to the relative performance. The risk profile of the sub-fund, as measured by the volatility, was lower than that of the index. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy. These scores take ESG factors into account. The investment process is highly disciplined and ensures that the sub-fund's overall sustainability score is higher than or equal to the overall sustainability score of the index.

# Report of the Board of Directors (continued)

## Global Equity sub-funds (continued)

### Performance analysis (continued)

#### **Robeco QI Emerging Markets Sustainable Active Equities**

The investment objective of the sub-fund is to outperform its index, the MSCI Emerging Markets Index, with the aid of a quantitative stock selection model. Using a combination of factors (value, quality, momentum and analyst revisions), the model identifies broad groups of stocks that are likely to outperform in the long run. The sub-fund's relative performance was positive over the reporting period. The value, momentum, and analyst revisions factors made a positive contribution to sub-fund's relative performance and the quality factor made a negative contribution. The volatility of the sub-fund was in line with the volatility of the index, with a medium level of active risk. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy of the sub-fund. The sub-fund aims to achieve a 20% higher sustainability score and a 20% lower environmental footprint on four dimensions versus its index while excluding controversial companies.

#### **Robeco QI Global Developed Conservative Equities**

The principal objective of the sub-fund is to achieve a high Sharpe ratio (i.e. an optimal relationship between absolute return and absolute risk). Using a combination of factors (low risk, value and momentum), the model identifies broad groups of stocks that are likely to outperform on a risk-adjusted basis. The sub-fund underperformed the index in the first six months of 2021. The low risk and momentum factors contributed negatively to the relative performance, and the value factor positively. The risk profile of the sub-fund, as measured by the volatility, was lower than that of the index.

Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy. These scores take ESG factors into account. The investment process is highly disciplined and ensures that the sub-fund's overall sustainability score is higher than or equal to the overall sustainability score of the index.

#### **Robeco QI Global Developed Active Equities**

The investment objective of the sub-fund is to outperform its index, the MSCI World Index, with the aid of a quantitative stock selection model. Using a combination of factors (value, quality, momentum and analyst revisions), the model identifies broad groups of stocks that are likely to outperform in the long run. The sub-fund's relative performance was positive over the reporting period. The value, quality, momentum and analyst revisions factors made a positive contribution to the sub-fund's relative performance. The volatility of the sub-fund was in line with the volatility of the index, with a medium level of active risk. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy of the sub-fund. The portfolio construction process is highly disciplined and ensures that the overall sustainability score of the portfolio is better than or equal to the overall sustainability score of the index.

#### **Robeco QI Customized Emerging Markets Enhanced Index Equities I**

The investment objective of the sub-fund is to outperform its index, the MSCI Emerging Markets Index, with the aid of a quantitative stock selection model. Using a combination of factors (value, quality, momentum and analyst revisions), the model identifies broad groups of stocks that are likely to outperform in the long run. The sub-fund's relative performance was positive. The value and analyst revisions factors made a positive contribution to the sub-fund's relative performance, while the quality and momentum factors made a neutral contribution. The volatility of the sub-fund was in line with the volatility of the index, with a low level of active risk. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy of the sub-fund. The portfolio construction process is highly disciplined and ensures that the overall sustainability score of the portfolio is better than or equal to the overall sustainability score of the index.

#### **Robeco QI Global Quality Equities**

The investment objective of the sub-fund is to outperform the MSCI All Country World Index by using a quantitative stock-selection model. The model identifies broad groups of stocks that have positive quality characteristics, while at the same time taking valuation and momentum characteristics into account. The sub-fund outperformed its index in the first half of 2021. The value, risk, quality and momentum factors contributed positively to the relative performance. The risk profile of the sub-fund, as measured by the volatility, was higher than that of the index.

Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy. These RobecoSAM Smart ESG scores take ESG factors into account. The portfolio construction process is highly disciplined and ensures that the overall sustainability score of the portfolio is better than or equal to the overall sustainability score of the index.

# Report of the Board of Directors (continued)

## Global Equity sub-funds (continued)

### Performance analysis (continued)

#### **Robeco QI Global Developed Enhanced Index Equities**

The investment objective of the sub-fund is to outperform its index, the MSCI World Index, with the aid of a quantitative stock selection model. Using a combination of factors (value, quality, momentum and analyst revisions), the model identifies broad groups of stocks that are likely to outperform in the long run. The sub-fund's relative performance was positive. The value and analyst revisions factors made a positive contribution to the sub-fund's relative performance, while the quality and momentum factors made a neutral contribution. The volatility of the sub-fund was in line with the volatility of the index, with a low level of active risk. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy of the sub-fund. The portfolio construction process is highly disciplined and ensures that the overall sustainability score of the portfolio is better than or equal to the overall sustainability score of the index.

#### **Robeco Sustainable Emerging Stars Equities**

In the first half of 2021, emerging equity markets rose by 10.9% in euros, yet lagged developed markets. The sub-fund performed in line with the MSCI Emerging Markets Index. Key positive contributions came from a relatively low weight in China and from the positions in Hungary. Stock selection in China and India and having no position in Saudi Arabia contributed negatively. During the half year, the sub-fund added to South Korea, and bought new positions in Greece and in two companies that are well-positioned to support growth in electric vehicles.

The sub-fund follows the same investment process and philosophy as the Emerging Stars Fund, yet has a significantly better sustainability profile. It excludes companies that score poorly on several dimensions of sustainability and selects more sustainable companies instead. As a consequence, the sub-fund has a significantly lower environmental impact than the MSCI Emerging Markets Index and significantly higher sustainability ratings.

#### **Robeco QI Emerging Markets Sustainable Enhanced Index Equities**

The investment objective of the sub-fund is to outperform its index, the MSCI Emerging Markets Index, with the aid of a quantitative stock selection model. Using a combination of factors (value, quality, momentum and analyst revisions), the model identifies broad groups of stocks that are likely to outperform in the long run. The sub-fund's relative performance was positive. The value, momentum and analyst revisions factors made a positive contribution to the sub-fund's relative performance and the quality factor made a negative contribution. The volatility of the sub-fund was in line with the volatility of the index, with a low level of active risk.

Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy of the sub-fund. The sub-fund aims to achieve a 20% higher sustainability score and a 20% lower environmental footprint on four dimensions versus its index while excluding controversial companies.

#### **Robeco QI Global Sustainable Conservative Equities**

The principal objective of the sub-fund is to achieve a high Sharpe ratio (i.e. an optimal relationship between absolute return and absolute risk). Using a combination of factors (low risk, value, and momentum), the model identifies broad groups of stocks that are likely to outperform on a risk-adjusted basis. The sub-fund performed in line with its index in the first half year of 2021. The low risk factor contributed negatively and the value and momentum factors made a positive contribution to the relative performance. The risk profile of the sub-fund, as measured by the volatility, was lower than that of the index. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy. These scores take ESG factors into account. The investment process is highly disciplined and ensures that the sub-fund's overall sustainability score is higher than or equal to the overall sustainability score of the index.

#### **RobecoSAM Global Gender Equality Impact Equities**

The sub-fund returned positively in absolute terms, but underperformed relative to the MSCI World Index. The strategy has a lower volatility and beta than the index. The sub-fund focuses on companies' quality aspects such as balance sheet strength, profitability and returns. Stock selection is a function of a bottom-up process which focuses on companies' quality of business, valuation and gender equality performance. High conviction names in the healthcare and materials sectors yielded the largest positive contributors to relative return. Not having any exposure to the energy sector and stock selection in industrials and communication services had a negative effect on relative returns. The sub-fund exhibits a higher gender equality performance in terms of female representations at the workforce and a lower environment footprint versus MSCI World Index.

# Report of the Board of Directors (continued)

## Global Equity sub-funds (continued)

### Performance analysis (continued)

#### **RobecoSAM Global SDG Equities**

The sub-fund underperformed its index, the MSCI World Index, by roughly 5% during the reporting period. The underperformance mainly stemmed from an underweight in cyclical value companies in energy, materials and financials that benefited from a very supportive macroeconomic environment. Having no exposure to the big US technology and internet companies that continued to perform strongly detracted additional performance. These companies do not qualify for the strategy. On the positive side, the overweight in pharmaceutical, analytics & testing and the healthy food companies added value. The portfolio construction aims for a broad global and sectorial diversification to limit the fund's risk (volatility) and reduce drawdown in market corrections. The sub-fund follows a fundamental investment process, investing in a concentrated portfolio of companies that receive a superior rating with Robeco's proprietary SDG research framework. All holdings contribute positively to the achievement of the SDGs.

# Report of the Board of Directors (continued)

## Regional & Country Equity sub-funds

### Investment results

|   | Notes | Investment<br>result<br>reporting<br>period in<br>% | Index<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Index<br>return 3<br>years<br>average or<br>since<br>inception | Index  |
|---|-------|---|--|---|--|--|
| <b>Robeco Asia-Pacific Equities</b>               |       |   |  |   |  |  |
| D EUR shares                                      |       | 13.3  | 8.3  | 5.4   | 9.7  | MSCI AC Asia Pacific (Net Return) (EUR)          |
| F EUR shares                                      |       | 13.7  | 8.3  | 6.2   | 9.7  | MSCI AC Asia Pacific (Net Return) (EUR)          |
| I EUR shares                                      |       | 13.7  | 8.3  | 6.2   | 9.7  | MSCI AC Asia Pacific (Net Return) (EUR)          |
| Z EUR shares                                      |       | 14.3  | 8.3  | 7.2   | 9.7  | MSCI AC Asia Pacific (Net Return) (EUR)          |
| D USD shares                                      |       | 9.8   | 5.0  | 5.9   | 10.3   | MSCI AC Asia Pacific (Net Return) (USD)          |
| F USD shares                                      |       | 10.2  | 5.0  | 6.7   | 10.3   | MSCI AC Asia Pacific (Net Return) (USD)          |
| I USD shares                                      |       | 10.2  | 5.0  | 6.8   | 10.3   | MSCI AC Asia Pacific (Net Return) (USD)          |
| M USD shares                                      |       | 9.5   | 5.0  | 5.4   | 10.3   | MSCI AC Asia Pacific (Net Return) (USD)          |
| <b>Robeco Sustainable European Stars Equities</b> |       |   |  |   |  |  |
| D EUR shares                                      |       | 12.0  | 15.4   | 5.8   | 8.1  | MSCI Europe Index (Total Return) (EUR)           |
| E EUR shares                                      | 1     | 12.0  | 15.4   | 5.8   | 8.1  | MSCI Europe Index (Total Return) (EUR)           |
| F EUR shares                                      |       | 12.3  | 15.4   | 6.4   | 8.1  | MSCI Europe Index (Total Return) (EUR)           |
| G EUR shares                                      | 1     | 12.3  | 15.4   | 6.4   | 8.1  | MSCI Europe Index (Total Return) (EUR)           |
| I EUR shares                                      |       | 12.3  | 15.4   | 6.4   | 8.1  | MSCI Europe Index (Total Return) (EUR)           |
| M2 EUR shares                                     | 4     | 11.3  | 15.4   | 5.0   | 10.3   | MSCI Europe Index (Total Return) (EUR)           |
| Z EUR shares                                      |       | 12.8  | 15.4   | 7.3   | 8.1  | MSCI Europe Index (Total Return) (EUR)           |
| G GBP shares                                      | 1,4   | 7.7   | 10.6   | 6.0   | 9.3  | MSCI Europe Index (Total Return) (GBP)           |
| I GBP shares                                      | 4     | 7.7   | 10.6   | 6.0   | 9.3  | MSCI Europe Index (Total Return) (GBP)           |
| IE GBP shares                                     | 1,4   | 7.7   | 10.6   | 4.0   | 6.9  | MSCI Europe Index (Total Return) (GBP)           |
| D USD shares                                      | 4     | 8.5   | 11.8   | 9.3   | 13.4   | MSCI Europe Index (Total Return) (USD)           |
| F USD shares                                      | 4     | 8.9   | 11.8   | 10.0  | 13.4   | MSCI Europe Index (Total Return) (USD)           |
| I USD shares                                      |       | 8.9   | 11.8   | 7.0   | 8.7  | MSCI Europe Index (Total Return) (USD)           |
| <b>Robeco QI European Conservative Equities</b>   |       |   |  |   |  |  |
| B EUR shares                                      | 1     | 14.2  | 15.4   | 6.8   | 8.1  | MSCI Europe Index (Net Return) (EUR)             |
| C EUR shares                                      | 1     | 14.4  | 15.4   | 7.4   | 8.1  | MSCI Europe Index (Net Return) (EUR)             |
| D EUR shares                                      |       | 14.2  | 15.4   | 6.8   | 8.1  | MSCI Europe Index (Net Return) (EUR)             |
| F EUR shares                                      |       | 14.4  | 15.4   | 7.4   | 8.1  | MSCI Europe Index (Net Return) (EUR)             |
| I EUR shares                                      |       | 14.5  | 15.4   | 7.4   | 8.1  | MSCI Europe Index (Net Return) (EUR)             |
| IH EUR shares                                     |       | 13.7  | 14.4   | 6.5   | 7.4  | MSCI Europe Index (Net Return) (Hedged into EUR) |
| M2 EUR shares                                     | 3     | 6.2   | 8.4  | 4.0   | 6.4  | MSCI Europe Index (Net Return) (EUR)             |
| Z EUR shares                                      |       | 14.8  | 15.4   | 8.1   | 8.1  | MSCI Europe Index (Net Return) (EUR)             |
| C GBP shares                                      | 1     | 9.8   | 10.6   | 6.3   | 7.0  | MSCI Europe Index (Net Return) (GBP)             |
| B USD shares                                      | 1     | 10.7  | 11.8   | 7.4   | 8.7  | MSCI Europe Index (Net Return) (USD)             |
| D USD shares                                      |       | 10.6  | 11.8   | 7.4   | 8.7  | MSCI Europe Index (Net Return) (USD)             |
| DH USD shares                                     |       | 13.8  | 14.8   | 8.1   | 9.8  | MSCI Europe Index (Net Return) (hedged into USD) |
| F USD shares                                      | 3     | 0.2   | 1.4  | 5.0   | 6.0  | MSCI Europe Index (Net Return) (USD)             |

# Report of the Board of Directors (continued)

## Regional & Country Equity sub-funds (continued)

### Investment results

|   | Notes | Investment<br>result<br>reporting<br>period in<br>% | Index<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Index<br>return 3<br>years<br>average or<br>since<br>inception | Index   |
|---|-------|---|--|---|--|---|
| IH USD shares                             |       | 14.1  | 14.8   | 8.6   | 9.8  | MSCI Europe Index (Net Return) (hedged into USD)          |
| M USD shares                              |       | 10.4  | 11.8   | 6.8   | 8.7  | MSCI Europe Index (Net Return) (USD)                      |
| <b>Robeco QI US Conservative Equities</b> |       |   |  |   |  |   |
| D EUR shares                              |       | 16.0  | 18.5   | 7.2   | 17.8   | MSCI North America Index (Total Return) (EUR)             |
| I EUR shares                              |       | 16.3  | 18.5   | 7.8   | 17.8   | MSCI North America Index (Total Return) (EUR)             |
| IH EUR shares                             |       | 12.2  | 14.5   | 6.1   | 16.0   | MSCI North America Index (Total Return) (hedged into EUR) |
| D USD shares                              |       | 12.4  | 14.9   | 7.8   | 18.4   | MSCI North America Index (Total Return) (USD)             |
| G USD shares                              | 1     | 12.7  | 14.9   | 8.3   | 18.4   | MSCI North America Index (Total Return) (USD)             |
| I USD shares                              |       | 12.7  | 14.9   | 8.3   | 18.4   | MSCI North America Index (Total Return) (USD)             |
| <b>Robeco BP US Premium Equities</b>      |       |   |  |   |  |   |
| D EUR shares                              |       | 21.4  | 21.4   | 10.2  | 11.6   | Russell 3000 Value Index (Total Return) (EUR)             |
| DH EUR shares                             |       | 17.2  | 17.3   | 8.5   | 9.9  | Russell 3000 Value Index (Total Return) (hedged into EUR) |
| F EUR shares                              |       | 21.9  | 21.4   | 11.0  | 11.6   | Russell 3000 Value Index (Total Return) (EUR)             |
| FH EUR shares                             |       | 17.6  | 17.3   | 9.3   | 9.9  | Russell 3000 Value Index (Total Return) (hedged into EUR) |
| I EUR shares                              |       | 21.9  | 21.4   | 11.1  | 11.6   | Russell 3000 Value Index (Total Return) (EUR)             |
| IEH EUR shares                            | 1     | 17.7  | 17.3   | 9.4   | 9.9  | Russell 3000 Value Index (Total Return) (hedged into EUR) |
| IH EUR shares                             |       | 17.7  | 17.3   | 9.4   | 9.9  | Russell 3000 Value Index (Total Return) (hedged into EUR) |
| KH EUR shares                             |       | 17.7  | 17.3   | 9.5   | 9.9  | Russell 3000 Value Index (Total Return) (hedged into EUR) |
| MH EUR shares                             |       | 16.9  | 17.3   | 7.9   | 9.9  | Russell 3000 Value Index (Total Return) (hedged into EUR) |
| XH EUR shares                             | 4     | 17.7  | 17.3   | 37.3  | 33.4   | Russell 3000 Value Index (Total Return) (hedged into EUR) |
| YH EUR shares                             | 4     | 17.7  | 17.3   | 37.4  | 33.4   | Russell 3000 Value Index (Total Return) (hedged into EUR) |
| Z EUR shares                              |       | 22.4  | 21.4   | 12.0  | 11.6   | Russell 3000 Value Index (Total Return) (EUR)             |
| FH CHF shares                             |       | 17.4  | 17.3   | 9.3   | 9.8  | Russell 3000 Value Index (Total Return) (hedged into CHF) |
| IBH CHF shares                            | 3     | 17.1  | 16.9   | 8.3   | 8.9  | Russell 3000 Value Index (Total Return) (hedged into CHF) |
| KH CHF shares                             |       | 17.6  | 17.3   | 9.4   | 9.8  | Russell 3000 Value Index (Total Return) (hedged into CHF) |
| YH CHF shares                             | 4     | 17.6  | 17.3   | 37.2  | 33.6   | Russell 3000 Value Index (Total Return) (hedged into CHF) |
| EH GBP shares                             | 1     | 17.6  | 17.5   | 9.0   | 10.2   | Russell 3000 Value Index (Total Return) (hedged into GBP) |

# Report of the Board of Directors (continued)

## Regional & Country Equity sub-funds (continued)

### Investment results

|                                    | Notes | Investment<br>result<br>reporting<br>period in<br>% | Index<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Index<br>return 3<br>years<br>average or<br>since<br>inception | Index   |
|------------------------------------|-------|---|--|---|--|---|
| GH GBP shares                      | 1     | 18.0  | 17.5   | 10.0  | 10.2   | Russell 3000 Value Index (Total Return) (hedged into GBP) |
| IE GBP shares                      | 1     | 17.0  | 16.4   | 10.0  | 10.5   | Russell 3000 Value Index (Total Return) (GBP)             |
| IH GBP shares                      |       | 18.3  | 17.5   | 9.9   | 10.2   | Russell 3000 Value Index (Total Return) (hedged into GBP) |
| D USD shares                       |       | 17.7  | 17.7   | 10.7  | 12.2   | Russell 3000 Value Index (Total Return) (USD)             |
| E USD shares                       | 1     | 17.7  | 17.7   | 10.7  | 12.2   | Russell 3000 Value Index (Total Return) (USD)             |
| F USD shares                       |       | 18.1  | 17.7   | 11.6  | 12.2   | Russell 3000 Value Index (Total Return) (USD)             |
| G USD shares                       | 1     | 18.1  | 17.7   | 11.6  | 12.2   | Russell 3000 Value Index (Total Return) (USD)             |
| I USD shares                       |       | 18.2  | 17.7   | 11.7  | 12.2   | Russell 3000 Value Index (Total Return) (USD)             |
| IB USD shares                      | 1     | 18.2  | 17.7   | 11.7  | 12.2   | Russell 3000 Value Index (Total Return) (USD)             |
| K USD shares                       |       | 18.2  | 17.7   | 11.7  | 12.2   | Russell 3000 Value Index (Total Return) (USD)             |
| M USD shares                       |       | 17.4  | 17.7   | 10.2  | 12.2   | Russell 3000 Value Index (Total Return) (USD)             |
| X USD shares                       | 4     | 18.2  | 17.7   | 37.9  | 34.8   | Russell 3000 Value Index (Total Return) (USD)             |
| Y USD shares                       | 4     | 18.2  | 17.7   | 38.0  | 34.8   | Russell 3000 Value Index (Total Return) (USD)             |
| <b>Robeco Chinese Equities</b>     |       |   |  |   |  |   |
| D EUR shares                       |       | 8.2   | 5.4  | 18.1  | 10.3   | MSCI China 10/40 (Net Return) (EUR)                       |
| E EUR shares                       | 1     | 8.2   | 5.4  | 18.1  | 10.3   | MSCI China 10/40 (Net Return) (EUR)                       |
| F EUR shares                       |       | 8.6   | 5.4  | 19.0  | 10.3   | MSCI China 10/40 (Net Return) (EUR)                       |
| I EUR shares                       |       | 8.6   | 5.4  | 19.0  | 10.3   | MSCI China 10/40 (Net Return) (EUR)                       |
| M2 EUR shares                      | 2     | -3.0  | -5.7   | -3.0  | -5.7   | MSCI China 10/40 (Net Return) (EUR)                       |
| D USD shares                       |       | 4.8   | 2.2  | 18.7  | 10.9   | MSCI China 10/40 (Net Return) (USD)                       |
| I USD shares                       |       | 5.2   | 2.2  | 19.7  | 10.9   | MSCI China 10/40 (Net Return) (USD)                       |
| M USD shares                       |       | 4.6   | 2.2  | 18.1  | 10.9   | MSCI China 10/40 (Net Return) (USD)                       |
| <b>Robeco Indian Equities</b>      |       |   |  |   |  |   |
| D EUR shares                       |       | 22.7  | 15.9   | 15.0  | 11.3   | MSCI India Index (Net Return) (EUR)                       |
| F EUR shares                       |       | 23.2  | 15.9   | 15.9  | 11.3   | MSCI India Index (Net Return) (EUR)                       |
| D USD shares                       |       | 18.9  | 12.4   | 15.6  | 11.9   | MSCI India Index (Net Return) (USD)                       |
| <b>Robeco Asian Stars Equities</b> |       |   |  |   |  |   |
| D EUR shares                       |       | 15.1  | 9.8  | 10.8  | 11.6   | MSCI All Country Asia ex Japan (Net Return) (EUR)         |
| E EUR shares                       | 1     | 15.1  | 9.8  | 10.8  | 11.6   | MSCI All Country Asia ex Japan (Net Return) (EUR)         |
| F EUR shares                       |       | 15.4  | 9.8  | 11.6  | 11.6   | MSCI All Country Asia ex Japan (Net Return) (EUR)         |
| Z EUR shares                       |       | 15.9  | 9.8  | 12.6  | 11.6   | MSCI All Country Asia ex Japan (Net Return) (EUR)         |

# Report of the Board of Directors (continued)

## Regional & Country Equity sub-funds (continued)

### Investment results

|  | Notes | Investment<br>result<br>reporting<br>period in<br>% | Index<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Index<br>return 3<br>years<br>average or<br>since<br>inception | Index   |
|--|-------|---|--|---|--|---|
| F GBP shares                                   |       | 10.7  | 5.3  | 10.5  | 10.5   | MSCI All Country Asia ex Japan (Net Return) (GBP)         |
| D USD shares                                   |       | 11.5  | 6.4  | 11.3  | 12.2   | MSCI All Country Asia ex Japan (Net Return) (USD)         |
| DL USD shares                                  |       | 11.4  | 6.4  | 11.1  | 12.2   | MSCI All Country Asia ex Japan (Net Return) (USD)         |
| I USD shares                                   |       | 11.9  | 6.4  | 12.2  | 12.2   | MSCI All Country Asia ex Japan (Net Return) (USD)         |
| IL USD shares                                  |       | 11.8  | 6.4  | 12.0  | 12.2   | MSCI All Country Asia ex Japan (Net Return) (USD)         |
| ML USD shares                                  |       | 11.1  | 6.4  | 10.7  | 12.2   | MSCI All Country Asia ex Japan (Net Return) (USD)         |
| <b>Robeco Sustainable Asian Stars Equities</b> |       |   |  |   |  |   |
| DL EUR shares                                  | 4     | 9.6   | 9.8  | 36.1  | 41.8   | MSCI All Country Asia ex Japan (Net Return) (EUR)         |
| FL EUR shares                                  | 4     | 9.9   | 9.8  | 37.1  | 41.8   | MSCI All Country Asia ex Japan (Net Return) (EUR)         |
| IL EUR shares                                  | 4     | 9.9   | 9.8  | 37.2  | 41.8   | MSCI All Country Asia ex Japan (Net Return) (EUR)         |
| S EUR shares                                   | 4     | 10.1  | 9.8  | 37.4  | 41.8   | MSCI All Country Asia ex Japan (Net Return) (EUR)         |
| DL USD shares                                  | 4     | 6.2   | 6.4  | 44.3  | 50.3   | MSCI All Country Asia ex Japan (Net Return) (USD)         |
| FL USD shares                                  | 4     | 6.5   | 6.4  | 45.3  | 50.3   | MSCI All Country Asia ex Japan (Net Return) (USD)         |
| IL USD shares                                  | 4     | 6.5   | 6.4  | 45.3  | 50.3   | MSCI All Country Asia ex Japan (Net Return) (USD)         |
| S USD shares                                   | 4     | 6.7   | 6.4  | 45.6  | 50.3   | MSCI All Country Asia ex Japan (Net Return) (USD)         |
| <b>Robeco BP US Large Cap Equities</b>         |       |   |  |   |  |   |
| D EUR shares                                   |       | 23.8  | 20.8   | 9.9   | 11.8   | Russell 1000 Value Index (Total Return) (EUR)             |
| DH EUR shares                                  |       | 19.5  | 16.7   | 8.2   | 10.1   | Russell 1000 Value Index (Total Return) (hedged into EUR) |
| E EUR shares                                   | 1     | 23.8  | 20.8   | 10.0  | 11.8   | Russell 1000 Value Index (Total Return) (EUR)             |
| F EUR shares                                   |       | 24.2  | 20.8   | 10.6  | 11.8   | Russell 1000 Value Index (Total Return) (EUR)             |
| FH EUR shares                                  |       | 19.9  | 16.7   | 8.9   | 10.1   | Russell 1000 Value Index (Total Return) (hedged into EUR) |
| I EUR shares                                   |       | 24.2  | 20.8   | 10.7  | 11.8   | Russell 1000 Value Index (Total Return) (EUR)             |
| IH EUR shares                                  |       | 19.9  | 16.7   | 9.0   | 10.1   | Russell 1000 Value Index (Total Return) (hedged into EUR) |
| F GBP shares                                   |       | 19.1  | 15.8   | 9.5   | 10.7   | Russell 1000 Value Index (Total Return) (GBP)             |
| IE GBP shares                                  | 1     | 19.1  | 15.8   | 9.6   | 10.7   | Russell 1000 Value Index (Total Return) (GBP)             |
| D USD shares                                   |       | 20.0  | 17.0   | 10.5  | 12.4   | Russell 1000 Value Index (Total Return) (USD)             |
| D2 USD shares                                  | 3     | 19.2  | 16.7   | 10.1  | 12.3   | Russell 1000 Value Index (Total Return) (USD)             |



# Report of the Board of Directors (continued)

## Regional & Country Equity sub-funds (continued)

### Investment results

|   | Notes | Investment<br>result<br>reporting<br>period in<br>% | Index<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Index<br>return 3<br>years<br>average or<br>since<br>inception | Index  |
|---|-------|---|--|---|--|--|
| E USD shares  | 1     | 20.0  | 17.0   | 10.5  | 12.4   | Russell 1000 Value Index (Total Return) (USD)                |
| F USD shares  |       | 20.3  | 17.0   | 11.2  | 12.4   | Russell 1000 Value Index (Total Return) (USD)                |
| I USD shares  |       | 20.4  | 17.0   | 11.3  | 12.4   | Russell 1000 Value Index (Total Return) (USD)                |
| IE USD shares   | 1     | 20.4  | 17.0   | 11.3  | 12.4   | Russell 1000 Value Index (Total Return) (USD)                |
| M USD shares  |       | 19.5  | 17.0   | 9.7   | 12.4   | Russell 1000 Value Index (Total Return) (USD)                |
| M2 USD shares   | 4     | 19.2  | 17.0   | 7.3   | 11.1   | Russell 1000 Value Index (Total Return) (USD)                |
| <b>Robeco BP US Select Opportunities Equities</b>           |       |   |  |   |  |  |
| D EUR shares  |       | 22.9  | 23.2   | 10.6  | 11.3   | Russell Mid Cap Value index (Total Return) (EUR)             |
| DH EUR shares   |       | 18.7  | 19.1   | 9.0   | 9.4  | Russell Mid Cap Value index (Total Return) (hedged into EUR) |
| F EUR shares  |       | 23.4  | 23.2   | 11.4  | 11.3   | Russell Mid Cap Value index (Total Return) (EUR)             |
| FH EUR shares   |       | 19.0  | 19.1   | 9.7   | 9.4  | Russell Mid Cap Value index (Total Return) (hedged into EUR) |
| I EUR shares  |       | 23.5  | 23.2   | 11.6  | 11.3   | Russell Mid Cap Value index (Total Return) (EUR)             |
| IH EUR shares   |       | 19.2  | 19.1   | 10.2  | 9.4  | Russell Mid Cap Value index (Total Return) (hedged into EUR) |
| DH CHF shares   |       | 18.5  | 19.1   | 8.9   | 9.4  | Russell Mid Cap Value index (Total Return) (hedged into CHF) |
| FH CHF shares   |       | 18.9  | 19.1   | 9.8   | 9.4  | Russell Mid Cap Value index (Total Return) (hedged into CHF) |
| I GBP shares  | 4     | 18.4  | 18.2   | 13.1  | 13.2   | Russell Mid Cap Value index (Total Return) (GBP)             |
| D USD shares  |       | 19.1  | 19.5   | 11.2  | 11.9   | Russell Mid Cap Value index (Total Return) (USD)             |
| E USD shares  | 1     | 19.1  | 19.5   | 11.2  | 11.9   | Russell Mid Cap Value index (Total Return) (USD)             |
| F USD shares  |       | 19.6  | 19.5   | 12.0  | 11.9   | Russell Mid Cap Value index (Total Return) (USD)             |
| G USD shares  | 1     | 19.6  | 19.5   | 12.0  | 11.9   | Russell Mid Cap Value index (Total Return) (USD)             |
| I USD shares  |       | 19.7  | 19.5   | 12.1  | 11.9   | Russell Mid Cap Value index (Total Return) (USD)             |
| IE USD shares   | 1     | 19.7  | 19.5   | 12.1  | 11.9   | Russell Mid Cap Value index (Total Return) (USD)             |
| M USD shares  |       | 18.8  | 19.5   | 10.6  | 11.9   | Russell Mid Cap Value index (Total Return) (USD)             |
| <b>Robeco QI Continental European Conservative Equities</b> |       |   |  |   |  |  |
| F GBP shares  |       | 8.5   | 10.4   | 6.6   | 9.3  | MSCI Europe ex-UK (Net Return) (GBP)                         |
| G GBP shares  | 1     | 8.5   | 10.4   | 6.6   | 9.3  | MSCI Europe ex-UK (Net Return) (GBP)                         |
| I GBP shares  |       | 8.6   | 10.4   | 6.6   | 9.3  | MSCI Europe ex-UK (Net Return) (GBP)                         |

# Report of the Board of Directors (continued)

## Regional & Country Equity sub-funds (continued)

| <b>Investment results</b>                              |              |  |   |   |  |  |
|--|--------------|--|---|---|--|--|
|  | <b>Notes</b> | <b>Investment<br/>result<br/>reporting<br/>period in<br/>%</b> | <b>Index<br/>return<br/>reporting<br/>period in<br/>%</b> | <b>Investment<br/>result 3<br/>years<br/>average or<br/>since<br/>inception</b> | <b>Index<br/>return 3<br/>years<br/>average or<br/>since<br/>inception</b> | <b>Index</b>   |
| <b>Robeco Chinese A-share Equities</b>                 |              |  |   |   |  |  |
| D EUR shares   |              | 7.7  | 8.0   | 25.4  | 18.5   | MSCI China A International Index (Net returns) (EUR) |
| F EUR shares   |              | 8.1  | 8.0   | 26.4  | 18.5   | MSCI China A International Index (Net returns) (EUR) |
| M2 EUR shares  | 2            | -2.1   | 1.0   | -2.1  | 1.0  | MSCI China A International Index (Net returns) (EUR) |
| Z EUR shares   | 4            | 8.7  | 8.0   | 24.4  | 19.7   | MSCI China A International Index (Net returns) (EUR) |
| D USD shares   | 4            | 4.4  | 4.7   | 32.4  | 27.7   | MSCI China A International Index (Net returns) (USD) |
| I USD shares   |              | 4.8  | 4.7   | 27.1  | 19.1   | MSCI China A International Index (Net returns) (USD) |
| <b>Robeco QI Chinese A-share Active Equities</b>       |              |  |   |   |  |  |
| I EUR shares   |              | 12.8   | 8.0   | 15.6  | 18.5   | MSCI China A International Index (Net returns) (EUR) |
| Z EUR shares   |              | 13.3   | 8.0   | 16.6  | 18.5   | MSCI China A International Index (Net returns) (EUR) |
| I USD shares   |              | 9.4  | 4.7   | 16.2  | 19.1   | MSCI China A International Index (Net returns) (USD) |
| <b>Robeco QI Chinese A-share Conservative Equities</b> |              |  |   |   |  |  |
| D EUR shares   | 4            | 8.8  | 8.0   | 10.6  | 23.2   | MSCI China A International Index (Net returns) (EUR) |
| F EUR shares   | 4            | 9.2  | 8.0   | 12.6  | 24.4   | MSCI China A International Index (Net returns) (EUR) |
| I EUR shares   | 4            | 9.2  | 8.0   | 11.3  | 23.2   | MSCI China A International Index (Net returns) (EUR) |
| Z EUR shares   | 4            | 9.7  | 8.0   | 12.2  | 23.2   | MSCI China A International Index (Net returns) (EUR) |
| D USD shares   | 4            | 5.5  | 4.7   | 11.2  | 23.8   | MSCI China A International Index (Net returns) (USD) |
| I USD shares   | 4            | 5.8  | 4.7   | 12.0  | 23.8   | MSCI China A International Index (Net returns) (USD) |
| <b>Robeco QI European Value Equities</b>               |              |  |   |   |  |  |
| F EUR shares   | 4            | 23.5   | 15.4  | 7.9   | 8.4  | MSCI Europe Index (Net Return) (EUR)                 |
| I EUR shares   | 4            | 23.6   | 15.4  | 8.0   | 8.4  | MSCI Europe Index (Net Return) (EUR)                 |
| K EUR shares   | 3            | 24.3   | 16.2  | 8.4   | 8.7  | MSCI Europe Index (Net Return) (EUR)                 |
| KE EUR shares  | 3            | 24.3   | 16.2  | 8.4   | 8.7  | MSCI Europe Index (Net Return) (EUR)                 |
| <b>Robeco QI US Enhanced Index Equities</b>            |              |  |   |   |  |  |
| D EUR shares   |              | 19.7   | 18.7  | 14.8  | 17.4   | S&P 500 (Net Return) (EUR)                           |
| F EUR shares   |              | 19.8   | 18.7  | 15.1  | 17.4   | S&P 500 (Net Return) (EUR)                           |
| I EUR shares   |              | 19.9   | 18.7  | 15.2  | 17.4   | S&P 500 (Net Return) (EUR)                           |
| D USD shares   |              | 16.0   | 15.0  | 15.5  | 18.0   | S&P 500 (Net Return) (USD)                           |
| F USD shares   |              | 16.1   | 15.0  | 15.7  | 18.0   | S&P 500 (Net Return) (USD)                           |
| I USD shares   |              | 16.2   | 15.0  | 15.8  | 18.0   | S&P 500 (Net Return) (USD)                           |

# Report of the Board of Directors (continued)

## Regional & Country Equity sub-funds (continued)

### Investment results

|   | Notes | Investment result reporting period in % | Index return reporting period in % | Investment result 3 years average or since inception | Index return 3 years average or since inception | Index                                |
|---|-------|---|------------------------------------|--|---|--------------------------------------|
| <b>Robeco QI European Enhanced Index Equities</b> |       |   |                                    |  |   |                                      |
| D EUR shares                                      |       | 16.1                                    | 15.4                               | 6.6  | 8.1   | MSCI Europe Index (Net Return) (EUR) |
| F EUR shares                                      |       | 16.2                                    | 15.4                               | 6.9  | 8.1   | MSCI Europe Index (Net Return) (EUR) |
| I EUR shares                                      |       | 16.2                                    | 15.4                               | 7.0  | 8.1   | MSCI Europe Index (Net Return) (EUR) |
| D USD shares                                      |       | 12.5                                    | 11.8                               | 7.2  | 8.7   | MSCI Europe Index (Net Return) (USD) |
| F USD shares                                      |       | 12.6                                    | 11.8                               | 7.5  | 8.7   | MSCI Europe Index (Net Return) (USD) |
| I USD shares                                      |       | 12.7                                    | 11.8                               | 8.0  | 8.7   | MSCI Europe Index (Net Return) (USD) |

<sup>1</sup> Assuming reinvestment of the distributed dividend.

<sup>2</sup> Share class activated in reporting period. See table on page 6.

<sup>3</sup> Share class deactivated in reporting period. See table on page 6 to 7.

<sup>4</sup> 3 year performance since inception/until deactivation.

### Performance analysis

#### Robeco Asia-Pacific Equities

After a strong start in January and early February, Asia-Pacific markets mainly moved sideways from March to June. The region lagged global markets due mostly to a correction in Chinese stocks. The best markets were Taiwan and Australia and ample opportunities were found in Japan. The sub-fund performed 5.9% better (gross of fees in EUR) than its index, the MSCI AC Asia Pacific Index. Fund beta stayed close to 1, while tracking error crept up towards 5%. The sub-fund benefited from the markets' rotation towards more value after an excessive adverse move against value stocks in the year 2020. A general rise in interest rates supported this rotation. Earnings for large listed companies recovered very quickly as demand for goods came back. Stock picks from Japan and China contributed most to the strong relative result. Corporate engagement resulted in positive results for some holdings in Japan. While ESG factors are fully integrated in the investment process, the corporate engagement resulted in positive results for some holdings in Japan.

#### Robeco Sustainable European Stars Equities

The sub-fund underperformed the MSCI Europe Index over the performance period by around 2.8% (gross of fees, in euros). Selection effects contributed to the underperformance, while the effect from sector allocation was slightly positive. Stock selection in the communication services and real estate sectors was positive, while consumer staples and materials yielded the largest negative contributions. The position in BT Group posted strong gains, while the position in Fuchs Petrolub detracted from performance. The strong performance of large polluters in the metals and mining and construction materials industries presented a heavy headwind to stock picking in the materials sector. Specialty chemical companies with strong ESG credentials such as Croda International or DSM, which the sub-fund holds, generated materially lower returns. Despite a high active share of around 80%, the sub-fund's risk was lower compared to the index. The tracking error remained around 4%. While ESG factors are fully integrated in the investment process, the strategy also seeks to improve the environmental footprint versus the index.

#### Robeco QI European Conservative Equities

The principal objective of the sub-fund is to achieve a high Sharpe ratio (i.e. an optimal relationship between absolute return and absolute risk). Using a combination of factors (low risk, value and momentum), the model identifies broad groups of stocks that are likely to outperform on a risk-adjusted basis. The sub-fund underperformed the index in the first half of 2021. The low risk factor made a negative contribution to the relative performance and the value factor and momentum factors contributed positively. The risk profile of the sub-fund, as measured by the volatility, was lower than that of the index. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy. These scores take ESG factors into account. The investment process is highly disciplined and ensures that the sub-fund's overall sustainability score is higher than or equal to the overall sustainability score of the index.

# Report of the Board of Directors (continued)

## Regional & Country Equity sub-funds (continued)

### Performance analysis (continued)

#### Robeco QI US Conservative Equities

The principal objective of the sub-fund is to achieve a high Sharpe ratio (i.e. an optimal relationship between absolute return and absolute risk). Using a combination of factors (low risk, value and momentum), the model identifies broad groups of stocks that are likely to outperform on a risk-adjusted basis. The sub-fund underperformed the index in the first half of 2021. The low risk and momentum factors contributed negatively to the relative performance and the value factor made a positive contribution. The risk profile of the sub-fund, as measured by the volatility, was lower than that of the index. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy. These scores take ESG factors into account. The investment process is highly disciplined and ensures that the sub-fund's overall sustainability score is higher than or equal to the overall sustainability score of the index.

#### Robeco BP US Premium Equities

The sub-fund outperformed the index in the first half of 2021, with markets moving higher on the back of a reopening economy and cyclical stocks expected to do well. The sub-fund saw performance driven by consumer discretionary, consumer staples, communication services and utilities. The sub-fund added value through stock picking and sector allocation. Only healthcare detracted notably, with the sector lagging market returns. Energy stocks performed best, recovering from the volatile 2020 period, and the sub-fund has done well in this area.

#### Robeco Chinese Equities

The Chinese equities market showed volatile performance in the first half of 2021. The sub-fund outperformed the MSCI China Index driven by positive stock selections in the consumer discretionary, communication services and utilities sectors. A sudden spike in the US 10-year treasury yield led to a violent style rotation from growth to value in the global equity markets; China is a growth market and suffered as a result. Domestically, the policies also shifted from pro-growth to tightening, as the global economy started to normalize in a V-shaped recovery. Credit tightening coupled with harsh policies on various industries (internet, education, property) added to the volatility in the China equity markets. The sub-fund focused on near-term earnings visibility; we reduced companies with deteriorating earnings outlook and added to those with earnings improving as the economy normalizes. The sub-fund has fully integrated ESG into the investment process and maintained a better-than-index Sustainability risk score and RobecoSAM Smart ESG score.

#### Robeco Chinese A-share Equities

The China A-shares market went through a very volatile period in the first half of 2021. Supported by strong liquidity from local mutual fund subscriptions, the year started with a strong rally in the first month leading towards the Chinese New Year, but saw a big correction immediately afterwards, due to rising concerns about potentially accelerated Fed tapering. The market recovered gradually in Q2 on the back of resilient earnings results. The sub-fund's strategy outperformed the index with an underweight in financials and an overweight in the EV supply chain and solar industry. The focus on themes such as industrial upgrade, and technology and innovation worked well. In particular, our positions that benefited from the structural growth supported by China's carbon neutrality push performed well. ESG integration is fully incorporated into the investment process and the sub-fund achieved a better overall ESG risk score than the reference index.

#### Robeco QI Chinese A-share Active Equities

The investment objective of the sub-fund is to outperform its index, the MSCI China A International Index, with the aid of a quantitative stock selection model. Using a combination of factors (value, quality, momentum and analyst revisions), the model identifies broad groups of stocks that are likely to outperform in the long run. The sub-fund's relative performance was positive over the reporting period. The value, quality, momentum and analyst revision factors made a positive contribution to the sub-fund's relative performance. The volatility of the sub-fund was in line with the volatility of the index with a medium level of active risk. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy of the sub-fund. The portfolio construction process is highly disciplined and ensures that the overall sustainability score of the portfolio is better than or equal to the overall sustainability score of the index.

#### Robeco QI US Enhanced Index Equities

The investment objective of the sub-fund is to outperform its index, the S&P 500 Index, with the aid of a quantitative stock selection model. Using a combination of factors (value, quality, momentum and analyst revisions), the model identifies broad groups of stocks that are likely to outperform in the long run. The sub-fund's relative performance was positive. The value, quality and momentum factors made a positive contribution to the sub-fund's relative performance, while the analyst revisions factor made a negative contribution. The volatility of the sub-fund was in line with the volatility of the index, with a low level of active risk. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy. The portfolio construction process is highly disciplined and ensures that the overall sustainability score of the portfolio is better than or equal to the overall sustainability score of the index.

# Report of the Board of Directors (continued)

## Regional & Country Equity sub-funds (continued)

### Performance analysis (continued)

#### Robeco QI European Enhanced Index Equities

The investment objective of the sub-fund is to outperform its index, the MSCI Europe Index, with the aid of a quantitative stock selection model. Using a combination of factors (value, quality, momentum and analyst revisions) the model identifies broad groups of stocks that are likely to outperform in the long run. The sub-fund's relative performance was positive. The value, momentum, and analyst revisions factors made a positive contribution to the sub-fund's relative performance and the quality factor made a negative contribution. The quality factor performed in line with the index. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy of the sub-fund. The volatility of the sub-fund was in line with the volatility of the index, with a low level of active risk. The portfolio construction process is highly disciplined and ensures that the overall sustainability score of the portfolio is better than or equal to the overall sustainability score of the index.

#### Robeco Indian Equities

Indian equity markets rose strongly in the first half of 2021 even in the face of a second wave of Covid-related lockdowns in April and May. After a few years of weak earnings, the corporate earnings of large companies started to grow in 2020 and strong growth is also in the forecast for 2021 and beyond. The sub-fund outperformed its index (MSCI India Index) by 7.8%. The strong relative return came mostly from the technology and financial sectors. The beta of the sub-fund rose over the reporting period from 0.95 to 1.05 and the tracking error climbed from 5% to about 7%. The Indian rupee was quite volatile around the pandemic news, but only depreciated by 2% versus the US dollar over the reporting period.

#### Robeco Asian Stars Equities

After a strong start, Asian markets mainly moved sideways from March to June. The region lagged global markets, due mostly to a correction in Chinese stocks from mid-February. The best markets were Vietnam and Taiwan on their strong earnings outlook, while most of the ASEAN markets lagged behind on recurrence of Covid-related lockdowns. Strong stock selection in China, Taiwan and South Korea resulted in a return for the sub-fund that exceeded the reference index (MSCI AC Asia ex Japan) by 6.2% (gross of fees in EUR). The sub-fund's high conviction management style was maintained with around 40 holdings and VaR just above 100%. Technology stocks contributed most to the strong relative returns, but the sector weight over the reporting period was cut. The sub-fund with its strong value focus also received a tailwind from the rotation towards value stocks after it suffered a strong headwind in 2019 and 2020. The sub-fund intensified engagement with some of its holdings in China and South Korea. While ESG factors are fully integrated in the investment process, the sub-fund intensified engagement with some of its holdings in China and South Korea.

#### Robeco Sustainable Asian Stars Equities

In the first quarter of 2021, the sub-fund showed strong absolute (+10.7%) and relative (+3.8%) performance driven by stock selection, especially a few of our sustainability thematic stocks with good value such as KB Financial, Weichai Power and Hyundai Mobis. That added up to an absolute return of +47.9% since inception of the sub-fund in April 2020 and a relative performance of +1.1%. In the second quarter, the growth momentum trade returned to Asian markets, while interest rate-sensitive stocks corrected as the Fed upheld its dovish stance despite rising inflation. The sustainability thematic stocks in the region exhibited high volatility, as structural positives met with near-term uncertainties. For the first half of 2021, the sub-fund returned 10.4% absolute return and +0.7% relative performance (gross of fees in EUR), while maintaining a better overall ESG profile and significantly lower environmental footprint compared to the index. The portfolio managers continue to find exciting ideas with good value and momentum that benefit from the powerful sustainability transformation happening in Asia across various sectors and industries. In an effort to gain a better understanding of water emissions at Asian semiconductor companies, the investment team conducted a comprehensive research project and engaged with portfolio companies on their water strategy.

#### Robeco BP US Large Cap Equities

The sub-fund outperformed the index in the first half of 2021, as markets moved higher on the back of a reopening US economy. The sub-fund added value in a variety of sectors, through both stock picking and sector allocation. Technology, communication services and industrials were best from a stock selection standpoint, with exposures aimed towards low valuation stocks that have recovered and did not participate in the growth focus of 2020. Remaining underweight utilities and staples also helped returns, with defensive sectors lagging in a pro-cyclical environment.

# Report of the Board of Directors (continued)

## Regional & Country Equity sub-funds (continued)

### Performance analysis (continued)

#### **Robeco BP US Select Opportunities Equities**

The sub-fund performed in line with the index in the first half of the year, with markets moving higher on the back of a reopening economy. The sub-fund added value through both stock picking and sector allocation, driven by a multitude of sectors led by technology, healthcare, consumer staples and utilities. Only finance and consumer discretionary had a negative impact over the six-month period. The sub-fund continues to find new investment opportunities across a variety of areas with wide valuation spreads still present in the market.

#### **Robeco QI Continental European Conservative Equities**

The principal objective of the sub-fund is to achieve a high Sharpe ratio (i.e. an optimal relationship between absolute return and absolute risk). Using a combination of factors (low risk, value and momentum), the model identifies broad groups of stocks that are likely to outperform on a risk-adjusted basis. The sub-fund underperformed its index in the first half year of 2021. The low risk and momentum factors made a negative contribution to the relative performance and the value factor contributed positively. The risk profile of the sub-fund, as measured by the volatility, was lower than that of the index. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy. These scores take ESG factors into account. The investment process is highly disciplined and ensures that the sub-fund's overall sustainability score is higher than or equal to the overall sustainability score of the index.

#### **Robeco QI European Value Equities**

The investment objective of the sub-fund is to outperform the MSCI Europe Index by using a quantitative stock-selection model. The model identifies broad groups of stocks that have positive value characteristics, while at the same time taking momentum, quality and low-risk characteristics into account. The sub-fund outperformed the index in the first half of 2021. The value factor was the main positive contributor to the relative performance of the sub-fund. The low risk, momentum and quality factors also made a positive contribution. The risk profile of the sub-fund, as measured by the volatility, was higher than that of the index. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy. These RobecoSAM scores take ESG factors into account. The portfolio-construction process is highly disciplined and ensures that the overall sustainability score of the portfolio is better than or equal to the overall sustainability score of the index.

#### **Robeco QI Chinese A-share Conservative Equities**

The principal objective of the sub-fund is to achieve a high Sharpe ratio (i.e. an optimal relationship between absolute return and absolute risk). Using a combination of factors (low risk, value and momentum), the model identifies broad groups of stocks that are likely to outperform on a risk-adjusted basis. The sub-fund outperformed its index the first half year of 2021. The low risk factor contributed negatively to the relative performance and the value and momentum factors made a positive contribution. The risk profile of the sub-fund, as measured by the volatility, was lower than that of the index. Sustainability, based on RobecoSAM Smart ESG scores, is integrated into the investment policy. These scores take ESG factors into account. The investment process is highly disciplined and ensures that the sub-fund's overall sustainability score is higher than or equal to the overall sustainability score of the index.

# Report of the Board of Directors (continued)

## Theme Equity sub-funds

### Investment results

|   | Notes | Investment<br>result<br>reporting<br>period in<br>% | Index<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Index<br>return 3<br>years<br>average or<br>since<br>inception | Index   |
|---|-------|---|--|---|--|---|
| <b>Robeco New World Financials</b>          |       |   |  |   |  |   |
| D EUR shares                                |       | 16.8  | 22.1   | 11.4  | 7.7  | MSCI All Country Financials (Net Return) (EUR)              |
| E EUR shares                                | 1     | 16.8  | 22.1   | 11.4  | 7.7  | MSCI All Country Financials (Net Return) (EUR)              |
| F EUR shares                                |       | 17.2  | 22.1   | 12.3  | 7.7  | MSCI All Country Financials (Net Return) (EUR)              |
| FH EUR shares                               |       | 13.8  | 18.8   | 10.8  | 6.7  | MSCI All Country Financials (Net Return) (hedged into EUR)  |
| I EUR shares                                |       | 17.2  | 22.1   | 12.3  | 7.7  | MSCI All Country Financials (Net Return) (EUR)              |
| IE EUR shares                               | 1     | 17.2  | 22.1   | 12.3  | 7.7  | MSCI All Country Financials (Net Return) (EUR)              |
| M2 EUR shares                               | 4     | 16.2  | 22.1   | 9.5   | 6.4  | MSCI All Country Financials (Net Return) (EUR)              |
| D USD shares                                |       | 13.2  | 18.4   | 12.0  | 8.2  | MSCI All Country Financials (Net Return) (USD)              |
| F USD shares                                |       | 13.6  | 18.4   | 12.9  | 8.2  | MSCI All Country Financials (Net Return) (USD)              |
| I USD shares                                |       | 13.6  | 18.4   | 12.9  | 8.2  | MSCI All Country Financials (Net Return) (USD)              |
| M USD shares                                |       | 12.9  | 18.4   | 11.5  | 8.2  | MSCI All Country Financials (Net Return) (USD)              |
| <b>Robeco Sustainable Property Equities</b> |       |   |  |   |  |   |
| B EUR shares                                | 1     | 18.0  | 18.8   | 7.5   | 6.2  | S&P Developed Property Index (Net Return) (EUR)             |
| C EUR shares                                | 1     | 18.4  | 18.8   | 8.3   | 6.2  | S&P Developed Property Index (Net Return) (EUR)             |
| D EUR shares                                |       | 18.0  | 18.8   | 7.5   | 6.2  | S&P Developed Property Index (Net Return) (EUR)             |
| F EUR shares                                |       | 18.4  | 18.8   | 8.3   | 6.2  | S&P Developed Property Index (Net Return) (EUR)             |
| I EUR shares                                |       | 18.4  | 18.8   | 8.3   | 6.2  | S&P Developed Property Index (Net Return) (EUR)             |
| IE EUR shares                               | 1,4   | 18.4  | 18.8   | 5.1   | 2.2  | S&P Developed Property Index (Net Return) (EUR)             |
| IH EUR shares                               |       | 16.2  | 16.6   | 6.9   | 4.9  | S&P Developed Property Index (Net Return) (hedged into EUR) |
| M2 EUR shares                               | 2     | 15.4  | 17.5   | 15.4  | 17.5   | S&P Developed Property Index (Net Return) (EUR)             |
| M2H EUR shares                              | 2     | 0.4   | 0.8  | 0.4   | 0.8  | S&P Developed Property Index (Net Return) (hedged into EUR) |
| Z EUR shares                                | 3     | 1.9   | 3.5  | 4.2   | 1.7  | S&P Developed Property Index (Net Return) (EUR)             |
| I GBP shares                                | 2     | 12.7  | 13.9   | 12.7  | 13.9   | S&P Developed Property Index (Net Return) (GBP)             |

# Report of the Board of Directors (continued)

## Theme Equity sub-funds (continued)

| <b>Investment results</b>            |              |  |   |   |  |   |
|--------------------------------------|--------------|--|---|---|--|---|
|                                      | <b>Notes</b> | <b>Investment result reporting period in %</b> | <b>Index return reporting period in %</b> | <b>Investment result 3 years average or since inception</b> | <b>Index return 3 years average or since inception</b> | <b>Index</b>  |
| D USD shares                         |              | 14.3   | 15.2                                      | 8.0   | 6.8  | S&P Developed Property Index (Net Return) (USD)             |
| I USD shares                         |              | 14.8   | 15.2                                      | 8.9   | 6.8  | S&P Developed Property Index (Net Return) (USD)             |
| M USD shares                         |              | 14.0   | 15.2                                      | 7.4   | 6.8  | S&P Developed Property Index (Net Return) (USD)             |
| <b>Robeco Global Consumer Trends</b> |              |  |   |   |  |   |
| D EUR shares                         |              | 8.7  | 15.9                                      | 21.9  | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| DH EUR shares                        | 4            | 6.1  | 13.5                                      | 20.9  | 11.9   | MSCI All Country World Index (Net Return) (hedged into EUR) |
| E EUR shares                         | 1            | 8.7  | 15.9                                      | 21.9  | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| F EUR shares                         |              | 9.1  | 15.9                                      | 22.9  | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| FH EUR shares                        |              | 6.4  | 13.5                                      | 21.1  | 12.5   | MSCI All Country World Index (Net Return) (hedged into EUR) |
| I EUR shares                         |              | 9.1  | 15.9                                      | 22.9  | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| M EUR shares                         |              | 8.4  | 15.9                                      | 21.3  | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| M2 EUR shares                        |              | 8.1  | 15.9                                      | 20.7  | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| Z EUR shares                         |              | 9.6  | 15.9                                      | 24.0  | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| FH CHF shares                        | 4            | 6.2  | 12.8                                      | 40.2  | 36.3   | MSCI All Country World Index (Net Return) (hedged into CHF) |
| F GBP shares                         |              | 4.6  | 11.1                                      | 21.6  | 12.8   | MSCI All Country World Index (Net Return) (GBP)             |
| D HKD shares                         | 4            | 5.5  | 12.5                                      | 13.1  | 17.3   | MSCI All Country World Index (Net Return) (HKD)             |
| D SGD shares                         | 4            | 7.1  | 14.2                                      | 13.0  | 17.2   | MSCI All Country World Index (Net Return) (SGD)             |
| B USD shares                         | 1            | 5.3  | 12.3                                      | 22.6  | 14.6   | MSCI All Country World Index (Net Return) (USD)             |
| D USD shares                         |              | 5.3  | 12.3                                      | 22.6  | 14.6   | MSCI All Country World Index (Net Return) (USD)             |
| D2 USD shares                        | 4            | 5.2  | 12.3                                      | 28.3  | 19.2   | MSCI All Country World Index (Net Return) (USD)             |
| DH USD shares                        |              | 6.2  | 13.3                                      | 22.7  | 15.1   | MSCI All Country World Index (Net Return) (hedged into USD) |
| F USD shares                         |              | 5.7  | 12.3                                      | 23.8  | 14.6   | MSCI All Country World Index (Net Return) (USD)             |
| I USD shares                         |              | 5.8  | 12.3                                      | 23.5  | 14.6   | MSCI All Country World Index (Net Return) (USD)             |
| IH USD shares                        |              | 6.6  | 13.3                                      | 23.7  | 15.1   | MSCI All Country World Index (Net Return) (hedged into USD) |
| M USD shares                         |              | 5.1  | 12.3                                      | 22.0  | 14.6   | MSCI All Country World Index (Net Return) (USD)             |



# Report of the Board of Directors (continued)

## Theme Equity sub-funds (continued)

| <b>Investment results</b>         |              |  |   |   |  |   |
|-----------------------------------|--------------|--|---|---|--|---|
|                                   | <b>Notes</b> | <b>Investment result reporting period in %</b> | <b>Index return reporting period in %</b> | <b>Investment result 3 years average or since inception</b> | <b>Index return 3 years average or since inception</b> | <b>Index</b>  |
| M2H USD shares                    | 4            | 5.6  | 13.3                                      | 29.0  | 19.2   | MSCI All Country World Index (Net Return (hedged into USD)) |
| <b>Robeco MegaTrends</b>          |              |  |   |   |  |   |
| D EUR shares                      |              | 12.4   | 15.9                                      | 18.1  | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| F EUR shares                      |              | 12.7   | 15.9                                      | 18.7  | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| M2 EUR shares                     | 4            | 11.6   | 15.9                                      | 20.2  | 16.4   | MSCI All Country World Index (Net Return) (EUR)             |
| <b>Robeco Digital Innovations</b> |              |  |   |   |  |   |
| D EUR shares                      |              | 14.6   | 15.9                                      | 19.0  | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| F EUR shares                      |              | 15.0   | 15.9                                      | 19.8  | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| I EUR shares                      |              | 15.0   | 15.9                                      | 19.9  | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| M2 EUR shares                     | 4            | 14.0   | 15.9                                      | 18.0  | 13.3   | MSCI All Country World Index (Net Return) (EUR)             |
| D USD shares                      |              | 11.0   | 12.3                                      | 19.6  | 14.6   | MSCI All Country World Index (Net Return) (USD)             |
| F USD shares                      |              | 11.4   | 12.3                                      | 20.5  | 14.6   | MSCI All Country World Index (Net Return) (USD)             |
| I USD shares                      |              | 11.5   | 12.3                                      | 20.5  | 14.6   | MSCI All Country World Index (Net Return) (USD)             |
| M USD shares                      |              | 10.8   | 12.3                                      | 19.0  | 14.6   | MSCI All Country World Index (Net Return) (USD)             |
| <b>Robeco FinTech</b>             |              |  |   |   |  |   |
| D EUR shares                      |              | 14.0   | 15.9                                      | 17.3  | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| F EUR shares                      |              | 14.4   | 15.9                                      | 18.2  | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| I EUR shares                      |              | 14.4   | 15.9                                      | 18.2  | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| IH EUR shares                     | 4            | 11.2   | 13.5                                      | 22.2  | 16.6   | MSCI All Country World Index (Net Return) (Hedged into EUR) |
| M2 EUR shares                     | 4            | 13.4   | 15.9                                      | 16.2  | 13.3   | MSCI All Country World Index (Net Return) (EUR)             |
| X EUR shares                      | 4            | 14.5   | 15.9                                      | 29.0  | 25.6   | MSCI All Country World Index (Net Return) (EUR)             |
| Z EUR shares                      |              | 15.0   | 15.9                                      | 19.3  | 14.0   | MSCI All Country World Index (Net Return) (EUR)             |
| DH CHF shares                     | 4            | 10.5   | 12.8                                      | 20.8  | 15.9   | MSCI All Country World Index (Net Return) (Hedged into CHF) |
| FH CHF shares                     | 4            | 10.9   | 12.8                                      | 16.2  | 11.5   | MSCI All Country World Index (Net Return) (Hedged into CHF) |
| XH CHF shares                     | 4            | 11.0   | 12.8                                      | 27.9  | 23.9   | MSCI All Country World Index (Net Return) (Hedged into CHF) |
| F GBP shares                      |              | 9.7  | 11.1                                      | 17.0  | 12.8   | MSCI All Country World Index (Net Return) (GBP)             |

# Report of the Board of Directors (continued)

## Theme Equity sub-funds (continued)

### Investment results

|  | Notes | Investment<br>result<br>reporting<br>period in<br>% | Index<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Index<br>return 3<br>years<br>average or<br>since<br>inception | Index   |
|--|-------|---|--|---|--|---|
| X GBP shares                               | 4     | 9.8   | 11.1   | 22.8  | 19.6   | MSCI All Country World Index (Net Return) (GBP) |
| D USD shares                               |       | 10.5  | 12.3   | 17.9  | 14.6   | MSCI All Country World Index (Net Return) (USD) |
| F USD shares                               |       | 10.9  | 12.3   | 18.8  | 14.6   | MSCI All Country World Index (Net Return) (USD) |
| I USD shares                               |       | 10.9  | 12.3   | 18.8  | 14.6   | MSCI All Country World Index (Net Return) (USD) |
| M2 USD shares                              | 4     | 9.9   | 12.3   | 16.8  | 13.9   | MSCI All Country World Index (Net Return) (USD) |
| X USD shares                               | 4     | 11.0  | 12.3   | 29.4  | 26.0   | MSCI All Country World Index (Net Return) (USD) |
| <b>RobecoSAM Circular Economy Equities</b> |       |   |  |   |  |   |
| D EUR shares                               | 4     | 17.9  | 16.6   | 24.0  | 13.2   | MSCI World Index (Total Return) (EUR)           |
| F EUR shares                               | 4     | 18.3  | 16.6   | 24.9  | 13.2   | MSCI World Index (Total Return) (EUR)           |
| G EUR shares                               | 1,4   | 18.3  | 16.6   | 37.4  | 31.5   | MSCI World Index (Total Return) (EUR)           |
| I EUR shares                               | 4     | 18.4  | 16.6   | 24.9  | 13.2   | MSCI World Index (Total Return) (EUR)           |
| M2 EUR shares                              | 2     | 14.0  | 13.2   | 14.0  | 13.2   | MSCI World Index (Total Return) (EUR)           |
| Z EUR shares                               | 4     | 18.9  | 16.6   | 32.4  | 17.7   | MSCI World Index (Total Return) (EUR)           |
| D USD shares                               | 4     | 14.3  | 13.0   | 30.3  | 19.0   | MSCI World Index (Total Return) (USD)           |
| F USD shares                               | 4     | 14.4  | 13.0   | 31.2  | 19.0   | MSCI World Index (Total Return) (USD)           |
| I USD shares                               | 4     | 14.7  | 13.0   | 31.3  | 19.0   | MSCI World Index (Total Return) (USD)           |
| <b>RobecoSAM Smart Energy Equities</b>     |       |   |  |   |  |   |
| D EUR shares                               |       | 13.6  | 16.6   | 40.3  | 30.5   | MSCI World Index (Total Return) (EUR)           |
| E EUR shares                               | 1     | 13.6  | 16.6   | 40.3  | 30.5   | MSCI World Index (Total Return) (EUR)           |
| F EUR shares                               |       | 14.0  | 16.6   | 41.0  | 30.5   | MSCI World Index (Total Return) (EUR)           |
| I EUR shares                               |       | 14.1  | 16.6   | 41.0  | 30.5   | MSCI World Index (Total Return) (EUR)           |
| M2 EUR shares                              |       | 13.2  | 16.6   | 39.6  | 30.5   | MSCI World Index (Total Return) (EUR)           |
| X EUR shares                               | 4     | 14.1  | 16.6   | 18.6  | 17.8   | MSCI World Index (Total Return) (EUR)           |
| Z EUR shares                               | 4     | 14.6  | 16.6   | 19.1  | 17.8   | MSCI World Index (Total Return) (EUR)           |
| D CHF shares                               |       | 15.2  | 18.2   | 44.0  | 34.0   | MSCI World Index (Total Return) (CHF)           |
| F CHF shares                               |       | 15.6  | 18.2   | 44.7  | 34.0   | MSCI World Index (Total Return) (CHF)           |
| I CHF shares                               |       | 15.6  | 18.2   | 44.8  | 34.0   | MSCI World Index (Total Return) (CHF)           |
| G GBP shares                               | 1     | 9.4   | 11.9   | 34.3  | 24.4   | MSCI World Index (Total Return) (GBP)           |
| I GBP shares                               |       | 9.4   | 11.9   | 34.4  | 24.4   | MSCI World Index (Total Return) (GBP)           |
| X GBP shares                               | 4     | 9.5   | 11.9   | 14.5  | 13.8   | MSCI World Index (Total Return) (GBP)           |
| D USD shares                               |       | 10.1  | 13.0   | 42.8  | 32.9   | MSCI World Index (Total Return) (USD)           |
| F USD shares                               |       | 10.5  | 13.0   | 43.5  | 32.9   | MSCI World Index (Total Return) (USD)           |
| I USD shares                               |       | 10.6  | 13.0   | 43.6  | 32.9   | MSCI World Index (Total Return) (USD)           |
| X USD shares                               | 4     | 10.6  | 13.0   | 18.4  | 17.7   | MSCI World Index (Total Return) (USD)           |
| <b>RobecoSAM Smart Materials Equities</b>  |       |   |  |   |  |   |
| D EUR shares                               |       | 17.5  | 16.6   | 39.9  | 30.5   | MSCI World Index (Total Return) (EUR)           |
| E EUR shares                               | 1,4   | 17.5  | 16.6   | 23.0  | 17.8   | MSCI World Index (Total Return) (EUR)           |
| F EUR shares                               |       | 17.9  | 16.6   | 40.6  | 30.5   | MSCI World Index (Total Return) (EUR)           |
| G EUR shares                               | 1     | 17.9  | 16.6   | 40.6  | 30.5   | MSCI World Index (Total Return) (EUR)           |

# Report of the Board of Directors (continued)

## Theme Equity sub-funds (continued)

### Investment results

|               | Notes | Investment<br>result<br>reporting<br>period in<br>% | Index<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Index<br>return 3<br>years<br>average or<br>since<br>inception | Index                                 |
|---------------|-------|---|--|---|--|---------------------------------------|
| I EUR shares  |       | 17.9  | 16.6   | 40.6  | 30.5   | MSCI World Index (Total Return) (EUR) |
| IE EUR shares | 1,4   | 17.9  | 16.6   | 40.6  | 30.5   | MSCI World Index (Total Return) (EUR) |
| M2 EUR shares |       | 17.0  | 16.6   | 39.2  | 30.5   | MSCI World Index (Total Return) (EUR) |
| D CHF shares  |       | 19.1  | 18.2   | 43.6  | 34.0   | MSCI World Index (Total Return) (CHF) |
| F CHF shares  | 4     | 19.5  | 18.2   | 44.3  | 34.0   | MSCI World Index (Total Return) (CHF) |
| G GBP shares  | 1     | 13.1  | 11.9   | 33.9  | 24.4   | MSCI World Index (Total Return) (GBP) |
| I GBP shares  |       | 13.1  | 11.9   | 34.0  | 24.4   | MSCI World Index (Total Return) (GBP) |
| D USD shares  |       | 13.8  | 13.0   | 42.4  | 32.9   | MSCI World Index (Total Return) (USD) |
| F USD shares  | 4     | 14.3  | 13.0   | 43.1  | 32.9   | MSCI World Index (Total Return) (USD) |
| I USD shares  |       | 14.3  | 13.0   | 43.1  | 32.9   | MSCI World Index (Total Return) (USD) |

### RobecoSAM Smart Mobility Equities

|               |   |      |      |      |      |                                       |
|---------------|---|------|------|------|------|---------------------------------------|
| D EUR shares  | 4 | 8.9  | 16.6 | 39.7 | 30.5 | MSCI World Index (Total Return) (EUR) |
| F EUR shares  | 4 | 9.3  | 16.6 | 40.4 | 30.5 | MSCI World Index (Total Return) (EUR) |
| I EUR shares  | 4 | 9.3  | 16.6 | 40.4 | 30.5 | MSCI World Index (Total Return) (EUR) |
| M2 EUR shares | 4 | 8.4  | 16.6 | 39.0 | 30.5 | MSCI World Index (Total Return) (EUR) |
| D CHF shares  | 4 | 10.3 | 18.2 | 43.4 | 34.0 | MSCI World Index (Total Return) (CHF) |
| F CHF shares  | 4 | 10.7 | 18.2 | 44.2 | 34.0 | MSCI World Index (Total Return) (CHF) |
| D SGD shares  | 2 | 6.8  | 3.3  | 6.8  | 3.3  | MSCI World Index (Total Return) (SGD) |
| D USD shares  | 4 | 5.5  | 13.0 | 42.2 | 32.9 | MSCI World Index (Total Return) (USD) |
| F USD shares  | 4 | 5.9  | 13.0 | 42.9 | 32.9 | MSCI World Index (Total Return) (USD) |
| I USD shares  | 4 | 5.9  | 13.0 | 43.0 | 32.9 | MSCI World Index (Total Return) (USD) |
| S USD shares  | 4 | 6.1  | 13.0 | 43.3 | 32.9 | MSCI World Index (Total Return) (USD) |

### RobecoSAM Sustainable Healthy Living Equities

|               |     |      |      |      |      |                                       |
|---------------|-----|------|------|------|------|---------------------------------------|
| D EUR shares  |     | 14.1 | 16.6 | 21.9 | 30.5 | MSCI World Index (Total Return) (EUR) |
| E EUR shares  | 1   | 14.1 | 16.6 | 21.9 | 30.5 | MSCI World Index (Total Return) (EUR) |
| F EUR shares  |     | 14.5 | 16.6 | 22.5 | 30.5 | MSCI World Index (Total Return) (EUR) |
| I EUR shares  |     | 14.6 | 16.6 | 22.5 | 30.5 | MSCI World Index (Total Return) (EUR) |
| IE EUR shares | 1,4 | 14.6 | 16.6 | 22.5 | 30.5 | MSCI World Index (Total Return) (EUR) |
| M2 EUR shares |     | 13.7 | 16.6 | 21.3 | 30.5 | MSCI World Index (Total Return) (EUR) |
| Z EUR shares  |     | 15.1 | 16.6 | 23.3 | 30.5 | MSCI World Index (Total Return) (EUR) |
| I GBP shares  | 2   | 8.6  | 8.6  | 8.6  | 8.6  | MSCI World Index (Total Return) (GBP) |
| D USD shares  |     | 10.6 | 13.0 | 24.1 | 32.9 | MSCI World Index (Total Return) (USD) |
| I USD shares  |     | 11.0 | 13.0 | 24.8 | 32.9 | MSCI World Index (Total Return) (USD) |

### RobecoSAM Sustainable Water Equities

|               |   |      |      |      |      |                                       |
|---------------|---|------|------|------|------|---------------------------------------|
| D EUR shares  |   | 19.6 | 16.6 | 32.5 | 30.5 | MSCI World Index (Total Return) (EUR) |
| E EUR shares  | 1 | 19.6 | 16.6 | 32.4 | 30.5 | MSCI World Index (Total Return) (EUR) |
| F EUR shares  |   | 20.1 | 16.6 | 33.1 | 30.5 | MSCI World Index (Total Return) (EUR) |
| G EUR shares  | 1 | 20.1 | 16.6 | 33.1 | 30.5 | MSCI World Index (Total Return) (EUR) |
| I EUR shares  |   | 20.1 | 16.6 | 33.1 | 30.5 | MSCI World Index (Total Return) (EUR) |
| M2 EUR shares |   | 19.2 | 16.6 | 31.8 | 30.5 | MSCI World Index (Total Return) (EUR) |
| Z EUR shares  |   | 20.6 | 16.6 | 34.0 | 30.5 | MSCI World Index (Total Return) (EUR) |
| D CHF shares  |   | 21.2 | 18.2 | 36.0 | 34.0 | MSCI World Index (Total Return) (CHF) |
| F CHF shares  | 4 | 21.7 | 18.2 | 36.7 | 34.0 | MSCI World Index (Total Return) (CHF) |

# Report of the Board of Directors (continued)

## Theme Equity sub-funds (continued)

### Investment results

|              | Notes | Investment result reporting period in % | Index return reporting period in % | Investment result 3 years average or since inception | Index return 3 years average or since inception | Index                                 |
|--------------|-------|---|------------------------------------|--|---|---------------------------------------|
| I CHF shares |       | 21.7                                    | 18.2                               | 36.7   | 34.0  | MSCI World Index (Total Return) (CHF) |
| G GBP shares | 1     | 15.1                                    | 11.9                               | 26.8   | 24.4  | MSCI World Index (Total Return) (GBP) |
| I GBP shares |       | 15.2                                    | 11.9                               | 26.9   | 24.4  | MSCI World Index (Total Return) (GBP) |
| D USD shares |       | 15.9                                    | 13.0                               | 34.8   | 32.9  | MSCI World Index (Total Return) (USD) |
| F USD shares |       | 16.4                                    | 13.0                               | 35.5   | 32.9  | MSCI World Index (Total Return) (USD) |
| I USD shares |       | 16.4                                    | 13.0                               | 35.5   | 32.9  | MSCI World Index (Total Return) (USD) |

<sup>1</sup> Assuming reinvestment of the distributed dividend.

<sup>2</sup> Share class activated in reporting period. See table on page 6.

<sup>3</sup> Share class deactivated in reporting period. See table on page 6 to 7.

<sup>4</sup> 3 year performance since inception/until deactivation.

### Performance analysis

#### Robeco New World Financials

The sub-fund underperformed the index during the reporting period. All three trends contributed negatively to performance, with digital finance making the worst contribution. With the shift from growth to value and higher multiple tech investments struggling, the relative performance was not surprising. On an industry level especially, the banks showed a tremendous rebound, with lower-quality banks outperforming. Long-term interest rates are out of sync with rising inflation expectations. Many emerging markets have struggled year-to-date. Fund investments are contributing positively to financial inclusion, while digitization continues strongly in 2021. Attention for ESG investing and carbon footprints has increased substantially, including active discussions on digital currencies. The 10% lowest-ranked financials are excluded from the investable universe using Sustainalytics data. However, in reality the fund mostly invests in the better-ranked financials, while actively engaging with all investments to improve their ESG performance and carbon footprints. Carbon footprint reduction by active management is preferred to simply selling loan portfolios.

#### Robeco Sustainable Property Equities

The global pandemic and the speed of vaccination programs had a significant effect on the performance of the real estate sector. Performance dispersion was notable in terms of both subsector and regional performance, with the US and retail REITs outperforming the broader market. The pandemic accelerated structural trends that support fundamentals in the e-commerce logistics and datacenter sectors. The sub-fund outperformed the index, driven by stock selection across all regions except for Asia. Performance was mainly driven by a significant contribution from stock selection within the Prime Retail and Prime Office trend portfolios. Fundamentals in the commercial real estate sector will be dependent on the reopening of economies globally and the lasting impact Covid-19 will have on corporate and consumer behavior. The sub-fund integrates ESG factors (RobecoSAM, Sustainalytics, GRESB) into its investment process and actively monitors and engages companies on GHG emissions. Based on these data, the sub-fund has an above-average ESG score.

#### Robeco Global Consumer Trends

The sub-fund generated a positive return during the reporting period but underperformed the MSCI All Countries World Index. Global markets performed strongly due to the reopening, as vaccination programs got underway globally. Employees started to return to the office, and shops and restaurants were ready to receive customers again. Cyclical value stocks from energy to financials did relatively well as investors took profits in last year's winners. The Health and Wellbeing trend was the worst-performing trend during the reporting period, as defensive consumer staples firms lagged on concerns about rising interest rates and input cost inflation. Emerging markets exposure contributed negatively, as increased regulatory scrutiny of Chinese technology firms pressured valuations. The Digital Transformation of Consumption trend made a small negative contribution. With regard to sustainable investing, the sub-fund has integrated ESG factors into its investment process and Robeco specifically engaged with portfolio companies in the video gaming space on social risks like addiction.

# Report of the Board of Directors (continued)

## Theme Equity sub-funds (continued)

### Performance analysis (continued)

#### Robeco MegaTrends

The sub-fund generated a return of 13.1% (measured in euros, gross of fees) over the first half of 2021. Largely due to a distinct rotation away from so-called growth into value stocks and a regulatory crackdown in China that negatively affected our Chinese holdings, our growth-oriented strategy lagged the MSCI AC World Index (+15.9%, measured in euros). Of the four trends, Connected Enterprise and Healthy Aging clearly outpaced the index, but Digital World and especially Emerging Middle Class lagged substantially. The sub-fund's performance over longer periods is still significantly above index. Ashtead Group, Alphabet and PayPal contributed most to performance, while New Oriental Education, StoneCo and Alibaba Health Information detracted most. With respect to sustainable investing, the sub-fund uses insights from both RobecoSAM and Sustainalytics in its investment process, with a particular focus on governance and human rights risks. Robeco is currently actively engaging with eighteen of our holdings on these issues.

#### Robeco Digital Innovations

In one of the best half-year results in a long time, the sub-fund has generated a return of 15.5% (measured in euros, gross of fees) over the first half of 2021. Despite a distinct rotation away from so-called growth into value stocks, our growth-oriented strategy only slightly lagged the MSCI AC World Index (+15.9%, measured in euros). Of the three trends, Digital Enablers and Secure Digital Infrastructure managed to outpace the index, while Robotics & Automation could not keep up. The sub-fund's performance over longer periods is still significantly above index. Fortinet, Zebra Technologies and Capgemini contributed most to performance, while Daifuku, Keyence and CyberArk detracted most. With respect to sustainable investing, the sub-fund uses insights from both RobecoSAM and Sustainalytics in its investment process, with a particular focus on governance and human rights. Robeco is currently actively engaging with four of its holdings on these issues.

#### Robeco FinTech

The sub-fund saw a lower return than the index during the reporting period. The 'enablers' and 'winners' categories contributed negatively to performance, while the 'challengers' category made a strong positive contribution. On an industry level, consumer finance made the strongest positive contribution, while IT services and software were the biggest performance detractors. IT services includes mostly investments in payment companies, which struggled to perform even as economies reopened and earnings expectations were being upgraded. With the shift from growth to value and higher multiple tech investments struggling, the relative performance was not surprising. Attention for ESG investing and carbon footprints has increased substantially, including active discussions on digital currencies, which are of significant importance for every fintech fund. Many of the sub-fund's investments help to improve financial inclusion, especially as digitization will continue strongly this year. ESG factors are included in the analysis of fund investments. Robeco will also actively engage with companies in which the sub-fund invests in 2021.

#### RobecoSAM Circular Economy Equities

The secular growth opportunities stemming from the transition to the circular economy have not only withstood the current pandemic crisis, but were well-positioned to have a head start in the economic recovery during the reporting period as political initiatives such as the European Green Deal and the US infrastructure spending plan created demand for sustainable and circular solutions. The Circular Economy strategy recorded a high-teens positive return in the reporting period, outperforming the MSCI World Index. Many holdings in the Circular Economy strategy enjoyed some tailwind from the extraordinarily high growth in the construction sector and by the solid recovery of the industrial sector. On an individual stock level, Valmet, the provider of machinery and services for the pulp, paper and energy industries, and the LED lighting solutions provider Signify performed best and are good illustrations for the high demand for solutions to make the economy more resource-efficient.

#### RobecoSAM Smart Energy Equities

Following a very strong year 2020, the strategy slightly underperformed the broader indices such as the MSCI World in the first half of 2021. The companies in the energy efficiency investment cluster contributed particularly strong performance, with all the four subclusters industrial processes, transportation, buildings and big data contributing positively. In addition, the performance from the energy management cluster was also very positive. On an individual stock level, the 'energy efficiency of big data' player Marvell Technology made the strongest contribution to performance, followed by the building efficiency company Johnson Controls. The hydrogen fuel cells company Plug Power also contributed positively, as the sub-fund's management locked in profits, selling the whole position during the Jan/Feb 2021 time frame. The list of negative performance contributors was more limited, with notably Nio, Ballard Power and Azbil showing a negative performance.

# Report of the Board of Directors (continued)

## Theme Equity sub-funds (continued)

### Performance analysis (continued)

#### RobecoSAM Smart Materials Equities

The sub-fund outperformed its index, the MSCI World Index TRN, during the reporting period. Strong contributions came from the new subcluster efficient building materials which benefited from companies such as Rockwool and Saint Gobain. Recycling and disposal was also doing well, with Renewi raising its recycling rates even higher. Also, lightweight aluminum companies such as Kaiser Aluminum and carbon fiber specialist Hexcel were able to grow nicely. Smart manufacturing was slightly below average with some headwinds in 3D printing but strength in lasers with the takeover bid for Coherent. In circular systems, steel dust recycler Befesa continued strong on rising zinc prices and its expansion strategy to North America. With regard to sustainable investing, ESG criteria for exclusions and theme-specific suitability are applied during universe construction. The strategy furthermore deploys proprietary ESG data and research throughout the investment process.

#### RobecoSAM Smart Mobility Equities

Following the very strong return of the last years, the strategy could again report absolute performance gains in the first half of 2021, whilst slightly underperforming the broader indices such as the MSCI World Index.

The secular growth trends underlying the Smart Mobility strategy maintained their momentum in the first half of 2021, with Europe remaining the strongest driver for EV sales, followed by China. It still appears within reach of global EV sales to double in 2021, even though component shortages impacted vehicle sales in the first half of the year.

On an individual stock level, the connectivity and electric powertrain companies NXP Semiconductor and ON Semiconductor showed the strongest performance, both benefiting from the tight supply situation. The hydrogen player Plug Power also contributed positively, as the sub-fund's management took profits during the January/February 2021 time frame. The list of negative contributors was led by the electric step van developer Workhorse, followed by Nio and TDK.

#### RobecoSAM Sustainable Healthy Living Equities

The pandemic brought issues around health and lifestyle to the attention of the broad public with increased urgency. This continued as the pandemic abated in the reporting period, when some of the healthier consumer choices proved permanent.

The Healthy Living strategy recorded a very solid double digit positive performance. It lagged the broad MSCI World Index only slightly, despite an overrepresentation of the underperforming healthcare, consumer staples and consumer discretionary sectors. The portfolio benefited mainly from the reopening of the hospitality sectors, general demand from economic normalization, the reopening of sportswear brick and mortar shops and the ability of hospitals to perform elective surgeries. Thus, sportswear holdings, salmon farming and medical technology stocks performed strongly. In addition, the holdings in diagnostics and life science analytics companies continued their strong performance streak.

#### RobecoSAM Sustainable Water Equities

The RobecoSAM Sustainable Water Equities Fund outperformed the MSCI World Index again in H1 2021. All four water investment clusters showed absolute positive performance. Capital goods & chemicals and construction & materials further benefited from the economic rebound after Covid-19. Within quality & analytics, the subclusters water analytics and resource protection showed equally positive returns. Water utilities as a group also performed positively, though not as strongly as the rest of the water investments.

# Report of the Board of Directors (continued)

## Global Bond sub-funds

### Investment results

|                                | Notes | Investment<br>result<br>reporting<br>period in<br>% | Index<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Index<br>return 3<br>years<br>average or<br>since<br>inception | Index  |
|--------------------------------|-------|---|--|---|--|--|
| <b>Robeco High Yield Bonds</b> |       |   |  |   |  |  |
| BH EUR shares                  | 1     | 2.1   | 3.2  | 4.4   | 4.8  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup> |
| CH EUR shares                  | 1     | 2.3   | 3.2  | 4.8   | 4.8  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup> |
| D EUR shares                   |       | 5.0   | 6.2  | 5.7   | 6.3  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (EUR) <sup>5</sup>             |
| DH EUR shares                  |       | 2.1   | 3.2  | 4.3   | 4.8  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup> |
| EH EUR shares                  | 1     | 2.1   | 3.2  | 4.3   | 4.8  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup> |
| FH EUR shares                  |       | 2.3   | 3.2  | 4.9   | 4.8  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup> |
| GH EUR shares                  | 1     | 2.4   | 3.2  | 4.9   | 4.8  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup> |
| I EUR shares                   |       | 5.3   | 6.2  | 6.6   | 6.6  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (EUR) <sup>5</sup>             |
| IBxH EUR shares                | 1     | 2.4   | 3.2  | 4.9   | 4.8  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup> |
| IEH EUR shares                 | 1     | 2.4   | 3.2  | 4.9   | 4.8  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup> |
| IH EUR shares                  |       | 2.4   | 3.2  | 4.9   | 4.8  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup> |
| ZH EUR shares                  |       | 2.7   | 3.2  | 5.5   | 4.8  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup> |
| BxH AUD shares                 | 1     | 2.4   | 3.5  | 5.0   | 6.0  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into AUD) <sup>5</sup> |
| DH AUD shares                  |       | 2.4   | 3.5  | 5.1   | 6.0  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into AUD) <sup>5</sup> |
| ZH CAD shares                  |       | 3.0   | 3.6  | 6.7   | 6.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into CAD) <sup>5</sup> |
| DH CHF shares                  |       | 1.9   | 3.1  | 4.0   | 4.5  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into CHF) <sup>5</sup> |
| FH CHF shares                  |       | 2.2   | 3.1  | 4.5   | 4.5  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into CHF) <sup>5</sup> |
| IBH CHF shares                 | 1,4   | 2.2   | 3.1  | 5.1   | 5.4  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into CHF) <sup>5</sup> |
| IH CHF shares                  |       | 2.2   | 3.1  | 4.6   | 4.5  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into CHF) <sup>5</sup> |
| BxH CNH shares                 | 1     | 3.1   | 5.0  | 7.7   | 8.5  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into RMB) <sup>5</sup> |
| FH GBP shares                  |       | 2.6   | 3.6  | 5.2   | 5.7  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into GBP) <sup>5</sup> |
| IH GBP shares                  |       | 2.6   | 3.6  | 5.4   | 5.7  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into GBP) <sup>5</sup> |
| BxH HKD shares                 | 1     | 2.2   | 3.6  | 6.1   | 6.9  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into HKD) <sup>5</sup> |

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

| <b>Investment results</b> |              |  |   |   |  |  |
|---------------------------|--------------|--|---|---|--|--|
|                           | <b>Notes</b> | <b>Investment result reporting period in %</b> | <b>Index return reporting period in %</b> | <b>Investment result 3 years average or since inception</b> | <b>Index return 3 years average or since inception</b> | <b>Index</b>   |
| BxH USD shares            | 1            | 2.4  | 3.6                                       | 6.5   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| CH USD shares             | 1            | 2.7  | 3.6                                       | 7.1   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| D2H USD shares            | 4            | 2.2  | 3.6                                       | 5.7   | 7.4  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| D3H USD shares            | 1            | 2.2  | 3.6                                       | 6.0   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| DH USD shares             |              | 2.4  | 3.6                                       | 6.5   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| FH USD shares             |              | 2.7  | 3.6                                       | 7.1   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| I USD shares              |              | 2.0  | 2.9                                       | 6.9   | 6.9  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| IBxH USD shares           | 1            | 2.7  | 3.6                                       | 7.2   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| IEH USD shares            | 1            | 2.7  | 3.6                                       | 7.1   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| IExH USD shares           | 1            | 2.7  | 3.6                                       | 7.2   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| IH USD shares             |              | 2.7  | 3.6                                       | 7.2   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (USD) <sup>5</sup>             |
| M2H USD shares            |              | 1.9  | 3.6                                       | 5.5   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| M3H USD shares            | 1            | 1.9  | 3.6                                       | 5.5   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| MH USD shares             |              | 2.3  | 3.6                                       | 6.2   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| Z2H USD shares            |              | 3.1  | 3.6                                       | 7.8   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| ZH USD shares             |              | 3.1  | 3.6                                       | 7.8   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| 0DH EUR shares            |              | 2.1  | 3.2                                       | 3.1   | 4.8  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup> |
| 0EH EUR shares            | 1            | 2.1  | 3.2                                       | 3.1   | 4.8  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup> |
| 0FH EUR shares            |              | 2.3  | 3.2                                       | 3.6   | 4.8  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup> |
| 0IH EUR shares            |              | 2.4  | 3.2                                       | 3.7   | 4.8  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup> |
| 0BxH AUD shares           | 1            | 2.4  | 3.5                                       | 3.9   | 6.0  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into AUD) <sup>5</sup> |
| 0IH CHF shares            |              | 2.2  | 3.1                                       | 3.5   | 4.5  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into CHF) <sup>5</sup> |
| 0BxH CNH shares           | 1            | 3.2  | 5.0                                       | 6.3   | 8.5  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into RMB) <sup>5</sup> |
| 0CH GBP shares            | 1            | 2.6  | 3.6                                       | 4.1   | 5.7  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into GBP) <sup>5</sup> |
| 0BxH USD shares           | 1            | 2.4  | 3.6                                       | 5.3   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| 0D3H USD shares           | 1            | 2.2  | 3.6                                       | 4.7   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |



# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Investment results

|                                       | Notes | Investment<br>result<br>reporting<br>period in<br>% | Index<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Index<br>return 3<br>years<br>average or<br>since<br>inception | Index  |
|---------------------------------------|-------|---|--|---|--|--|
| 0DH USD shares                        |       | 2.4   | 3.6  | 5.3   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| 0IEH USD shares                       | 1     | 2.7   | 3.6  | 5.9   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| 0IH USD shares                        |       | 2.7   | 3.6  | 5.9   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| 0MH USD shares                        |       | 2.3   | 3.6  | 5.0   | 7.2  | Bloomberg Barclays US Corp. HY & Pan Eur. HY. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup> |
| <b>RobecoSAM Emerging SDG Credits</b> |       |   |  |   |  |  |
| FH EUR shares                         |       | 0.7   | 0.9  | 5.5   | 5.3  | JPM Corporate EMBI Broad Diversified Index (hedged into EUR)   |
| DH USD shares                         |       | 0.8   | 1.3  | 7.1   | 7.5  | JPM Corporate EMBI Broad Diversified Index (hedged into USD)   |
| IH USD shares                         |       | 1.1   | 1.3  | 7.9   | 7.5  | JPM Corporate EMBI Broad Diversified Index (hedged into USD)   |
| Z USD shares                          |       | 1.5   | 1.3  | 8.6   | 7.5  | JPM Corporate EMBI Broad Diversified Index (USD)   |
| <b>Robeco Global Credits</b>          |       |   |  |   |  |  |
| CH EUR shares                         | 1     | -1.3  | -1.3   | 5.5   | 4.6  | Bloomberg Barclays Global Aggregate - Corporates (hedged into EUR) <sup>5</sup>                      |
| DH EUR shares                         |       | -1.5  | -1.3   | 5.1   | 4.6  | Bloomberg Barclays Global Aggregate - Corporates (hedged into EUR) <sup>5</sup>                      |
| EH EUR shares                         | 1     | -1.5  | -1.3   | 5.0   | 4.6  | Bloomberg Barclays Global Aggregate - Corporates (hedged into EUR) <sup>5</sup>                      |
| FH EUR shares                         |       | -1.3  | -1.3   | 5.5   | 4.6  | Bloomberg Barclays Global Aggregate - Corporates (hedged into EUR) <sup>5</sup>                      |
| IBH EUR shares                        | 1     | -1.2  | -1.3   | 5.6   | 4.6  | Bloomberg Barclays Global Aggregate - Corporates (hedged into EUR) <sup>5</sup>                      |
| IH EUR shares                         |       | -1.2  | -1.3   | 5.5   | 4.6  | Bloomberg Barclays Global Aggregate - Corporates (hedged into EUR) <sup>5</sup>                      |
| M2H EUR shares                        |       | -1.9  | -1.3   | 4.1   | 4.6  | Bloomberg Barclays Global Aggregate - Corporates (hedged into EUR) <sup>5</sup>                      |
| M3H EUR shares                        | 3     | -2.1  | -1.4   | 4.0   | 4.5  | Bloomberg Barclays Global Aggregate - Corporates (hedged into EUR) <sup>5</sup>                      |
| Z2H EUR shares                        |       | -1.0  | -1.3   | 6.0   | 4.6  | Bloomberg Barclays Global Aggregate - Corporates (hedged into EUR) <sup>5</sup>                      |
| IEH AUD shares                        | 1     | -0.9  | -1.0   | 6.8   | 6.0  | Bloomberg Barclays Global Aggregate - Corporates (hedged into AUD) <sup>5</sup>                      |
| FH CHF shares                         | 4     | -1.5  | -1.5   | 6.1   | 4.9  | Bloomberg Barclays Global Aggregate - Corporates (hedged into CHF) <sup>5</sup>                      |
| FH GBP shares                         |       | -1.0  | -0.9   | 6.5   | 5.5  | Bloomberg Barclays Global Aggregate - Corporates (hedged into GBP) <sup>5</sup>                      |
| IBH GBP shares                        | 1     | -1.0  | -0.9   | 6.5   | 5.5  | Bloomberg Barclays Global Aggregate - Corporates (hedged into GBP) <sup>5</sup>                      |
| IH GBP shares                         |       | -0.9  | -0.9   | 6.6   | 5.5  | Bloomberg Barclays Global Aggregate - Corporates (hedged into GBP) <sup>5</sup>                      |
| IBH JPY shares                        | 1     | -1.1  | -1.1   | 5.8   | 4.8  | Bloomberg Barclays Global Aggregate - Corporates (hedged into JPY) <sup>5</sup>                      |
| IH JPY shares                         | 3     | -1.3  | -1.3   | 6.9   | 5.4  | Bloomberg Barclays Global Aggregate - Corporates (hedged into JPY) <sup>5</sup>                      |

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Investment results

|  | Notes | Investment result reporting period in % | Index return reporting period in % | Investment result 3 years average or since inception | Index return 3 years average or since inception | Index   |
|--|-------|---|------------------------------------|--|---|---|
| DH SEK shares                                | 2     | 2.5                                     | 2.5                                | 2.5  | 2.5   | Bloomberg Barclays Global Aggregate - Corporates (hedged into SEK) <sup>5</sup> |
| IH SEK shares                                | 2     | 2.6                                     | 2.5                                | 2.6  | 2.5   | Bloomberg Barclays Global Aggregate - Corporates (hedged into SEK) <sup>5</sup> |
| IH SGD shares                                | 2     | -0.5                                    | -0.3                               | -0.5   | -0.3  | Bloomberg Barclays Global Aggregate - Corporates (hedged into SGD) <sup>5</sup> |
| D3H USD shares                               | 1     | -1.5                                    | -0.9                               | 6.5  | 6.8   | Bloomberg Barclays Global Aggregate - Corporates (hedged into USD) <sup>5</sup> |
| DH USD shares                                |       | -1.1                                    | -0.9                               | 7.3  | 6.8   | Bloomberg Barclays Global Aggregate - Corporates (hedged into USD) <sup>5</sup> |
| FH USD shares                                |       | -0.9                                    | -0.9                               | 7.7  | 6.8   | Bloomberg Barclays Global Aggregate - Corporates (hedged into USD) <sup>5</sup> |
| I USD shares                                 |       | -1.7                                    | -1.7                               | 7.5  | 6.4   | Bloomberg Barclays Global Aggregate - Corporates (USD) <sup>5</sup>             |
| IBH USD shares                               | 1     | -0.9                                    | -0.9                               | 7.8  | 6.8   | Bloomberg Barclays Global Aggregate - Corporates (hedged into USD) <sup>5</sup> |
| IH USD shares                                |       | -0.9                                    | -0.9                               | 7.8  | 6.8   | Bloomberg Barclays Global Aggregate - Corporates (hedged into USD) <sup>5</sup> |
| IH BRL shares                                |       | 3.2                                     | 3.4                                | 0.5  | -0.3  | Bloomberg Barclays Global Aggregate - Corporates (hedged into BRL) <sup>5</sup> |
| OFH EUR shares                               |       | -1.3                                    | -1.3                               | 3.1  | 4.6   | Bloomberg Barclays Global Aggregate - Corporates (hedged into EUR) <sup>5</sup> |
| <b>Robeco QI Dynamic High Yield</b>          |       |   |                                    |  |   |   |
| CH EUR shares                                | 1     | 3.4                                     | 2.9                                | 4.8  | 5.1   | Bloomberg Barclays Global High Yield Corporate (hedged into EUR) <sup>5</sup>   |
| EH EUR shares                                | 1     | 3.2                                     | 2.9                                | 4.3  | 5.1   | Bloomberg Barclays Global High Yield Corporate (hedged into EUR) <sup>5</sup>   |
| IH EUR shares                                |       | 3.4                                     | 2.9                                | 4.8  | 5.1   | Bloomberg Barclays Global High Yield Corporate (hedged into EUR) <sup>5</sup>   |
| IBH GBP shares                               | 1,4   | 3.6                                     | 3.3                                | 5.4  | 5.2   | Bloomberg Barclays Global High Yield Corporate (hedged into GBP) <sup>5</sup>   |
| IH GBP shares                                | 4     | 3.6                                     | 3.3                                | 5.2  | 5.6   | Bloomberg Barclays Global High Yield Corporate (hedged into GBP) <sup>5</sup>   |
| D3H USD shares                               | 3     | 3.2                                     | 3.3                                | 5.9  | 7.5   | Bloomberg Barclays Global High Yield Corporate (hedged into USD) <sup>5</sup>   |
| IH USD shares                                |       | 3.5                                     | 3.4                                | 7.0  | 7.5   | Bloomberg Barclays Global High Yield Corporate (hedged into USD) <sup>5</sup>   |
| <b>Robeco QI Global Multi-Factor Credits</b> |       |   |                                    |  |   |   |
| CH EUR shares                                | 1     | -0.7                                    | -1.3                               | 4.4  | 4.6   | Bloomberg Barclays Global Aggregate - Corporates (hedged into EUR) <sup>5</sup> |
| FH EUR shares                                |       | -0.8                                    | -1.3                               | 4.4  | 4.6   | Bloomberg Barclays Global Aggregate - Corporates (hedged into EUR) <sup>5</sup> |
| IH EUR shares                                |       | -0.7                                    | -1.3                               | 4.5  | 4.6   | Bloomberg Barclays Global Aggregate - Corporates (hedged into EUR) <sup>5</sup> |
| ZH EUR shares                                |       | -0.5                                    | -1.3                               | 4.9  | 4.6   | Bloomberg Barclays Global Aggregate - Corporates (hedged into EUR) <sup>5</sup> |
| DH CHF shares                                | 3     | -1.2                                    | -1.6                               | 3.7  | 4.1   | Bloomberg Barclays Global Aggregate - Corporates (hedged into CHF) <sup>5</sup> |
| IH GBP shares                                |       | -0.4                                    | -0.9                               | 5.6  | 5.5   | Bloomberg Barclays Global Aggregate - Corporates (hedged into GBP) <sup>5</sup> |

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Investment results

|   | Notes | Investment result reporting period in % | Index return reporting period in % | Investment result 3 years average or since inception | Index return 3 years average or since inception | Index   |
|---|-------|---|------------------------------------|--|---|---|
| IH JPY shares                                 |       | -0.6                                    | -1.1                               | 4.7  | 4.8   | Bloomberg Barclays Global Aggregate - Corporates (hedged into JPY) <sup>5</sup>     |
| IH USD shares                                 |       | -0.3                                    | -0.9                               | 6.7  | 6.8   | Bloomberg Barclays Global Aggregate - Corporates (hedged into USD) <sup>5</sup>     |
| <b>Robeco QI Global Multi-Factor Bonds</b>    |       |   |                                    |  |   |   |
| DH EUR shares                                 | 4     | -1.9                                    | -1.9                               | 0.1  | 1.0   | Bloomberg Barclays Global Aggregate Index (hedged into EUR) <sup>5</sup>            |
| FH EUR shares                                 | 4     | -1.7                                    | -1.9                               | 0.4  | 1.0   | Bloomberg Barclays Global Aggregate Index (hedged into EUR) <sup>5</sup>            |
| IH EUR shares                                 | 4     | -1.7                                    | -1.9                               | 0.5  | 1.0   | Bloomberg Barclays Global Aggregate Index (hedged into EUR) <sup>5</sup>            |
| IH GBP shares                                 | 4     | -1.5                                    | -1.6                               | 0.2  | 0.6   | Bloomberg Barclays Global Aggregate Index (hedged into GBP) <sup>5</sup>            |
| ZH GBP shares                                 | 4     | -1.2                                    | -1.6                               | 0.1  | -1.0  | Bloomberg Barclays Global Aggregate Index (hedged into GBP) <sup>5</sup>            |
| DH USD shares                                 | 4     | -1.6                                    | -1.5                               | 1.3  | 2.3   | Bloomberg Barclays Global Aggregate Index (hedged into USD) <sup>5</sup>            |
| FH USD shares                                 | 4     | -1.4                                    | -1.5                               | 1.7  | 2.3   | Bloomberg Barclays Global Aggregate Index (hedged into USD) <sup>5</sup>            |
| IH USD shares                                 | 4     | -1.4                                    | -1.5                               | 1.8  | 2.3   | Bloomberg Barclays Global Aggregate Index (hedged into USD) <sup>5</sup>            |
| <b>Robeco Global Credits - Short Maturity</b> |       |   |                                    |  |   |   |
| FH EUR shares                                 | 4     | -0.3                                    | -0.1                               | 1.1  | 1.2   | Bloomberg Barclays Global Aggregate Corporate 1-5 yr (hedged into EUR) <sup>5</sup> |
| I EUR shares                                  | 4     | 2.2                                     | 2.4                                | 3.3  | 3.4   | Bloomberg Barclays Global Aggregate Corporate 1-5 yr (EUR) <sup>5</sup>             |
| IH EUR shares                                 |       | -0.2                                    | -0.1                               | 2.1  | 2.2   | Bloomberg Barclays Global Aggregate Corporate 1-5 yr (hedged into EUR) <sup>5</sup> |
| M2H EUR shares                                | 4     | -0.6                                    | -0.1                               | 1.3  | 2.2   | Bloomberg Barclays Global Aggregate Corporate 1-5 yr (hedged into EUR) <sup>5</sup> |
| IBH GBP shares                                | 1     | 0.0                                     | 0.3                                | 3.1  | 3.1   | Bloomberg Barclays Global Aggregate Corporate 1-5 yr (hedged into GBP) <sup>5</sup> |
| IH GBP shares                                 |       | 0.1                                     | 0.3                                | 3.1  | 3.1   | Bloomberg Barclays Global Aggregate Corporate 1-5 yr (hedged into GBP) <sup>5</sup> |
| D2H USD shares                                | 4     | -0.1                                    | 0.3                                | 2.4  | 3.3   | Bloomberg Barclays Global Aggregate Corporate 1-5 yr (hedged into USD) <sup>5</sup> |
| D3H USD shares                                | 1,4   | -0.1                                    | 0.3                                | 2.4  | 3.3   | Bloomberg Barclays Global Aggregate Corporate 1-5 yr (hedged into USD) <sup>5</sup> |
| IH USD shares                                 | 4     | 0.1                                     | 0.3                                | 2.9  | 3.3   | Bloomberg Barclays Global Aggregate Corporate 1-5 yr (hedged into USD) <sup>5</sup> |
| M2H USD shares                                | 4     | -0.2                                    | 0.3                                | 2.1  | 3.3   | Bloomberg Barclays Global Aggregate Corporate 1-5 yr (hedged into USD) <sup>5</sup> |
| M3H USD shares                                | 1,4   | -0.2                                    | 0.3                                | 2.2  | 3.3   | Bloomberg Barclays Global Aggregate Corporate 1-5 yr (hedged into USD) <sup>5</sup> |
| <b>Robeco Corporate Hybrid bonds</b>          |       |   |                                    |  |   |   |
| CH EUR shares                                 | 1     | 0.9                                     | 1.4                                | 5.0  | 4.7   | Bloomberg Barclays Global Corporate Hybrids 3% Issuer Cap (Hedged into EUR)         |
| IH EUR shares                                 |       | 1.0                                     | 1.4                                | 5.1  | 4.7   | Bloomberg Barclays Global Corporate Hybrids 3% Issuer Cap (Hedged into EUR)         |

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Investment results

|   | Notes | Investment<br>result<br>reporting<br>period in<br>% | Index<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Index<br>return 3<br>years<br>average or<br>since<br>inception | Index   |
|---|-------|---|--|---|--|---|
| M2H EUR shares                                  | 4     | -0.1  | 1.4  | 2.6   | 4.6  | Bloomberg Barclays Global Corporate Hybrids<br>3% Issuer Cap (Hedged into EUR)                  |
| M3H EUR shares                                  | 1,4   | -0.1  | 1.4  | 2.6   | 4.6  | Bloomberg Barclays Global Corporate Hybrids<br>3% Issuer Cap (Hedged into EUR)                  |
| IH USD shares                                   | 4     | 1.3   | 1.8  | 7.0   | 6.8  | Bloomberg Barclays Global Corporate Hybrids<br>3% Issuer Cap (Hedged into USD)                  |
| <b>Robeco QI Global Multi-Factor High Yield</b> |       |   |  |   |  |   |
| FH EUR shares                                   |       | 3.7   | 3.0  | 3.8   | 5.0  | Bloomberg Barclays Global High Yield<br>Corporates ex financials (hedged into EUR) <sup>5</sup> |
| IH EUR shares                                   |       | 3.8   | 3.0  | 3.9   | 5.0  | Bloomberg Barclays Global High Yield<br>Corporates ex financials (hedged into EUR) <sup>5</sup> |
| Z EUR shares                                    | 4     | 7.0   | 6.0  | 5.2   | 5.9  | Bloomberg Barclays Global High Yield<br>Corporates ex financials (hedged into EUR) <sup>5</sup> |
| IH GBP shares                                   | 3     | 3.9   | 3.3  | 5.3   | 6.5  | Bloomberg Barclays Global High Yield<br>Corporates ex financials (hedged into GBP) <sup>5</sup> |
| FH USD shares                                   |       | 4.1   | 3.4  | 6.2   | 7.3  | Bloomberg Barclays Global High Yield<br>Corporates ex financials (hedged into USD) <sup>5</sup> |
| <b>RobecoSAM SDG Credit Income</b>              |       |   |  |   |  |   |
| BxH EUR shares                                  | 1     | 0.2   |  | 4.7   | n/a  |   |
| CH EUR shares                                   | 1     | 0.5   |  | 5.2   | n/a  |   |
| DH EUR shares                                   | 4     | 0.2   |  | 3.6   | n/a  |   |
| EH EUR shares                                   | 1,4   | 0.2   |  | 2.8   | n/a  |   |
| FH EUR shares                                   | 2     | 0.4   |  | 0.4   | n/a  |   |
| IH EUR shares                                   |       | 0.5   |  | 5.2   | n/a  |   |
| M2H EUR shares                                  | 4     | -0.5  |  | 3.7   | n/a  |   |
| M3H EUR shares                                  | 1,4   | -0.5  |  | 3.7   | n/a  |   |
| ZBH AUD shares                                  | 1,4   | 1.1   |  | 4.6   | n/a  |   |
| CH GBP shares                                   | 1,4   | 0.7   |  | 5.7   | n/a  |   |
| IEH GBP shares                                  | 2     | 0.6   |  | 0.6   | n/a  |   |
| IH GBP shares                                   | 4     | 0.7   |  | 9.7   | n/a  |   |
| BxH HKD shares                                  | 1,4   | 0.5   |  | 5.2   | n/a  |   |
| BxH SGD shares                                  | 1,4   | 0.6   |  | 4.8   | n/a  |   |
| IBxH SGD shares                                 | 1,2   | 0.9   |  | 0.9   | n/a  |   |
| BxH USD shares                                  | 1     | 0.6   |  | 6.8   | n/a  |   |
| CH USD shares                                   | 1     | 0.8   |  | 7.4   | n/a  |   |
| D2H USD shares                                  | 4     | 0.3   |  | 5.4   | n/a  |   |
| D3H USD shares                                  | 1,4   | 0.3   |  | 5.4   | n/a  |   |
| EH USD shares                                   | 1,4   | 0.6   |  | 5.2   | n/a  |   |
| FH USD shares                                   | 2     | 0.6   |  | 0.6   | n/a  |   |
| IBxH USD shares                                 | 1,4   | 0.9   |  | 5.1   | n/a  |   |
| IEH USD shares                                  | 1,4   | 0.9   |  | 6.2   | n/a  |   |
| IH USD shares                                   |       | 0.9   |  | 7.5   | n/a  |   |
| M2H USD shares                                  | 4     | -0.2  |  | 4.4   | n/a  |   |
| M3H USD shares                                  | 1,4   | -0.2  |  | 4.4   | n/a  |   |

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

| <b>Investment results</b>             |              |  |   |   |  |   |
|---------------------------------------|--------------|--|---|---|--|---|
|                                       | <b>Notes</b> | <b>Investment result reporting period in %</b> | <b>Index return reporting period in %</b> | <b>Investment result 3 years average or since inception</b> | <b>Index return 3 years average or since inception</b> | <b>Index</b>  |
| <b>RobecoSAM Global SDG Credits</b>   |              |  |   |   |  |   |
| CH EUR shares                         | 1            | -1.7   | -1.3                                      | 5.1   | 4.6  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into EUR) <sup>5</sup> |
| DH EUR shares                         |              | -1.9   | -1.3                                      | 4.9   | 4.6  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into EUR) <sup>5</sup> |
| FH EUR shares                         | 4            | -1.7   | -1.3                                      | 4.1   | 3.2  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into EUR) <sup>5</sup> |
| IH EUR shares                         |              | -1.7   | -1.3                                      | 5.2   | 4.6  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into EUR) <sup>5</sup> |
| Z EUR shares                          | 4            | 1.2  | 1.4                                       | 6.7   | 5.3  | Bloomberg Barclays Global Aggregate Corporates Index (EUR) <sup>5</sup>             |
| ZH EUR shares                         |              | -1.5   | -1.3                                      | 5.7   | 4.6  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into EUR) <sup>5</sup> |
| CH AUD shares                         | 1,4          | -1.4   | -1.0                                      | 1.1   | 1.0  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into AUD) <sup>5</sup> |
| FH CHF shares                         | 4            | -2.0   | -1.5                                      | 5.7   | 4.9  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into CHF) <sup>5</sup> |
| IH CHF shares                         | 4            | -1.9   | -1.5                                      | 5.3   | 4.4  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into CHF) <sup>5</sup> |
| FH GBP shares                         | 4            | -1.4   | -0.9                                      | 6.2   | 5.6  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into GBP) <sup>5</sup> |
| GH GBP shares                         | 1,4          | -1.4   | -0.9                                      | 4.9   | 3.9  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into GBP) <sup>5</sup> |
| IEH GBP shares                        | 1,4          | -1.4   | -0.9                                      | 4.9   | 3.9  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into GBP) <sup>5</sup> |
| IH GBP shares                         | 4            | -1.4   | -0.9                                      | 7.0   | 6.1  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into GBP) <sup>5</sup> |
| IB JPY shares                         | 3            | 4.7  | 5.2                                       | 8.5   | 7.5  | Bloomberg Barclays Global Aggregate Corporates Index (JPY) <sup>5</sup>             |
| IBH JPY shares                        | 3            | -1.7   | -1.3                                      | 6.3   | 5.4  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into JPY) <sup>5</sup> |
| IH JPY shares                         | 4            | -1.6   | -1.1                                      | -0.9  | -0.4   | Bloomberg Barclays Global Aggregate Corporates Index (hedged into JPY) <sup>5</sup> |
| DH SEK shares                         | 4            | -1.8   | -1.1                                      | 4.0   | 3.6  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into SEK) <sup>5</sup> |
| IH SEK shares                         | 2            | 2.4  | 2.5                                       | 2.4   | 2.5  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into SEK) <sup>5</sup> |
| IH SGD shares                         | 2            | 2.3  | 2.4                                       | 2.3   | 2.4  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into SGD) <sup>5</sup> |
| BxH USD shares                        | 1,4          | -1.6   | -0.9                                      | 0.9   | 1.3  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into USD) <sup>5</sup> |
| CH USD shares                         | 1            | -1.4   | -0.9                                      | 7.3   | 6.8  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into USD) <sup>5</sup> |
| DH USD shares                         |              | -1.6   | -0.9                                      | 6.9   | 6.8  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into USD) <sup>5</sup> |
| FH USD shares                         | 4            | -1.5   | -0.9                                      | 5.6   | 4.8  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into USD) <sup>5</sup> |
| IH USD shares                         |              | -1.4   | -0.9                                      | 7.4   | 6.8  | Bloomberg Barclays Global Aggregate Corporates Index (hedged into USD) <sup>5</sup> |
| <b>RobecoSAM SDG High Yield Bonds</b> |              |  |   |   |  |   |
| DH EUR shares                         | 4            | 1.3  | 2.9                                       | 3.0   | 5.8  | Bloomberg Barclays Global High Yield Corporate Index (hedged into EUR) <sup>5</sup> |

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

| <b>Investment results</b>               |              |  |   |   |  |   |
|---|--------------|--|---|---|--|---|
|   | <b>Notes</b> | <b>Investment result reporting period in %</b> | <b>Index return reporting period in %</b> | <b>Investment result 3 years average or since inception</b> | <b>Index return 3 years average or since inception</b> | <b>Index</b>  |
| FH EUR shares                           | 4            | 1.6  | 2.9                                       | 3.6   | 5.8  | Bloomberg Barclays Global High Yield Corporate Index (hedged into EUR) <sup>5</sup> |
| IE EUR shares                           | 1,4          | 4.5  | 5.9                                       | 1.8   | 4.0  | Bloomberg Barclays Global High Yield Corporate Index (EUR) <sup>5</sup>             |
| IH EUR shares                           | 4            | 1.6  | 2.9                                       | 3.6   | 5.8  | Bloomberg Barclays Global High Yield Corporate Index (hedged into EUR) <sup>5</sup> |
| GH GBP shares                           | 1,4          | 1.8  | 3.3                                       | 4.1   | 6.3  | Bloomberg Barclays Global High Yield Corporate Index (hedged into GBP) <sup>5</sup> |
| IEH GBP shares                          | 1,4          | 1.8  | 3.3                                       | 4.2   | 6.3  | Bloomberg Barclays Global High Yield Corporate Index (hedged into GBP) <sup>5</sup> |
| FH USD shares                           | 4            | 1.9  | 3.4                                       | 5.1   | 7.4  | Bloomberg Barclays Global High Yield Corporate Index (hedged into USD) <sup>5</sup> |
| IH USD shares                           | 4            | 1.9  | 3.4                                       | 5.2   | 7.4  | Bloomberg Barclays Global High Yield Corporate Index (hedged into USD) <sup>5</sup> |
| <b>RobecoSAM Global Green Bonds</b>     |              |  |   |   |  |   |
| DH EUR shares                           | 4            | -2.8   | -2.5                                      | 1.6   | 2.2  | Bloomberg Barclays MSCI Global Green Bond Index (hedged into EUR) <sup>5</sup>      |
| FH EUR shares                           | 4            | -2.6   | -2.5                                      | 1.9   | 2.2  | Bloomberg Barclays MSCI Global Green Bond Index (hedged into EUR) <sup>5</sup>      |
| IH EUR shares                           | 4            | -2.6   | -2.5                                      | 2.0   | 2.2  | Bloomberg Barclays MSCI Global Green Bond Index (hedged into EUR) <sup>5</sup>      |
| IH CHF shares                           | 4            | -2.8   | -2.7                                      | 1.7   | 1.9  | Bloomberg Barclays MSCI Global Green Bond Index (hedged into CHF) <sup>5</sup>      |
| DH USD shares                           | 4            | -2.4   | -2.1                                      | 2.5   | 3.1  | Bloomberg Barclays MSCI Global Green Bond Index (hedged into USD) <sup>5</sup>      |
| <b>RobecoSAM Climate Global Bonds</b>   |              |  |   |   |  |   |
| DH EUR shares                           | 4            | -2.6   | -1.8                                      | -2.6  | -1.6   | Solactive Paris Aware Global Aggregate Index (hedged into EUR)                      |
| FH EUR shares                           | 4            | -2.3   | -1.8                                      | -2.3  | -1.6   | Solactive Paris Aware Global Aggregate Index (hedged into EUR)                      |
| IH EUR shares                           | 4            | -2.4   | -1.8                                      | -2.4  | -1.6   | Solactive Paris Aware Global Aggregate Index (hedged into EUR)                      |
| IH GBP shares                           | 4            | -2.2   | -1.5                                      | -2.1  | -1.2   | Solactive Paris Aware Global Aggregate Index (hedged into GBP)                      |
| DH USD shares                           | 4            | -2.2   | -1.4                                      | -2.1  | -1.1   | Solactive Paris Aware Global Aggregate Index (hedged into USD)                      |
| FH USD shares                           | 4            | -2.1   | -1.4                                      | -1.9  | -1.1   | Solactive Paris Aware Global Aggregate Index (hedged into USD)                      |
| IH USD shares                           | 4            | -2.0   | -1.4                                      | -1.9  | -1.1   | Solactive Paris Aware Global Aggregate Index (hedged into USD)                      |
| <b>RobecoSAM Climate Global Credits</b> |              |  |   |   |  |   |
| DH EUR shares                           | 4            | -2.0   | -1.2                                      | -1.7  | -0.6   | Solactive Paris Aligned Global Corporate Index (hedged into EUR)                    |
| FH EUR shares                           | 4            | -1.8   | -1.2                                      | -1.5  | -0.6   | Solactive Paris Aligned Global Corporate Index (hedged into EUR)                    |
| IH EUR shares                           | 4            | -1.7   | -1.2                                      | -1.5  | -0.6   | Solactive Paris Aligned Global Corporate Index (hedged into EUR)                    |
| IH GBP shares                           | 4            | -1.3   | -0.8                                      | -1.0  | -0.1   | Solactive Paris Aligned Global Corporate Index (hedged into GBP)                    |

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Investment results

|               | Notes | Investment result reporting period in % | Index return reporting period in % | Investment result 3 years average or since inception | Index return 3 years average or since inception | Index  |
|---------------|-------|---|------------------------------------|--|---|--|
| DH USD shares | 4     | -1.6                                    | -0.8                               | -1.2   | -0.1  | Solactive Paris Aligned Global Corporate Index (hedged into USD) |
| FH USD shares | 4     | -1.4                                    | -0.8                               | -1.0   | -0.1  | Solactive Paris Aligned Global Corporate Index (hedged into USD) |
| IH USD shares | 4     | -1.4                                    | -0.8                               | -1.0   | -0.1  | Solactive Paris Aligned Global Corporate Index (hedged into USD) |

<sup>1</sup> Assuming reinvestment of the distributed dividend.

<sup>2</sup> Share class activated in reporting period. See table on page 6.

<sup>3</sup> Share class deactivated in reporting period. See table on page 6 to 7.

<sup>4</sup> 3 year performance since inception/until deactivation.

<sup>5</sup> As per 24 August 2021, the Barclays Bloomberg fixed income indices were rebranded to Bloomberg indices

### Performance analysis

#### Robeco High Yield Bonds

The sub-fund achieved a gross total return of 3.1% (US dollar hedged), underperforming its index, the Bloomberg Barclays US Corporate HY & Pan European HY ex Financials 2.5% Issuer Cap (hedged into US dollars), by 0.6%. The main driver behind this underperformance was the conservative beta positioning in a period where credit spreads continued to tighten to levels equivalent to the historic tightness for the asset class. In this strong market environment, the riskiest rating classes performed best, which was also detrimental to the relative performance, since the sub-fund was overweight the safer BB-rated companies at the expense of the riskier CCC-basket. Also, due to rising prices for commodities such as oil, the energy and metals & mining sector outperformed, sectors the sub-fund was underweight.

With respect to sustainable investing, the sub-fund has integrated ESG factors into the investment process. The prime goal of integrating ESG factors into the analysis is to strengthen the ability to assess the downside risk of the credit investments. RobecoSAM sustainability data and external sources are used to make an ESG assessment as part of the fundamental analysis.

#### Robeco Emerging Credits

The sub-fund posted a gross return of +1.5% hedged in US dollars in 2020, outperforming the JP Morgan Corporate EMBI Index (US dollar hedged) by 0.2%. The outperformance was the result of issuer selection, while the contribution from beta management was zero. The sub-fund started the year with a neutral position. Valuations in emerging markets are slightly more attractive than developed markets. With commodity prices moving up, many emerging markets are expected to benefit despite the headwinds from Covid-19. The sub-fund was overweight in the energy and commodity sectors, which outperformed. The sub-fund was underweight in Asian agency issuers such as Chinese asset management companies. This sector underperformed due to the issues at Huarong. ESG factors are taken into account when assessing the sub-fundamental credit quality of individual issuers.

#### Robeco Global Credits

The sub-fund posted a gross return of -1.0% hedged in euros in the first half of 2021, outperforming the Bloomberg Barclays Global Aggregate Corporates (euro hedged) by +0.3%. The outperformance was the result of issuer selection, while beta management detracted from performance. The sub-fund started the year with a cautious position based on tight valuation. That position has been maintained since and increased the underweight as spreads ground tighter. The sub-fund has been able to compensate for the underperformance from beta management with issuer selection. The energy sector, airlines and cruise liners have been among the best performers in the last six months. The overweight in several energy issuers and cruise liners was maintained. There is no exposure to airlines, as they are considered too risky. ESG factors are taken into account when assessing the sub-fundamental credit quality of individual issuers.

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Performance analysis (continued)

#### Robeco QI Dynamic High Yield

The sub-fund's return of 3.7% outperformed the 2.9% return of the Bloomberg Barclays Global High Yield Corporate Index, euro hedged, in the first half of 2021. The sub-fund's exposure to high yield is through liquid high yield credit default swap (CDS) indices on top of a portfolio of liquid government bonds. The position in CDS indices is based on a quantitative model: the position is increased by 50% to 150% when the model is positive and vice versa when negative. The sub-fund started the year with an overweight position and kept the overweight position throughout the end of June. The overweight added to the performance, as high yield spreads continued to grind tighter. The CDS indices underperformed the cash high yield bond index by -0.6%. The sub-fund's 0.8% outperformance in the year can be explained by this negative contribution and a positive contribution of 1.4% from the model-based active positions. No structural return differences between CDS indices and bonds is expected in the long run.

#### Robeco QI Global Multi-Factor Credits

This sub-fund offers balanced exposure to the value, momentum, low-risk, quality, and size factors in the global investment grade corporate bond market by using a highly systematic investment process. Analysts perform a fundamental check on additional downside risks beyond the scope of the quantitative multi-factor model, including ESG risks, using RobecoSAM sustainability data and other sources. The portfolio construction aims to make the portfolio's RobecoSAM ESG score better than the index, the portfolio's carbon footprint lower than the index and – recently introduced – the water consumption and waste disposal footprints lower than the index.

In the first half of 2021, the sub-fund generated a return of -0.5% (gross, euro hedged) compared to -1.3% for its index, the Bloomberg Barclays Global Aggregate Corporates Index (euro hedged). The majority of the relative performance was driven by positive issue(r) selection, as beta allocation contributed negligibly. The value factor contributed most positively to performance, followed by the size factor. The momentum factor contributed neutrally. The low risk/quality factor detracted, mostly driven by the underperformance of longer-dated bonds. Sector allocation made a positive contribution, thanks particularly to the overweight in the consumer cyclical and energy sectors and despite the underweight in REITs. Allocations to currency denominations also contributed positively, in particular the underweight in CAD bonds. Country allocation contributed neutrally. Rating allocation within investment grade made a small positive contribution and the off-index position in BBs also contributed positively.

#### Robeco QI Global Multi Factor Bonds

This sub-fund offers balanced exposure to the value, momentum, low risk, quality and size factors. The bottom-up selection of bonds aims to systematically harvest factor premiums with a risk profile similar to the index and with the weighted average ESG scores and carbon emissions of the government bonds and the credits in portfolio better than in the index. The sub-fund's active duration overlay is fully driven by the outcomes of our quantitative duration model.

In the first half of 2021, the sub-fund generated a return of -1.5% (gross, hedged to euro) compared to -1.9% for its index, the Bloomberg Barclays Global Aggregate Index. The systematic duration overlay and the factor-based credit selection contributed positively to the performance. The duration overlay positioned for rising yields. Within credits, the value and size factors contributed positively to the performance, while the low risk/quality factor detracted. The factor-based government bond selection detracted from the performance. The momentum factor detracted within government bonds, while the value factor contributed positively.

#### Robeco Global Credit - Short Maturity

The sub-fund posted a gross return of +0.5% hedged in euros in the first half of 2021, outperforming the Bloomberg Barclays Global Aggregate Corporates 1-5 (euro hedged) by +0.1%. The outperformance was the result of issuer selection, while the contribution from beta management was zero. The sub-fund started the year with a neutral position. That position has been maintained since, despite tight valuations. Spread curves remained sufficiently steep for attractive roll-down returns. The energy sector, airlines and cruise liners have been among the best performers in the last six months. The overweight positions in several energy issuers and cruise liners were maintained. There is no exposure to airlines, as they are considered too risky. ESG factors are taken into account when assessing the fundamental credit quality of individual issuers.



# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Performance analysis (continued)

#### Robeco Corporate Hybrid Bonds

The gross return in the base currency for the Corporate Hybrid Bonds Fund was 1.2% in the first half of 2021. The sub-fund slightly underperformed its index, the Bloomberg Barclays Global Corporate Hybrids 3% issuer cap (euro hedged). Credit spreads on hybrid bonds tightened during the period as the search for yield continued. The sub-fund's beta position was reduced from a small overweight to a more neutral level. As a result, our beta policy made a neutral return contribution. Issuer selection made a negative contribution to the sub-fund's relative return. The sub-fund was underweight in China, which resulted in underperformance relative to the index. Chinese hybrid issuers outperformed the market, as bonds recovered from last year's losses driven by the US ban on investments in certain Chinese companies. The sub-fund's holdings in companies that benefit from a reopening of the economy made positive performance contributions. The analysis of ESG factors is fully integrated into our assessment of the fundamental credit quality of individual issuers.

#### Robeco QI Global Multi-Factor High Yield

This sub-fund offers balanced exposure to the value, momentum, low risk, quality and size factors in the global high yield corporate bond market by using a highly systematic investment process. Analysts perform a fundamental check on additional downside risks beyond the scope of the quantitative multi-factor model, including ESG risks, using RobecoSAM sustainability data and other sources. The portfolio construction aims to make the portfolio's RobecoSAM ESG score better than the index, the portfolio's carbon intensity lower than the index and – recently introduced – the water consumption and waste disposal footprints lower than the index.

In the first half of 2021, the sub-fund generated a return of 4.0% (gross, euro-hedged) compared to 3.0% for its index, the Bloomberg Barclays Global High Yield Corporates ex Financials Index (euro hedged). The majority of the relative performance was driven by positive issue(r) selection. Beta allocation detracted because the beta hedge, implemented with CDS indices, contributed insufficiently positively to offset the negative contribution from the underweight beta position in the bond portfolio. The value factor contributed most positively, followed by the momentum and low risk/quality factors. The size factor contributed neutrally. Sector allocation contributed quite positively, in particular the underweights in electric utilities and communication companies. Country allocation also contributed positively, driven by the positive contribution from the underweight in emerging market issuers and despite the negative effect from the underweight in US issuers. Allocations to subordination types detracted, mostly due to the overweight in corporate hybrids. Rating allocation also detracted, as the portfolio was underweight in the outperforming CCC rating category. Issuer selection was strongly positive in all market segments.

#### RobecoSAM SDG Credit Income

The sub-fund posted a gross return of 1.2% hedged in US dollars in the first six months of 2021. After the strong rally in the last months of 2020, the sub-fund started the year with a more cautious positioning. BB-rated corporates and AT1 bonds still offered attractive yields, hence these subcategories were preferred in the asset allocation. In line with the outcome of the March Credit Quarterly Outlook, the risk profile of the portfolio was further reduced in the second quarter by lowering the exposure to AT1 bonds and corporate hybrids. As emerging markets lagged developed markets, the allocation to these markets was increased. The sub-fund's top-down positioning remained cautious. In the investment process, the sub-fund focuses on issuers that contribute positively to the UN Sustainable Development Goals. That means that companies that contribute negatively to one or more SDGs, such as brewing companies, oil companies or certain automotive manufacturers which are lagging in the EV transition are excluded from the portfolio.

#### RobecoSAM Global SDG Credits

The sub-fund posted a gross return of -1.4% hedged in euros in the first half of 2021, underperforming the Bloomberg Barclays Global Aggregate Corporates (euro hedged) by -0.1%. This underperformance was the result of active beta management. The sub-fund started the year with a cautious risk position based on tight valuation. That position was maintained and the underweight credit risk was increased as spreads ground tighter. The sub-fund has been unable to compensate for the underperformance from beta management with issuer selection. The sub-fund is not allowed to invest in SDG negative issuers from the energy sector, airlines and cruise liners for example. These issuers have been the best performers in the last six months. In the investment process, the sub-fund focuses on issuers that contribute positively to the UN Sustainable Development Goals. That means that companies that contribute negatively to one or more SDGs, are excluded from the portfolio.

# Report of the Board of Directors (continued)

## Global Bond sub-funds (continued)

### Performance analysis (continued)

#### RobecoSAM SDG High Yield Bonds

The sub-fund achieved a gross total return of 1.9%, underperforming its index, the Bloomberg Barclays Global High Yield Corporate Index (hedged into euros) by 1.1%. Two main drivers behind this underperformance can be identified. Firstly, the conservative beta-positioning was a source of underperformance, as this first half year was a period where credit spreads continued to tighten to levels equivalent to the historic tightness for the asset class. In this strong market environment, the riskiest rating classes performed best, which was also detrimental to the relative performance, since the sub-fund was overweight the safer BB-rated companies at the expense of the riskier CCC-basket. Secondly, due to rising prices for commodities such as oil, the energy and metals & mining sector outperformed strongly. These sectors are mostly populated by SDG-negative companies and are therefore large underweights for the sub-fund.

With respect to sustainable investing and in the investment process, the sub-fund focuses on issuers that contribute positively to the UN Sustainable Development Goals. That means that companies that contribute negatively to one or more SDGs, such as tobacco companies, certain mining companies and coal-powered utilities are excluded from the portfolio.

#### RobecoSAM Global Green Bonds

The sub-fund posted a gross return of -2.4% over the first six months of 2021, outperforming its Bloomberg Barclays MSCI Global Green Bond Index. The return was negatively impacted by rising bond yields. The sub-fund has a bearish tilt on duration and has a 2-5 year steepener in euro rates. The underweight duration and curve policy added to relative performance. The sub-fund's credit beta position was reduced to a more neutral level. The beta policy had a small but positive effect on performance; issuer selection made a neutral contribution. The sub-fund participated in 20 new green bond issues from corporate, government-related and government issuers using our proprietary five-step eligibility screening process. The green bonds are checked for alignment with the green bond principles and reviewed on the use of proceeds in relation to the EU taxonomy. The new issues included the debut green bond from Italy. At the end of June, investments in green bonds amounted about 97%.

#### RobecoSAM Climate Global Bonds

The gross return for the sub-fund was -2.1% (euro hedged). The sub-fund performed in line with its Solactive Paris Aware Global Aggregate Index. The strategy aims for a lower carbon footprint relative to the global investment grade bond universe with 7% annual self-decarbonization, while outperforming its Paris Aware index. Climate change considerations are fully integrated into the investment process and portfolio construction. Versus a market index, the sub-fund has a preference for low emitting countries. Overweight duration positions in carbon-attractive countries such as Italy contributed to returns, offset by underweight duration positions in worst polluters such as the United States. Within corporates, the sub-fund does not invest in high-polluting sectors such as energy and fossil fuel-based utilities. Given historical tight valuations, the beta decreased over the period and ended below 0.50 in June. Weighted average carbon intensity for both countries and corporates remained better than the index.

#### RobecoSAM Climate Global Credits

The sub-fund posted a gross return of -1.5% hedged in euros during the first half of 2021, outperforming the Solactive Paris Aligned Global Corporate Index (euro hedged) by 0.1%. Total returns were mainly driven by interest rates moving higher, while credit spreads tightened. The sub-fund was positioned for wider spreads, with an underweight beta position relative to the index. As corporate bonds outperformed treasuries, the beta policy made a negative return contribution. Issuer selection made a positive contribution to the sub-fund's performance, more than offsetting the beta effect. Positions in the banking, automotive (e.g. Volkswagen), and leisure sectors were among the winners, as vaccination programs gathered momentum, allowing the global economy to reopen.

The analysis of ESG factors is fully integrated into our assessment of the sub-fundamental credit quality of individual issuers. This assessment includes a climate risk analysis based on the carbon intensity of an issuer and its strategy to reduce its carbon footprint going forward.

# Report of the Board of Directors (continued)

## Regional Bond sub-funds

### Investment results

|                                       | Notes | Investment<br>result<br>reporting<br>period in<br>% | Index<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Index<br>return 3<br>years<br>average or<br>since<br>inception | Index   |
|---------------------------------------|-------|---|--|---|--|---|
| <b>Robeco Euro Government Bonds</b>   |       |   |  |   |  |   |
| CH EUR shares                         | 1     | -3.0  | -3.0   | 3.1   | 3.0  | Bloomberg Barclays Euro-Aggregate:<br>Treasury (EUR) <sup>5</sup>               |
| DH EUR shares                         |       | -3.1  | -3.0   | 2.9   | 3.0  | Bloomberg Barclays Euro-Aggregate:<br>Treasury (EUR) <sup>5</sup>               |
| EH EUR shares                         | 1     | -3.1  | -3.0   | 3.0   | 3.0  | Bloomberg Barclays Euro-Aggregate:<br>Treasury (EUR) <sup>5</sup>               |
| FH EUR shares                         |       | -3.0  | -3.0   | 3.1   | 3.0  | Bloomberg Barclays Euro-Aggregate:<br>Treasury (EUR) <sup>5</sup>               |
| GH EUR shares                         | 1     | -3.0  | -3.0   | 3.1   | 3.0  | Bloomberg Barclays Euro-Aggregate:<br>Treasury (EUR) <sup>5</sup>               |
| IH EUR shares                         |       | -3.0  | -3.0   | 3.1   | 3.0  | Bloomberg Barclays Euro-Aggregate:<br>Treasury (EUR) <sup>5</sup>               |
| ZH EUR shares                         |       | -2.8  | -3.0   | 3.5   | 3.0  | Bloomberg Barclays Euro-Aggregate:<br>Treasury (EUR) <sup>5</sup>               |
| IH USD shares                         |       | -2.7  | -2.6   | 5.3   | 5.1  | Bloomberg Barclays Euro Aggregate:<br>Treasury (hedged into USD) <sup>5</sup>   |
| IHHI EUR shares                       |       | -3.0  |  | 1.5   | n/a  |   |
| 2CH EUR shares                        | 1     | -3.0  |  | 1.3   | n/a  |   |
| 2EH EUR shares                        | 1     | -3.1  |  | 1.2   | n/a  |   |
| 2FH EUR shares                        |       | -3.0  |  | 1.3   | n/a  |   |
| 2IH EUR shares                        |       | -3.0  |  | 1.4   | n/a  |   |
| <b>Robeco Euro Credit Bonds</b>       |       |   |  |   |  |   |
| CH EUR shares                         | 1     | -0.4  | -0.4   | 2.9   | 2.6  | Bloomberg Barclays Euro-Aggregate:<br>Corporates (EUR) <sup>5</sup>             |
| DH EUR shares                         |       | -0.6  | -0.4   | 2.6   | 2.6  | Bloomberg Barclays Euro-Aggregate:<br>Corporates (EUR) <sup>5</sup>             |
| FH EUR shares                         |       | -0.4  | -0.4   | 2.9   | 2.6  | Bloomberg Barclays Euro-Aggregate:<br>Corporates (EUR) <sup>5</sup>             |
| IH EUR shares                         |       | -0.4  | -0.4   | 3.0   | 2.6  | Bloomberg Barclays Euro-Aggregate:<br>Corporates (EUR) <sup>5</sup>             |
| M2H EUR shares                        |       | -1.0  | -0.4   | 1.7   | 2.6  | Bloomberg Barclays Euro-Aggregate:<br>Corporates (EUR) <sup>5</sup>             |
| M3H EUR shares                        | 3     | -1.1  | -0.5   | 1.7   | 2.6  | Bloomberg Barclays Euro-Aggregate:<br>Corporates (EUR) <sup>5</sup>             |
| ZH EUR shares                         |       | -0.1  | -0.4   | 3.5   | 2.6  | Bloomberg Barclays Euro-Aggregate:<br>Corporates (EUR) <sup>5</sup>             |
| DH CHF shares                         |       | -0.8  | -0.5   | 2.2   | 2.3  | Bloomberg Barclays Euro-Aggregate:<br>Corporates (hedged into CHF) <sup>5</sup> |
| IH JPY shares                         | 4     | -0.2  | -0.2   | 3.2   | 2.5  | Bloomberg Barclays Euro-Aggregate:<br>Corporates (hedged into JPY) <sup>5</sup> |
| <b>Robeco All Strategy Euro Bonds</b> |       |   |  |   |  |   |
| BH EUR shares                         | 1     | -2.7  | -2.3   | 2.9   | 2.6  | Bloomberg Barclays Euro-Aggregate (EUR) <sup>5</sup>                            |
| CH EUR shares                         | 1     | -2.6  | -2.3   | 3.2   | 2.6  | Bloomberg Barclays Euro-Aggregate (EUR) <sup>5</sup>                            |

# Report of the Board of Directors (continued)

## Regional Bond sub-funds (continued)

### Investment results

|                | Notes | Investment<br>result<br>reporting<br>period in<br>% | Index<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Index<br>return 3<br>years<br>average or<br>since<br>inception | Index  |
|----------------|-------|---|--|---|--|--|
| DH EUR shares  |       | -2.7  | -2.3   | 2.9   | 2.6  | Bloomberg Barclays Euro-Aggregate (EUR) <sup>5</sup> |
| FH EUR shares  |       | -2.6  | -2.3   | 3.2   | 2.6  | Bloomberg Barclays Euro-Aggregate (EUR) <sup>5</sup> |
| IH EUR shares  |       | -2.5  | -2.3   | 3.3   | 2.6  | Bloomberg Barclays Euro-Aggregate (EUR) <sup>5</sup> |
| M2H EUR shares | 2     | -2.7  | -2.0   | -2.7  | -2.0   | Bloomberg Barclays Euro-Aggregate (EUR) <sup>5</sup> |

### Robeco European High Yield Bonds

|                  |     |     |     |     |     |  |
|------------------|-----|-----|-----|-----|-----|--|
| DH EUR shares    |     | 1.9 | 3.0 | 3.9 | 4.5 | Bloomberg Barclays Pan-Eur. HY Corp. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup>          |
| EH EUR shares    | 1   | 1.9 | 3.0 | 3.9 | 4.5 | Bloomberg Barclays Pan-Eur. HY Corp. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup>          |
| FH EUR shares    |     | 2.2 | 3.0 | 4.5 | 4.5 | Bloomberg Barclays Pan-Eur. HY Corp. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup>          |
| IH EUR shares    |     | 2.2 | 3.0 | 4.6 | 4.5 | Bloomberg Barclays Pan-Eur. HY Corp. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup>          |
| ZH EUR shares    |     | 2.5 | 3.0 | 5.2 | 4.5 | Bloomberg Barclays Pan-Eur. HY Corp. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup>          |
| Z2H EUR shares   | 4   | 2.5 | 3.0 | 4.1 | 4.2 | Bloomberg Barclays Pan-Eur. HY Corp. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup>          |
| DH CHF shares    |     | 1.7 | 2.9 | 3.6 | 4.1 | Bloomberg Barclays Pan-Eur. HY Corp. ex Fin. 2.5% Issuer Cap (hedged into CHF) <sup>5</sup>          |
| FH CHF shares    |     | 2.0 | 2.9 | 4.2 | 4.1 | Bloomberg Barclays Pan-Eur. HY Corp. ex Fin. 2.5% Issuer Cap (hedged into CHF) <sup>5</sup>          |
| DH USD shares    |     | 2.3 | 3.4 | 6.3 | 6.7 | Bloomberg Barclays Pan-Eur. HY Corp. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup>          |
| IMBxH USD shares | 1,4 | 2.4 | 3.4 | 4.8 | 5.7 | Bloomberg Barclays Euro-Aggregate: Corp.Fin.Subordinated 2% Issuer Cap(hedged into USD) <sup>5</sup> |
| IMH USD shares   | 4   | 2.4 | 3.4 | 4.7 | 5.7 | Bloomberg Barclays Pan-Eur. HY Corp. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup>          |
| MBxH USD shares  | 1,4 | 2.0 | 3.4 | 3.9 | 5.7 | Bloomberg Barclays Pan-Eur. HY Corp. ex Fin. 2.5% Issuer Cap (hedged into USD) <sup>5</sup>          |
| 0IH EUR shares   |     | 2.2 | 3.0 | 3.8 | 4.5 | Bloomberg Barclays Pan-Eur. HY Corp. ex Fin. 2.5% Issuer Cap (hedged into EUR) <sup>5</sup>          |

### RobecoSAM Euro SDG Credits

|                |     |      |      |     |     |  |
|----------------|-----|------|------|-----|-----|--|
| BH EUR shares  | 1   | -0.9 | -0.4 | 2.3 | 2.6 | Bloomberg Barclays Euro-Aggregate: Corporates (EUR) <sup>5</sup> |
| CH EUR shares  | 1   | -0.7 | -0.4 | 2.6 | 2.6 | Bloomberg Barclays Euro-Aggregate: Corporates (EUR) <sup>5</sup> |
| DH EUR shares  |     | -0.9 | -0.4 | 2.3 | 2.6 | Bloomberg Barclays Euro-Aggregate: Corporates (EUR) <sup>5</sup> |
| FH EUR shares  |     | -0.7 | -0.4 | 2.6 | 2.6 | Bloomberg Barclays Euro-Aggregate: Corporates (EUR) <sup>5</sup> |
| IEH EUR shares | 1,4 | -0.7 | -0.4 | 3.1 | 3.0 | Bloomberg Barclays Euro-Aggregate: Corporates (EUR) <sup>5</sup> |
| IH EUR shares  |     | -0.7 | -0.4 | 2.7 | 2.6 | Bloomberg Barclays Euro-Aggregate: Corporates (EUR) <sup>5</sup> |
| M2H EUR shares | 4   | -1.8 | -0.4 | 0.2 | 2.3 | Bloomberg Barclays Euro-Aggregate: Corporates (EUR) <sup>5</sup> |
| ZH EUR shares  |     | -0.4 | -0.4 | 3.2 | 2.6 | Bloomberg Barclays Euro-Aggregate: Corporates (EUR) <sup>5</sup> |

# Report of the Board of Directors (continued)

## Regional Bond sub-funds (continued)

| <b>Investment results</b>                  |              |  |   |   |  |   |
|--|--------------|--|---|---|--|---|
|  | <b>Notes</b> | <b>Investment result reporting period in %</b> | <b>Index return reporting period in %</b> | <b>Investment result 3 years average or since inception</b> | <b>Index return 3 years average or since inception</b> | <b>Index</b>  |
| IEH CHF shares                             | 1            | -0.9   | -0.5                                      | 2.4   | 2.3  | Bloomberg Barclays Euro-Aggregate: Corporates (hedged into CHF)   |
| IH CHF shares                              |              | -0.9   | -0.5                                      | 2.4   | 2.3  | Bloomberg Barclays Euro-Aggregate: Corporates (hedged into CHF) <sup>5</sup>                            |
| IH GBP shares                              |              | -0.4   | -0.1                                      | 3.6   | 3.5  | Bloomberg Barclays Euro-Aggregate: Corporates (hedged into GBP) <sup>5</sup>                            |
| IH USD shares                              | 4            | -0.3   | 0.0                                       | 0.0   | 0.3  | Bloomberg Barclays Euro-Aggregate: Corporates (hedged into USD) <sup>5</sup>                            |
| 0EH EUR shares                             | 1            | -0.9   | -0.4                                      | 1.0   | 2.6  | Bloomberg Barclays Euro-Aggregate: Corporates (EUR) <sup>5</sup>  |
| <b>Robeco Financial Institutions Bonds</b> |              |  |   |   |  |   |
| BH EUR shares                              | 1            | 0.8  | 0.8                                       | 4.2   | 4.4  | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (EUR) <sup>5</sup>             |
| CH EUR shares                              | 1            | 0.9  | 0.8                                       | 4.6   | 4.4  | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (EUR) <sup>5</sup>             |
| DH EUR shares                              |              | 0.8  | 0.8                                       | 4.2   | 4.4  | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (EUR) <sup>5</sup>             |
| FH EUR shares                              |              | 0.9  | 0.8                                       | 4.6   | 4.4  | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (EUR) <sup>5</sup>             |
| IBH EUR shares                             | 1,4          | 1.0  | 0.8                                       | 3.9   | 3.4  | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (EUR) <sup>5</sup>             |
| IH EUR shares                              |              | 1.0  | 0.8                                       | 4.7   | 4.4  | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (EUR) <sup>5</sup>             |
| M2H EUR shares                             |              | 0.2  | 0.8                                       | 3.2   | 4.4  | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (EUR) <sup>5</sup>             |
| M3H EUR shares                             | 1            | 0.2  | 0.8                                       | 3.2   | 4.4  | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (EUR) <sup>5</sup>             |
| Z2H EUR shares                             |              | 1.2  | 0.8                                       | 5.2   | 4.4  | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (EUR) <sup>5</sup>             |
| IH BRL shares                              | 4            | 5.8  | 4.6                                       | -5.6  | -8.2   | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (hedged into BRL) <sup>5</sup> |
| IH CHF shares                              |              | 0.8  | 0.7                                       | 4.4   | 4.1  | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (hedged into CHF) <sup>5</sup> |
| IH GBP shares                              |              | 1.2  | 1.1                                       | 5.6   | 5.3  | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (Hedged into GBP) <sup>5</sup> |
| IH JPY shares                              |              | 1.2  | 1.0                                       | 5.1   | 4.7  | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (hedged into JPY) <sup>5</sup> |
| BH SGD shares                              | 1            | 1.2  | 1.3                                       | 6.0   | 6.1  | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (Hedged into SGD) <sup>5</sup> |
| BH USD shares                              | 1            | 1.1  | 1.2                                       | 6.5   | 6.6  | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (hedged into USD) <sup>5</sup> |
| CH USD shares                              | 1,4          | 1.3  | 1.2                                       | 6.5   | 6.3  | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (hedged into USD) <sup>5</sup> |

# Report of the Board of Directors (continued)

## Regional Bond sub-funds (continued)

| <b>Investment results</b>                      |              |  |   |   |  |  |
|--|--------------|--|---|---|--|--|
|  | <b>Notes</b> | <b>Investment result reporting period in %</b> | <b>Index return reporting period in %</b> | <b>Investment result 3 years average or since inception</b> | <b>Index return 3 years average or since inception</b> | <b>Index</b>   |
| D2H USD shares                                 |              | 0.7  | 1.2                                       | 5.7   | 6.6  | Bloomberg Barclays Euro-Aggregate: Corp. Fin.Subordinated 2% Issuer Cap (hedged into USD) <sup>5</sup> |
| D3H USD shares                                 | 1            | 0.7  | 1.2                                       | 5.7   | 6.6  | Bloomberg Barclays Euro-Aggregate: Corp. Fin.Subordinated 2% Issuer Cap (hedged into USD) <sup>5</sup> |
| DH USD shares                                  |              | 1.1  | 1.2                                       | 6.5   | 6.6  | Bloomberg Barclays Euro-Aggregate: Corp. Fin.Subordinated 2% Issuer Cap (hedged into USD) <sup>5</sup> |
| FH USD shares                                  |              | 1.3  | 1.2                                       | 6.9   | 6.6  | Bloomberg Barclays Euro-Aggregate: Corp. Fin.Subordinated 2% Issuer Cap (hedged into USD) <sup>5</sup> |
| IBH USD shares                                 | 1            | 1.3  | 1.2                                       | 7.0   | 6.6  | Bloomberg Barclays Euro-Aggregate: Corp. Fin.Subordinated 2% Issuer Cap (hedged into USD) <sup>5</sup> |
| IH USD shares                                  |              | 1.3  | 1.2                                       | 7.0   | 6.6  | Bloomberg Barclays Euro-Aggregate: Corp.Fin.Subordinated 2% Issuer Cap (hedged into USD) <sup>5</sup>  |
| M2H USD shares                                 |              | 0.6  | 1.2                                       | 5.4   | 6.6  | Bloomberg Barclays Euro-Aggregate: Corp. Fin.Subordinated 2% Issuer Cap (hedged into USD) <sup>5</sup> |
| M3H USD shares                                 | 1            | 0.6  | 1.2                                       | 5.4   | 6.6  | Bloomberg Barclays Euro-Aggregate: Corp. Fin.Subordinated 2% Issuer Cap (hedged into USD) <sup>5</sup> |
| MH USD shares                                  |              | 1.0  | 1.2                                       | 6.2   | 6.6  | Bloomberg Barclays Euro-Aggregate: Corp.Fin.Subordinated 2% Issuer Cap(hedged into USD) <sup>5</sup>   |
| 0DH EUR shares                                 |              | 0.8  | 0.8                                       | 3.2   | 4.4  | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (EUR) <sup>5</sup>            |
| 0FH EUR shares                                 |              | 0.9  | 0.8                                       | 3.5   | 4.4  | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (EUR) <sup>5</sup>            |
| 0IH EUR shares                                 |              | 1.0  | 0.8                                       | 3.6   | 4.4  | Bloomberg Barclays Euro-Aggregate: Corp. Fin. Subordinated 2% Issuer Cap (EUR) <sup>5</sup>            |
| <b>Robeco Investment Grade Corporate Bonds</b> |              |  |   |   |  |  |
| BH EUR shares                                  | 1            | -0.8   | -0.6                                      | 2.4   | 2.6  | Bloomberg Barclays Euro-Aggregate: Corporates ex financials 2% issuer constraint (EUR) <sup>5</sup>    |
| CH EUR shares                                  | 1            | -0.7   | -0.6                                      | 2.7   | 2.6  | Bloomberg Barclays Euro-Aggregate: Corporates ex financials 2% issuer constraint (EUR) <sup>5</sup>    |
| DH EUR shares                                  |              | -0.9   | -0.6                                      | 2.4   | 2.6  | Bloomberg Barclays Euro-Aggregate: Corporates ex financials 2% issuer constraint (EUR) <sup>5</sup>    |
| FH EUR shares                                  |              | -0.7   | -0.6                                      | 2.7   | 2.6  | Bloomberg Barclays Euro-Aggregate: Corporates ex financials 2% issuer constraint (EUR) <sup>5</sup>    |
| IEH EUR shares                                 | 1            | -0.6   | -0.6                                      | 2.9   | 2.6  | Bloomberg Barclays Euro-Aggregate: Corporates ex financials 2% issuer constraint (EUR) <sup>5</sup>    |
| IH EUR shares                                  |              | -0.6   | -0.6                                      | 2.9   | 2.6  | Bloomberg Barclays Euro-Aggregate: Corporates ex financials 2% issuer constraint (EUR) <sup>5</sup>    |

# Report of the Board of Directors (continued)

## Regional Bond sub-funds (continued)

### Investment results

| Notes           | Investment<br>result<br>reporting<br>period in<br>% | Index<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Index<br>return 3<br>years<br>average or<br>since<br>inception | Index   |
|-----------------|---|--|---|--|---|
| ZH EUR shares   | -0.4  | -0.6   | 3.3   | 2.6  | Bloomberg Barclays Euro-Aggregate:<br>Corporates ex financials 2% issuer constraint<br>(EUR) <sup>5</sup> |
| IHHI EUR shares | -0.6  |  | 1.9   | n/a  |   |
| OIH EUR shares  | -0.6  | -0.6   | 1.6   | 2.6  | Bloomberg Barclays Euro-Aggregate:<br>Corporates ex financials 2% issuer constraint<br>(EUR) <sup>5</sup> |

<sup>1</sup> Assuming reinvestment of the distributed dividend.

<sup>2</sup> Share class activated in reporting period. See table on page 6.

<sup>3</sup> Share class deactivated in reporting period. See table on page 6 to 7.

<sup>4</sup> 3 year performance since inception/until deactivation.

<sup>5</sup> As per 24 August 2021, the Barclays Bloomberg fixed income indices were rebranded to Bloomberg indices

### Performance analysis

#### Robeco Euro Government Bonds

The return in the base currency of the sub-fund was -2.8% (before fees) over the first six months of 2021 versus -3.0% for its index, the Bloomberg Barclays Euro Aggregate Treasury Index. The sub-fund generated a relative return of +0.2% versus the index over the period. Positions in duration, curve, inflation-linked bonds and countries contributed. The underweight duration position benefited from rising yields. The overweight in Italian BTPs added, as BTPs outperformed after former ECB President Mario Draghi was appointed as Italy's new PM in February. Exposure to French inflation linked bonds also added to performance as break-even inflation rates rose. Allocation to government-related bonds detracted slightly, as markets anticipated the start of the large Next Generation EU issuance program. The sub-fund actively participated in sustainable bond issuance. Amongst others, the sub-fund participated in Italy's large inaugural green bond and in social bonds issued by the EU. At the end of June, circa 24% of the sub-fund was invested in green, social and sustainable bonds.

#### Robeco Euro Credit Bonds

The sub-fund posted a gross return of -0.1% in the first half of 2021, which is better than the performance of the Bloomberg Barclays Euro Aggregate Corporates Index (euro hedged). The negative return of the portfolio was driven by an increase in underlying government bond yields. The negative impact of higher yields was only partially offset by a tightening of credit spreads. The performance contribution of the top-down positioning was negative, as the credit beta of the portfolio was below one. The sub-fund is positioned cautiously, as credit spreads are close to multi-year lows. Issuer selection made a positive contribution to the performance. The sub-fund benefited from overweight positions in Covid-recovery names in the auto, hotel and cruise line business. Another positive contributor to the performance were positions in BB-rated bonds.

ESG factors are taken into account when assessing the sub-fundamental credit quality of individual issuers.

#### Robeco All Strategy Euro Bonds

The gross return in the base currency of the sub-fund was -2.3% over the first half of the year 2021, which is in line with the return on the index, the Bloomberg Barclays Euro Aggregate Index. Curve positioning contributed to relative performance as the sub-fund correctly anticipated on steeper curves as a result of the gradual reopening of economies. Country positioning also contributed as Italian government bonds, an overweight position, outperformed after former ECB President Mario Draghi was appointed as Italy's new PM to form a government of national unity. Positions that detracted from performance were currency positioning, with the South African rand strengthening in particular, despite very weak and deteriorating fundamentals, and the below-index allocation to corporate bonds as the average spread relative to government bonds declined.

# Report of the Board of Directors (continued)

## Regional Bond sub-funds (continued)

### Performance analysis (continued)

#### Robeco All Strategy Euro Bonds (continued)

ESG factors are taken into account when assessing the fundamental credit quality of individual issuers. At the end of June, around 18% of the sub-fund was invested in green, social and sustainable bonds.

#### Robeco European High Yield Bonds

The sub-fund achieved a gross total return of 2.5%, underperforming its index, the Bloomberg Barclays Pan-European HY Corporate ex Fin. 2.5% Issuer Cap hedged into euros, by 0.5%. The main driver behind this underperformance was the conservative beta positioning in a period where credit spreads continued to tighten to levels equivalent to the historic tightness for the asset class. In this strong market environment, the riskiest rating classes performed best, which was also detrimental to our relative performance, since the sub-fund was overweight the safer BB-rated companies at the expense of the riskier CCC-basket. Also, due to rising prices of commodities such as oil, the energy and metals & mining sector outperformed, sectors the sub-fund was underweight.

With respect to sustainable investing, the sub-fund has integrated ESG factors into the investment process. The prime goal of integrating ESG factors into the analysis is to strengthen the ability to assess the downside risk of the credit investments. RobecoSAM sustainability data and external sources are used to make an ESG assessment as part of the fundamental analysis.

#### RobecoSAM Euro SDG Credits

The sub-fund posted a gross return of -0.4% in the first half of 2021, which is in line with the performance of the Bloomberg Barclays Euro Aggregate Corporates Index (euro hedged). The negative return of the portfolio was driven by an increase in underlying government bond yields. The negative impact of higher yields was only partially offset by a tightening of credit spreads. The performance contribution of the top-down positioning was negative, as the credit beta of the portfolio was below one. The sub-fund is positioned cautiously, as credit spreads are close to multi-year lows. Issuer selection made a positive contribution to the performance. The sub-fund benefited from overweight positions in subordinated bonds that outperformed on a risk-adjusted basis.

In the investment process, the sub-fund focuses on issuers that contribute positively to the UN Sustainable Development Goals. That means that companies that contribute negatively to one or more SDG's are excluded from the portfolio.

#### Robeco Financial Institutions Bonds

The sub-fund posted a gross return of 1.2% in the first half of 2021, outperforming the Bloomberg Barclays Euro Aggregate Corporate Financials Subordinated 2% Issuer Cap Index (euro hedged) by 0.4%. The positive return of the portfolio was driven by tightening credit spreads. Underlying government bond yields rose, which contributed negatively to the return of the portfolio. The outperformance of the sub-fund versus the index was driven by our top-down positioning and by issuer selection. The sub-fund started the year with a beta of circa 1.15, but this was reduced during the month of January to 1.05. Valuation was the key driver to reducing the beta overweight. This also means that issuer selection contributed most to the relative performance in the first six months of the year.

ESG factors are taken into account when assessing the sub-fundamental credit quality of individual issuers.

#### Robeco Investment Grade Corporate Bonds

The gross return for the sub-fund was -0.4% in the first half of 2021. The sub-fund outperformed its index, the Bloomberg Barclays Euro Aggregate Corporate ex financials 2% issuer cap, by +0.2%. Total returns were mainly driven by government bond yields moving up, while credit spreads showed a modest tightening. The sub-fund's beta position was reduced further from a neutral stance to below index risk. As a result, our beta policy made a small negative return contribution. Issuer selection made a positive contribution to the sub-fund's relative return. Automotive, energy and leisure companies were among the winners, as vaccination programs gathered momentum, allowing the economy to reopen.

The analysis of ESG factors is fully integrated into our assessment of the fundamental credit quality of individual issuers.



# Report of the Board of Directors (continued)

## Asset Allocation sub-funds

### Investment results

|   | Notes | Investment<br>result<br>reporting<br>period in<br>% | Index<br>return<br>reporting<br>period in<br>% | Investment<br>result 3<br>years<br>average or<br>since<br>inception | Index<br>return 3<br>years<br>average or<br>since<br>inception | Index  |
|---|-------|---|--|---|--|--|
| <b>Robeco QI Multi Factor Absolute Return</b> |       |   |  |   |  |  |
| I EUR shares                                  | 2     | 2.6   | -0.3   | -5.5  | -0.5   | ICE BofA Merrill Lynch EUR Currency Overnight Deposit Offered Rate Index |
| IH AUD shares                                 | 1     | 2.1   | 0.0  | -4.5  | 0.7  | ICE BofA Merrill Lynch AUD Currency Overnight Deposit Offered Rate Index |
| ZH AUD shares                                 | 2     | 3.2   | 0.0  | -6.3  | 0.4  | ICE BofA Merrill Lynch AUD Currency Overnight Deposit Offered Rate Index |
| IH GBP shares                                 | 1     | 2.1   | 0.0  | -4.9  | 0.4  | ICE BofA Merrill Lynch GBP Currency Overnight Deposit Offered Rate Index |
| IH USD shares                                 | 2     | 3.0   | 0.0  | -3.6  | 1.2  | ICE BofA Merrill Lynch USD Currency Overnight Deposit Offered Rate Index |

<sup>1</sup> Share class deactivated in reporting period. See table on page 6 to 7.

<sup>2</sup> 3 year performance since inception/until deactivation.

### Performance analysis

#### Robeco QI Multi Factor Absolute Return

The sub-fund harvests factor premiums in credit and equity markets through bottom-up selection and at the market level through top-down factor-based allocation. The sub-fund targets a low correlation with equity and bond markets and targets market-agnostic returns. Over the first half of H1 2021, the sub-fund realized excess returns over cash at 3.3% (ICE BofA Merrill Lynch EUR Currency Overnight Deposit Offered Rate Index). Momentum and low risk added most to performance, followed by carry and value. Flow and quality detracted. Equity selection, equity allocation, commodity allocation and credit allocation were the main positive contributors. Credit selection was slightly positive, while government bond allocation and currency allocation detracted.

Environmental footprint and ESG factors are systematically integrated. The equity sleeve incorporates advanced ESG and climate improvements, whereas the credit sleeve incorporates the regular ESG considerations. The average ESG score of the portfolios is significantly better than the ESG score of their respective index. The same applies to impact metrics such as carbon emissions.

# Report of the Board of Directors (continued)

## Sustainable investing

All Robeco's investment activities comply with the Principles for Responsible Investing (PRI). Responsibility for implementing Sustainable investing lies with Robeco's CIO Fixed Income and Sustainability, who has a seat on Robeco's Executive Committee.

Fulfilling our responsibilities in the field of stewardship forms an integral part of Robeco's approach to Sustainable investing. We publish our own stewardship policy on our website. This policy describes how we deal with possible conflicts of interest, how we monitor the companies in which we invest, how we conduct activities in the field of engagement and voting, and how we report on our stewardship activities.

Robeco has research available from leading sustainability experts, including own proprietary research from the sustainable investing research team. This dedicated Sustainable Investing research team works together very closely with the investment teams to provide them with in-depth sustainability information. The investment analysis focuses on the most material ESG factors (Environment, Social and Governance) and the connection with the financial performance of a company. We can then focus on the most relevant information in performing our investment-analysis and can reach enhanced investment decisions.

To help customers contribute to the objectives, Robeco worked on analyzing the contribution to Sustainable Development Goals (SDG) of companies and developing SDG investment solutions. Furthermore, Robeco contributes to the SDG by integrating ESG factors in its decision-making process for investments and encourages companies to act in support of these goals by means of a constructive dialogue.

Robeco's climate change policy is focused on integrating climate issues in investments when financially material and engaging with companies. Furthermore Climate risks for our funds are being assessed and monitored by Robeco's financial risk management department.

Robeco pursues an exclusion policy for companies that are involved in the production of or trade in controversial weapons such as cluster munition and anti-personnel mines, for tobacco companies and for companies that seriously and habitually violate either the United Nations Global Compact (UNGC) or OECD Guidelines for Multinational Enterprises. Robeco applies strict criteria for this last category and if a dialogue fails the company can be excluded. Robeco publishes its exclusion policy and the list of exclusions on its website.

Constructive and effective activities under active ownership encourage companies to improve their management of risks and opportunities in the field of ESG. This in turn establishes a better competitive position and improved profitability and moreover has a positive impact on the community. Active ownership involves voting and engagement. Robeco exercises its voting rights for the shares in its investment funds all over the world. The primary focus of this engagement is to address strategic ESG issues that might affect value creation in the long term.

Luxembourg, 31 August 2021

The Board of Directors

Past performance is no indication of current or future performance. These performance data do not take account of the commissions and costs incurred on the issue and redemption of shares.

## Other data

### Savings directive information

The bond sub-funds of the Company are subject to the EU savings directive.

### Stock exchange listing

All the Robeco Capital Growth Funds share-classes D and DH, the IExH of Robeco High Yield Bonds, the B EUR of Robeco QI Emerging Conservative Equities, the IH USD of Robeco Financial Institutions Bonds, the Z EUR of Robeco QI Chinese A-Share Conservative Equities, the D2 USD of Robeco Global Consumer Trends and the F EUR of Robeco MegaTrends are listed on the Luxembourg Stock Exchange.

### Auditors

No external audit has been conducted.

### Remuneration policy and remuneration paid

The fund itself does not employ any personnel and is managed by Robeco Institutional Asset Management B.V. ('RIAM'). The remuneration for persons working for RIAM comes out of the management fee.

#### Remuneration policy

RIAM's remuneration policy, which applies to all staff working under its responsibility, complies with the applicable requirements laid down in the European framework documents of the UCITS Directive and the ESMA guidelines for a responsible remuneration policy under the UCITS Directive.

The remuneration policy of RIAM can be obtained free of charge at the offices of the Company.

This remuneration policy applies to all staff of RIAM, including individuals who may have a material impact on the risk profile of the fund. These persons are designated to be 'Identified Staff'.

#### Responsibility for and application of the policy

RIAM's Remuneration Policy is determined, applied and annually reviewed by and on behalf of RIAM with the approval of its shareholder, the (Board of) Robeco Holding B.V. For each review (the Board of) Robeco Holding B.V. shall obtain prior advice from the Supervisory Board of RIAM, which acts as its Supervisory Board. In the application and evaluation of the remuneration policy, RIAM occasionally makes use of the services of various external advisers.

## Other data (continued)

### Additional information Securities Financing Transaction

#### Securities Financing Transactions

The fund engages in Securities Financing Transactions (as defined in Article 3 of Regulation (EU) 2015/2365, securities financing transactions (SFTs) include repurchase transactions, securities or commodities lending and securities or commodities borrowing, buy-sell back transactions or sell-buy back transactions and margin lending transactions) and/or Total Return Swaps. In accordance with Article 13 of the Regulation, the funds involvement in and exposures related to SFTs and Total Return Swaps for the reporting date are detailed below.

#### Global Data

##### Amount of securities on loan

The total value of securities on loan as a proportion of the Sub-Funds' total lendable assets as at the reporting date is detailed below. Total lendable assets represent the aggregate value of asset types forming part of the Sub-Funds' securities lending programme.

| Sub-Fund  | % of Total Lendable Assets |
|---|----------------------------|
| Robeco BP Global Premium Equities                               | 5.08%                      |
| Robeco QI Global Conservative Equities                          | 9.77%                      |
| Robeco Sustainable Global Stars Equities                        | 3.72%                      |
| Robeco Emerging Stars Equities                                  | 5.13%                      |
| Robeco Emerging Markets Equities                                | 5.10%                      |
| Robeco QI Emerging Markets Active Equities                      | 14.01%                     |
| Robeco QI Global Momentum Equities                              | 13.81%                     |
| Robeco QI Emerging Conservative Equities                        | 5.91%                      |
| Robeco Emerging Markets Smaller Companies Equities              | 16.04%                     |
| Robeco QI Global Value Equities                                 | 10.17%                     |
| Robeco QI Global Developed Multi-Factor Equities                | 11.14%                     |
| Robeco QI Global Developed Conservative Equities                | 8.86%                      |
| Robeco QI Global Developed Active Equities                      | 10.60%                     |
| Robeco QI Customized Emerging Markets Enhanced Index Equities I | 8.68%                      |
| Robeco QI Global Quality Equities                               | 9.71%                      |
| Robeco QI Global Developed Enhanced Index Equities              | 4.44%                      |
| RobecoSAM Global SDG Equities                                   | 6.52%                      |
| Robeco Asia-Pacific Equities                                    | 7.73%                      |
| Robeco Sustainable European Stars Equities                      | 4.18%                      |
| Robeco QI European Conservative Equities                        | 10.64%                     |
| Robeco QI US Conservative Equities                              | 6.16%                      |
| Robeco BP US Premium Equities                                   | 2.31%                      |
| Robeco Chinese Equities   | 9.14%                      |
| Robeco Asian Stars Equities                                     | 3.47%                      |
| Robeco BP US Large Cap Equities                                 | 1.03%                      |
| Robeco BP US Select Opportunities Equities                      | 4.16%                      |
| Robeco QI Continental European Conservative Equities            | 18.03%                     |
| Robeco QI Chinese A-share Active Equities                       | 40.32%                     |
| Robeco QI Chinese A-share Conservative Equities                 | 25.51%                     |
| Robeco QI US Enhanced Index Equities                            | 7.78%                      |
| Robeco QI European Enhanced Index Equities                      | 7.02%                      |
| Robeco New World Financials                                     | 3.04%                      |
| Robeco Sustainable Property Equities                            | 10.34%                     |
| Robeco Global Consumer Trends                                   | 3.42%                      |
| Robeco MegaTrends   | 9.60%                      |
| Robeco Digital Innovations                                      | 4.67%                      |
| Robeco FinTech  | 8.16%                      |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Securities Financing Transactions (continued)

##### Amount of securities on loan (continued)

| <b>Sub-Fund</b>                                  | <b>% of Total Lendable<br/>Assets</b> |
|--|---------------------------------------|
| RobecoSAM Circular Economy Equities              | 3.44%                                 |
| RobecoSAM Smart Energy Equities                  | 6.36%                                 |
| RobecoSAM Smart Materials Equities               | 5.46%                                 |
| RobecoSAM Smart Mobility Equities                | 10.16%                                |
| RobecoSAM Sustainable Healthy Living Equities    | 1.73%                                 |
| RobecoSAM Sustainable Water Equities             | 0.63%                                 |
| RobecoSAM Global Gender Equality Impact Equities | 0.67%                                 |
| Robeco High Yield Bonds                          | 7.32%                                 |
| Robeco Global Credits                            | 5.24%                                 |
| Robeco QI Dynamic High Yield                     | 34.31%                                |
| Robeco QI Global Multi-Factor Credits            | 12.41%                                |
| Robeco QI Global Multi-Factor Bonds              | 8.44%                                 |
| Robeco Global Credits – Short Maturity           | 9.05%                                 |
| Robeco Corporate Hybrid bonds                    | 22.24%                                |
| Robeco QI Global Multi-Factor High Yield         | 11.91%                                |
| RobecoSAM SDG Credit Income                      | 12.42%                                |
| RobecoSAM Global SDG Credits                     | 12.16%                                |
| RobecoSAM SDG High Yield Bonds                   | 9.70%                                 |
| RobecoSAM Climate Global Credits                 | 2.59%                                 |
| RobecoSAM Climate Global Bonds                   | 0.39%                                 |
| Robeco Euro Government Bonds                     | 18.77%                                |
| Robeco Euro Credit Bonds                         | 14.50%                                |
| Robeco All Strategy Euro Bonds                   | 22.96%                                |
| Robeco European High Yield Bonds                 | 21.62%                                |
| RobecoSAM Euro SDG Credits                       | 15.60%                                |
| RobecoSAM Emerging SDG Credits                   | 18.30%                                |
| Robeco Financial Institutions Bonds              | 13.30%                                |
| Robeco Investment Grade Corporate Bonds          | 20.19%                                |
| Robeco QI Multi Factor Absolute Return           | 9.21%                                 |

#### Amount of assets engaged in each type of SFTs and Total Return Swaps

The following table represents the fair value of assets engaged in each type of SFTs (including Total Return Swaps) in the fund currency.

|   | <b>Amount of assets</b> | <b>% of AUM</b> |
|---|-------------------------|-----------------|
| <b>Robeco BP Global Premium Equities</b>        | <b>EUR</b>              |                 |
| Securities lending                              | 178,119,507             | 4.79%           |
| <b>Robeco QI Global Conservative Equities</b>   | <b>EUR</b>              |                 |
| Securities lending                              | 35,432,901              | 9.11%           |
| <b>Robeco Sustainable Global Stars Equities</b> | <b>EUR</b>              |                 |
| Securities lending                              | 12,987,161              | 3.68%           |
| <b>Robeco Emerging Stars Equities</b>           | <b>EUR</b>              |                 |
| Securities lending                              | 74,345,271              | 4.00%           |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Amount of assets engaged in each type of SFTs and Total Return Swaps (continued)

|  | Amount of assets | % of AUM |
|--|------------------|----------|
| <b>Robeco Emerging Markets Equities</b>                                | <b>EUR</b>       |          |
| Securities lending   | 43,117,781       | 3.51%    |
| <b>Robeco QI Emerging Markets Active Equities</b>                      | <b>EUR</b>       |          |
| Securities lending   | 75,422,553       | 10.20%   |
| <b>Robeco QI Global Momentum Equities</b>                              | <b>EUR</b>       |          |
| Securities lending   | 2,711,365        | 12.80%   |
| <b>Robeco QI Emerging Conservative Equities</b>                        | <b>USD</b>       |          |
| Securities lending   | 115,618,166      | 4.04%    |
| <b>Robeco Emerging Markets Smaller Companies Equities</b>              | <b>USD</b>       |          |
| Securities lending   | 8,802,768        | 11.14%   |
| <b>Robeco QI Global Value Equities</b>                                 | <b>EUR</b>       |          |
| Securities lending   | 16,078,679       | 9.52%    |
| <b>Robeco QI Global Developed Multi-Factor Equities</b>                | <b>EUR</b>       |          |
| Securities lending   | 17,263,796       | 10.69%   |
| <b>Robeco QI Global Developed Conservative Equities</b>                | <b>EUR</b>       |          |
| Securities lending   | 15,135,166       | 8.43%    |
| <b>Robeco QI Global Developed Active Equities</b>                      | <b>EUR</b>       |          |
| Securities lending   | 5,542,234        | 10.14%   |
| <b>Robeco QI Customized Emerging Markets Enhanced Index Equities I</b> | <b>USD</b>       |          |
| Securities lending   | 6,713,361        | 5.85%    |
| <b>Robeco QI Global Quality Equities</b>                               | <b>EUR</b>       |          |
| Securities lending   | 4,622,825        | 10.12%   |
| <b>Robeco QI Global Developed Enhanced Index Equities</b>              | <b>EUR</b>       |          |
| Securities lending   | 3,143,228        | 4.33%    |
| <b>RobecoSAM Global SDG Equities</b>                                   | <b>EUR</b>       |          |
| Securities lending   | 4,646,845        | 6.28%    |
| <b>Robeco Asia-Pacific Equities</b>                                    | <b>EUR</b>       |          |
| Securities lending   | 34,124,669       | 6.82%    |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Amount of assets engaged in each type of SFTs and Total Return Swaps (continued)

|   | Amount of assets | % of AUM |
|---|------------------|----------|
| <b>Robeco Sustainable European Stars Equities</b>           | <b>EUR</b>       |          |
| Securities lending  | 56,780,400       | 3.74%    |
| <b>Robeco QI European Conservative Equities</b>             | <b>EUR</b>       |          |
| Securities lending  | 108,880,993      | 10.19%   |
| <b>Robeco QI US Conservative Equities</b>                   | <b>USD</b>       |          |
| Securities lending  | 6,428,368        | 6.10%    |
| <b>Robeco BP US Premium Equities</b>                        | <b>USD</b>       |          |
| Securities lending  | 150,538,776      | 2.27%    |
| <b>Robeco Chinese Equities</b>                              | <b>EUR</b>       |          |
| Securities lending  | 38,210,347       | 6.78%    |
| <b>Robeco Asian Stars Equities</b>                          | <b>USD</b>       |          |
| Securities lending  | 885,248          | 2.63%    |
| <b>Robeco BP US Large Cap Equities</b>                      | <b>USD</b>       |          |
| Securities lending  | 26,533,423       | 1.00%    |
| <b>Robeco BP US Select Opportunities Equities</b>           | <b>USD</b>       |          |
| Securities lending  | 62,536,894       | 4.03%    |
| <b>Robeco QI Continental European Conservative Equities</b> | <b>EUR</b>       |          |
| Securities lending  | 788,153          | 17.78%   |
| <b>Robeco QI Chinese A-share Active Equities</b>            | <b>CNH</b>       |          |
| Securities lending  | 4,812,913        | 0.42%    |
| <b>Robeco QI Chinese A-share Conservative Equities</b>      | <b>CNH</b>       |          |
| Securities lending  | 600,674          | 1.02%    |
| <b>Robeco QI US Enhanced Index Equities</b>                 | <b>USD</b>       |          |
| Securities lending  | 1,022,889        | 7.64%    |
| <b>Robeco QI European Enhanced Index Equities</b>           | <b>EUR</b>       |          |
| Securities lending  | 233,318          | 6.78%    |
| <b>Robeco New World Financials</b>                          | <b>EUR</b>       |          |
| Securities lending  | 53,989,903       | 2.58%    |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Amount of assets engaged in each type of SFTs and Total Return Swaps (continued)

|   | Amount of assets | % of AUM |
|---|------------------|----------|
| <b>Robeco Sustainable Property Equities</b>             | EUR              |          |
| Securities lending                                      | 59,601,721       | 10.66%   |
| <b>Robeco Global Consumer Trends</b>                    | EUR              |          |
| Securities lending                                      | 264,843,510      | 3.28%    |
| <b>Robeco MegaTrends</b>                                | EUR              |          |
| Securities lending                                      | 4,218,393        | 9.12%    |
| <b>Robeco Digital Innovations</b>                       | EUR              |          |
| Securities lending                                      | 3,589,950        | 4.33%    |
| <b>Robeco FinTech</b>                                   | EUR              |          |
| Securities lending                                      | 117,585,255      | 7.69%    |
| <b>RobecoSAM Circular Economy Equities</b>              | EUR              |          |
| Securities lending                                      | 4,467,516        | 3.22%    |
| <b>RobecoSAM Smart Energy Equities</b>                  | EUR              |          |
| Securities lending                                      | 213,842,814      | 5.97%    |
| <b>RobecoSAM Smart Materials Equities</b>               | EUR              |          |
| Securities lending                                      | 102,820,025      | 5.09%    |
| <b>RobecoSAM Smart Mobility Equities</b>                | EUR              |          |
| Securities lending                                      | 90,321,598       | 9.84%    |
| <b>RobecoSAM Sustainable Healthy Living Equities</b>    | EUR              |          |
| Securities lending                                      | 10,265,115       | 1.59%    |
| <b>RobecoSAM Sustainable Water Equities</b>             | EUR              |          |
| Securities lending                                      | 15,097,105       | 0.56%    |
| <b>RobecoSAM Global Gender Equality Impact Equities</b> | EUR              |          |
| Securities lending                                      | 1,657,645        | 0.66%    |
| <b>Robeco High Yield Bonds</b>                          | EUR              |          |
| Securities lending                                      | 617,981,895      | 6.71%    |
| <b>Robeco Global Credits</b>                            | EUR              |          |
| Securities lending                                      | 119,293,869      | 4.96%    |



## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Amount of assets engaged in each type of SFTs and Total Return Swaps (continued)

|   | Amount of assets | % of AUM |
|---|------------------|----------|
| <b>Robeco QI Dynamic High Yield</b>             | <b>EUR</b>       |          |
| Securities lending                              | 37,810,465       | 29.69%   |
| <b>Robeco QI Global Multi-Factor Credits</b>    | <b>EUR</b>       |          |
| Securities lending                              | 146,557,533      | 11.87%   |
| <b>Robeco QI Global Multi-Factor Bonds</b>      | <b>EUR</b>       |          |
| Securities lending                              | 5,633,604        | 7.36%    |
| <b>Robeco Global Credits – Short Maturity</b>   | <b>EUR</b>       |          |
| Securities lending                              | 72,067,394       | 8.63%    |
| <b>Robeco Corporate Hybrid bonds</b>            | <b>EUR</b>       |          |
| Securities lending                              | 60,576,125       | 21.55%   |
| <b>Robeco QI Global Multi-Factor High Yield</b> | <b>EUR</b>       |          |
| Securities lending                              | 26,997,018       | 11.26%   |
| <b>RobecoSAM SDG Credit Income</b>              | <b>USD</b>       |          |
| Securities lending                              | 156,696,986      | 11.74%   |
| <b>RobecoSAM Global SDG Credits</b>             | <b>EUR</b>       |          |
| Securities lending                              | 194,418,169      | 11.75%   |
| <b>RobecoSAM SDG High Yield Bonds</b>           | <b>EUR</b>       |          |
| Securities lending                              | 21,092,695       | 9.21%    |
| <b>RobecoSAM Climate Global Credits</b>         | <b>EUR</b>       |          |
| Securities lending                              | 2,462,141        | 2.51%    |
| <b>RobecoSAM Climate Global Bonds</b>           | <b>EUR</b>       |          |
| Securities lending                              | 143,126          | 0.33%    |
| <b>Robeco Euro Government Bonds</b>             | <b>EUR</b>       |          |
| Securities lending                              | 99,876,388       | 18.09%   |
| <b>Robeco Euro Credit Bonds</b>                 | <b>EUR</b>       |          |
| Securities lending                              | 156,203,991      | 14.04%   |
| <b>Robeco All Strategy Euro Bonds</b>           | <b>EUR</b>       |          |
| Securities lending                              | 92,757,701       | 21.16%   |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Amount of assets engaged in each type of SFTs and Total Return Swaps (continued)

|  | Amount of assets | % of AUM |
|--|------------------|----------|
| <b>Robeco European High Yield Bonds</b>        | <b>EUR</b>       |          |
| Securities lending                             | 86,741,752       | 20.77%   |
| <b>RobecoSAM Euro SDG Credits</b>              | <b>EUR</b>       |          |
| Securities lending                             | 267,132,837      | 15.17%   |
| <b>RobecoSAM Emerging SDG Credits</b>          | <b>USD</b>       |          |
| Securities lending                             | 18,598,435       | 17.02%   |
| <b>Robeco Financial Institutions Bonds</b>     | <b>EUR</b>       |          |
| Securities lending                             | 317,590,630      | 12.89%   |
| <b>Robeco Investment Grade Corporate Bonds</b> | <b>EUR</b>       |          |
| Securities lending                             | 50,717,770       | 19.73%   |
| <b>Robeco QI Multi Factor Absolute Return</b>  | <b>EUR</b>       |          |
| Securities lending                             | 994,688          | 6.34%    |

#### Concentration Data

##### Ten largest collateral issuers

The following table lists the ten largest issuers by value of non-cash collateral received by the Sub-Funds by way of title transfer collateral arrangement across securities lending transactions, reverse repurchase agreements and Over The Counter (OTC) derivatives transactions (including Total Return Swaps), as at the reporting date.

| Issuer                                   | Collateral Value |
|--|------------------|
|  | EUR              |
| <b>Robeco BP Global Premium Equities</b> |                  |
| US Government                            | 40,430,860       |
| UK Government                            | 35,859,493       |
| French Government                        | 16,013,864       |
| Japanese Government                      | 14,136,512       |
| Belgian Government                       | 7,775,034        |
| Austrian Government                      | 7,198,263        |
| Dutch Government                         | 4,508,446        |
| German Government                        | 3,584,681        |
| Square, Inc.                             | 1,607,248        |
| Coupa Software, Inc.                     | 1,470,976        |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>                                 | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco QI Global Conservative Equities</b> | <b>EUR</b>              |
| US Government                                 | 7,796,371               |
| UK Government                                 | 5,582,347               |
| Japanese Government                           | 4,540,639               |
| French Government                             | 3,021,677               |
| Austrian Government                           | 1,223,500               |
| German Government                             | 806,328                 |
| Belgian Government                            | 504,793                 |
| Dutch Government                              | 268,221                 |
| CA Immobilien Anlagen AG                      | 132,150                 |
| BHP Group Plc                                 | 105,054                 |

| <b>Issuer</b>                                   | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco Sustainable Global Stars Equities</b> | <b>EUR</b>              |
| French Government                               | 4,423,546               |
| UK Government                                   | 3,552,583               |
| US Government                                   | 1,413,458               |
| Japanese Government                             | 1,165,623               |
| Austrian Government                             | 1,071,435               |
| German Government                               | 238,584                 |
| Square, Inc.                                    | 212,354                 |
| Coupa Software, Inc.                            | 194,350                 |
| Dell Technologies                               | 115,512                 |
| Moderna, Inc.                                   | 84,493                  |

| <b>Issuer</b>                         | <b>Collateral Value</b> |
|---------------------------------------|-------------------------|
| <b>Robeco Emerging Stars Equities</b> | <b>EUR</b>              |
| UK Government                         | 18,392,649              |
| French Government                     | 10,583,766              |
| German Government                     | 3,860,830               |
| Austrian Government                   | 3,387,524               |
| Belgian Government                    | 3,135,156               |
| Japanese Government                   | 2,723,128               |
| US Government                         | 2,392,372               |
| Dutch Government                      | 1,151,613               |
| Finnish Government                    | 447,240                 |
| Ping An Insurance Group Co.           | 24,281                  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>                           | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco Emerging Markets Equities</b> | <b>EUR</b>              |
| UK Government                           | 8,975,663               |
| French Government                       | 7,395,383               |
| US Government                           | 4,473,415               |
| Belgian Government                      | 2,396,074               |
| Japanese Government                     | 2,294,020               |
| German Government                       | 1,283,028               |
| Dutch Government                        | 857,280                 |
| Austrian Government                     | 252,303                 |
| Ping An Insurance Group Co.             | 124,172                 |
| Entain Plc                              | 113,887                 |

| <b>Issuer</b>                                     | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco QI Emerging Markets Active Equities</b> | <b>EUR</b>              |
| French Government                                 | 9,873,142               |
| Japanese Government                               | 9,781,318               |
| UK Government                                     | 7,090,014               |
| US Government                                     | 6,231,137               |
| Belgian Government                                | 2,881,944               |
| German Government                                 | 2,647,009               |
| Austrian Government                               | 2,072,314               |
| Dutch Government                                  | 1,115,703               |
| Tencent Holdings Ltd.                             | 935,748                 |
| CA Immobilien Anlagen AG                          | 731,156                 |

| <b>Issuer</b>                             | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco QI Global Momentum Equities</b> | <b>EUR</b>              |
| Japanese Government                       | 657,399                 |
| US Government                             | 644,198                 |
| UK Government                             | 502,692                 |
| French Government                         | 197,775                 |
| Austrian Government                       | 113,501                 |
| German Government                         | 87,368                  |
| Belgian Government                        | 23,523                  |
| Square, Inc.                              | 16,157                  |
| Coupa Software, Inc.                      | 14,788                  |
| Wienerberger AG                           | 14,677                  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>                                   | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco QI Emerging Conservative Equities</b> | <b>USD</b>              |
| UK Government                                   | 15,530,056              |
| French Government                               | 12,140,332              |
| Japanese Government                             | 10,192,455              |
| US Government                                   | 7,743,330               |
| German Government                               | 7,105,014               |
| Austrian Government                             | 5,657,106               |
| Belgian Government                              | 4,823,539               |
| Dutch Government                                | 2,480,341               |
| CA Immobilien Anlagen AG                        | 1,337,295               |
| Siltronic AG                                    | 1,296,706               |

| <b>Issuer</b>   | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco Emerging Markets Smaller Companies Equities</b> | <b>USD</b>              |
| US Government   | 3,324,807               |
| Japanese Government                                       | 1,133,291               |
| UK Government   | 583,372                 |
| Austrian Government                                       | 335,681                 |
| Alibaba Group Holding Ltd.                                | 97,423                  |
| French Government   | 96,736                  |
| Ping An Insurance Group Co.                               | 95,280                  |
| Entain Plc  | 87,389                  |
| Sigmaxyz, Inc.  | 84,963                  |
| Nintendo Co Ltd.  | 82,350                  |

| <b>Issuer</b>                          | <b>Collateral Value</b> |
|--|-------------------------|
| <b>Robeco QI Global Value Equities</b> | <b>EUR</b>              |
| UK Government                          | 3,694,156               |
| Japanese Government                    | 1,903,655               |
| US Government                          | 1,704,359               |
| French Government                      | 1,651,861               |
| German Government                      | 581,734                 |
| Austrian Government                    | 469,471                 |
| Belgian Government                     | 300,379                 |
| Dutch Government                       | 189,332                 |
| Square, Inc.                           | 173,786                 |
| Coupa Software, Inc.                   | 159,052                 |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>   | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco QI Global Developed Multi-Factor Equities</b> | <b>EUR</b>              |
| Japanese Government                                     | 4,923,476               |
| UK Government   | 4,069,517               |
| US Government   | 2,700,990               |
| French Government                                       | 816,628                 |
| Austrian Government                                     | 529,875                 |
| German Government                                       | 314,945                 |
| Belgian Government                                      | 245,669                 |
| Dutch Government  | 158,616                 |
| Square, Inc.  | 97,870                  |
| Coupa Software, Inc.                                    | 89,572                  |

| <b>Issuer</b>   | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco QI Global Developed Conservative Equities</b> | <b>EUR</b>              |
| Japanese Government                                     | 3,541,107               |
| UK Government   | 2,013,110               |
| US Government   | 1,638,332               |
| French Government                                       | 756,912                 |
| Austrian Government                                     | 299,757                 |
| German Government                                       | 291,954                 |
| Belgian Government                                      | 268,922                 |
| Dutch Government  | 203,116                 |
| Suez SA   | 96,593                  |
| Tencent Holdings Ltd.                                   | 96,593                  |

| <b>Issuer</b>                                     | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco QI Global Developed Active Equities</b> | <b>EUR</b>              |
| UK Government                                     | 1,059,809               |
| Japanese Government                               | 952,121                 |
| US Government                                     | 803,792                 |
| French Government                                 | 516,615                 |
| German Government                                 | 174,290                 |
| Austrian Government                               | 98,805                  |
| Belgian Government                                | 94,744                  |
| Square, Inc.                                      | 43,056                  |
| Dutch Government                                  | 39,528                  |
| Coupa Software, Inc.                              | 39,405                  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>  | <b>Collateral Value</b> |
|--|-------------------------|
| <b>Robeco QI Customized Emerging Markets Enhanced Index Equities I</b> | <b>USD</b>              |
| Japanese Government  | 1,931,640               |
| UK Government  | 887,135                 |
| French Government  | 744,146                 |
| US Government  | 493,006                 |
| Belgian Government   | 281,843                 |
| Austrian Government  | 221,536                 |
| German Government  | 159,086                 |
| Dutch Government   | 93,652                  |
| CA Immobilien Anlagen AG   | 28,632                  |
| Siltronic AG   | 28,358                  |

| <b>Issuer</b>                            | <b>Collateral Value</b> |
|--|-------------------------|
| <b>Robeco QI Global Quality Equities</b> | <b>EUR</b>              |
| US Government                            | 956,995                 |
| Japanese Government                      | 953,746                 |
| UK Government                            | 745,195                 |
| French Government                        | 176,025                 |
| Austrian Government                      | 106,887                 |
| German Government                        | 102,661                 |
| Belgian Government                       | 82,689                  |
| Dutch Government                         | 53,224                  |
| Alibaba Group Holding Ltd.               | 16,905                  |
| Ping An Insurance Group Co.              | 16,493                  |

| <b>Issuer</b>   | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco QI Global Developed Enhanced Index Equities</b> | <b>EUR</b>              |
| Japanese Government                                       | 696,243                 |
| UK Government   | 579,224                 |
| US Government   | 557,768                 |
| French Government   | 440,416                 |
| Austrian Government                                       | 119,734                 |
| German Government   | 108,649                 |
| Belgian Government  | 85,074                  |
| Dutch Government  | 46,730                  |
| Square, Inc.  | 22,340                  |
| Coupa Software, Inc.                                      | 20,446                  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>                        | <b>Collateral Value</b> |
|--------------------------------------|-------------------------|
| <b>RobecoSAM Global SDG Equities</b> | <b>EUR</b>              |
| Japanese Government                  | 2,016,632               |
| French Government                    | 1,099,288               |
| Belgian Government                   | 395,087                 |
| US Government                        | 376,882                 |
| Austrian Government                  | 204,819                 |
| Dutch Government                     | 196,386                 |
| German Government                    | 146,248                 |
| UK Government                        | 123,183                 |
| Finnish Government                   | 886                     |

| <b>Issuer</b>                       | <b>Collateral Value</b> |
|-------------------------------------|-------------------------|
| <b>Robeco Asia-Pacific Equities</b> | <b>EUR</b>              |
| US Government                       | 10,888,077              |
| Japanese Government                 | 6,666,727               |
| French Government                   | 5,365,914               |
| UK Government                       | 5,167,640               |
| German Government                   | 3,472,955               |
| Austrian Government                 | 973,990                 |
| Dutch Government                    | 928,807                 |
| Belgian Government                  | 726,035                 |
| Finnish Government                  | 70,804                  |
| Ping An Insurance Group Co.         | 25,808                  |

| <b>Issuer</b>                                     | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco Sustainable European Stars Equities</b> | <b>EUR</b>              |
| Japanese Government                               | 41,039,284              |
| Belgian Government                                | 4,267,427               |
| UK Government                                     | 2,192,517               |
| French Government                                 | 1,510,305               |
| Dutch Government                                  | 1,192,867               |
| US Government                                     | 25,719                  |
| Finnish Government                                | 19,328                  |
| German Government                                 | 16,613                  |

| <b>Issuer</b>                                   | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco QI European Conservative Equities</b> | <b>EUR</b>              |
| Japanese Government                             | 22,538,487              |
| US Government                                   | 16,005,998              |
| UK Government                                   | 15,002,825              |
| French Government                               | 8,170,847               |
| Belgian Government                              | 3,900,386               |
| Austrian Government                             | 3,397,787               |
| Dutch Government                                | 1,674,660               |
| German Government                               | 1,199,583               |
| Finnish Government                              | 212,242                 |
| Republic First Bancorp, Inc.                    | 12,928                  |



## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>                             | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco QI US Conservative Equities</b> | <b>USD</b>              |
| UK Government                             | 2,339,458               |
| Japanese Government                       | 1,534,600               |
| US Government                             | 661,715                 |
| Austrian Government                       | 162,147                 |
| Square, Inc.                              | 132,392                 |
| Coupa Software, Inc.                      | 121,167                 |
| Dell Technologies                         | 72,016                  |
| Moderna, Inc.                             | 52,677                  |
| Invitation Homes, Inc.                    | 33,151                  |
| VMware, Inc.                              | 32,817                  |

| <b>Issuer</b>                        | <b>Collateral Value</b> |
|--------------------------------------|-------------------------|
| <b>Robeco BP US Premium Equities</b> | <b>USD</b>              |
| UK Government                        | 55,341,886              |
| Japanese Government                  | 32,031,761              |
| French Government                    | 9,347,662               |
| German Government                    | 7,905,938               |
| US Government                        | 4,157,136               |
| Austrian Government                  | 3,359,132               |
| Square, Inc.                         | 3,345,660               |
| Coupa Software, Inc.                 | 3,061,995               |
| Dell Technologies                    | 1,819,908               |
| Moderna, Inc.                        | 1,331,191               |

| <b>Issuer</b>                  | <b>Collateral Value</b> |
|--------------------------------|-------------------------|
| <b>Robeco Chinese Equities</b> | <b>EUR</b>              |
| US Government                  | 6,790,487               |
| French Government              | 5,110,522               |
| Japanese Government            | 4,623,814               |
| UK Government                  | 3,441,658               |
| Belgian Government             | 2,858,181               |
| Dutch Government               | 1,474,021               |
| German Government              | 734,122                 |
| Austrian Government            | 477,881                 |
| Finnish Government             | 25,699                  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>                      | <b>Collateral Value</b> |
|------------------------------------|-------------------------|
| <b>Robeco Asian Stars Equities</b> | <b>USD</b>              |
| US Government                      | 467,201                 |
| French Government                  | 127,494                 |
| Japanese Government                | 118,439                 |
| German Government                  | 45,538                  |
| Austrian Government                | 33,177                  |
| Dutch Government                   | 16,615                  |
| CA Immobilien Anlagen AG           | 8,728                   |
| Grandvision NV                     | 8,728                   |
| Erste Group Bank AG                | 8,728                   |
| Zurich Insurance Group AG          | 8,298                   |

| <b>Issuer</b>                          | <b>Collateral Value</b> |
|--|-------------------------|
| <b>Robeco BP US Large Cap Equities</b> | <b>USD</b>              |
| UK Government                          | 10,818,654              |
| Japanese Government                    | 4,959,601               |
| US Government                          | 973,496                 |
| Square, Inc.                           | 732,717                 |
| Coupa Software, Inc.                   | 670,593                 |
| Austrian Government                    | 520,107                 |
| Dell Technologies                      | 398,570                 |
| Moderna, Inc.                          | 291,538                 |
| Invitation Homes, Inc.                 | 183,473                 |
| VMware, Inc.                           | 181,626                 |

| <b>Issuer</b>                                     | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco BP US Select Opportunities Equities</b> | <b>USD</b>              |
| Japanese Government                               | 15,535,327              |
| UK Government                                     | 13,968,622              |
| US Government                                     | 11,390,016              |
| Austrian Government                               | 1,629,171               |
| French Government                                 | 578,133                 |
| Square, Inc.                                      | 431,257                 |
| Coupa Software, Inc.                              | 394,692                 |
| Dell Technologies                                 | 234,587                 |
| Moderna, Inc.                                     | 171,591                 |
| German Government                                 | 121,734                 |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>   | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco QI Continental European Conservative Equities</b> | <b>EUR</b>              |
| Japanese Government   | 330,272                 |
| US Government   | 133,469                 |
| French Government   | 73,916                  |
| UK Government   | 60,490                  |
| Belgian Government  | 42,650                  |
| Dutch Government  | 17,592                  |
| Austrian Government   | 10,394                  |
| German Government   | 10,352                  |
| Finnish Government  | 1,830                   |

| <b>Issuer</b>                                    | <b>Collateral Value</b> |
|--|-------------------------|
| <b>Robeco QI Chinese A-share Active Equities</b> | <b>CNH</b>              |
| US Government                                    | 2,369,755               |
| Japanese Government                              | 2,368,951               |
| French Government                                | 218,327                 |
| Belgian Government                               | 122,410                 |
| Dutch Government                                 | 20,659                  |
| Finnish Government                               | 11,013                  |
| UK Government                                    | 7,456                   |

| <b>Issuer</b>  | <b>Collateral Value</b> |
|--|-------------------------|
| <b>Robeco QI Chinese A-share Conservative Equities</b> | <b>CNH</b>              |
| US Government  | 638,448                 |

| <b>Issuer</b>                               | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco QI US Enhanced Index Equities</b> | <b>USD</b>              |
| Japanese Government                         | 453,194                 |
| UK Government                               | 287,085                 |
| French Government                           | 93,653                  |
| Austrian Government                         | 47,940                  |
| German Government                           | 37,594                  |
| US Government                               | 34,760                  |
| Dutch Government                            | 13,648                  |
| Square, Inc.                                | 1,305                   |
| Coupa Software, Inc.                        | 1,194                   |
| Dell Technologies                           | 710                     |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>                                     | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco QI European Enhanced Index Equities</b> | <b>EUR</b>              |
| French Government                                 | 56,975                  |
| US Government                                     | 35,733                  |
| UK Government                                     | 15,310                  |
| Japanese Government                               | 14,253                  |
| Belgian Government                                | 13,120                  |
| Austrian Government                               | 12,759                  |
| Dutch Government                                  | 4,292                   |
| German Government                                 | 3,983                   |
| Finnish Government                                | 2,555                   |

| <b>Issuer</b>                      | <b>Collateral Value</b> |
|------------------------------------|-------------------------|
| <b>Robeco New World Financials</b> | <b>EUR</b>              |
| US Government                      | 14,554,522              |
| Japanese Government                | 6,800,484               |
| UK Government                      | 3,661,631               |
| Austrian Government                | 764,614                 |
| French Government                  | 692,409                 |
| Belgian Government                 | 131,292                 |
| German Government                  | 65,214                  |
| Dutch Government                   | 43,861                  |
| Finnish Government                 | 11,664                  |

| <b>Issuer</b>                               | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco Sustainable Property Equities</b> | <b>EUR</b>              |
| UK Government                               | 11,220,334              |
| French Government                           | 11,049,984              |
| Japanese Government                         | 9,542,819               |
| Belgian Government                          | 3,842,518               |
| Austrian Government                         | 2,231,177               |
| Finnish Government                          | 1,291,672               |
| US Government                               | 727,840                 |
| Square, Inc.                                | 546,985                 |
| German Government                           | 528,699                 |
| Coupa Software, Inc.                        | 500,608                 |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>                        | <b>Collateral Value</b> |
|--------------------------------------|-------------------------|
| <b>Robeco Global Consumer Trends</b> | <b>EUR</b>              |
| UK Government                        | 106,367,357             |
| Japanese Government                  | 35,486,987              |
| French Government                    | 17,563,843              |
| Austrian Government                  | 10,709,242              |
| Square, Inc.                         | 6,498,318               |
| US Government                        | 6,288,080               |
| Coupa Software, Inc.                 | 5,947,351               |
| Dell Technologies                    | 3,534,831               |
| Moderna, Inc.                        | 2,585,589               |
| German Government                    | 2,560,287               |

| <b>Issuer</b>            | <b>Collateral Value</b> |
|--------------------------|-------------------------|
| <b>Robeco MegaTrends</b> | <b>EUR</b>              |
| UK Government            | 719,127                 |
| Japanese Government      | 555,964                 |
| US Government            | 472,798                 |
| Square, Inc.             | 46,633                  |
| Coupa Software, Inc.     | 42,679                  |
| Austrian Government      | 37,848                  |
| Belgian Government       | 32,609                  |
| Dell Technologies        | 25,367                  |
| Moderna, Inc.            | 18,555                  |
| French Government        | 12,718                  |

| <b>Issuer</b>                     | <b>Collateral Value</b> |
|-----------------------------------|-------------------------|
| <b>Robeco Digital Innovations</b> | <b>EUR</b>              |
| Japanese Government               | 2,738,194               |
| French Government                 | 339,536                 |
| US Government                     | 166,143                 |
| German Government                 | 158,724                 |
| UK Government                     | 111,535                 |
| Belgian Government                | 87,749                  |
| Dutch Government                  | 48,250                  |
| Austrian Government               | 19,661                  |
| Finnish Government                | 8,131                   |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>         | <b>Collateral Value</b> |
|-----------------------|-------------------------|
| <b>Robeco FinTech</b> | <b>EUR</b>              |
| US Government         | 29,966,666              |
| UK Government         | 29,495,679              |
| Japanese Government   | 16,938,646              |
| French Government     | 5,181,100               |
| Austrian Government   | 3,783,075               |
| Belgian Government    | 1,745,747               |
| Square, Inc.          | 1,332,469               |
| Coupa Software, Inc.  | 1,219,495               |
| Dutch Government      | 1,013,867               |
| German Government     | 896,112                 |

| <b>Issuer</b>                              | <b>Collateral Value</b> |
|--|-------------------------|
| <b>RobecoSAM Circular Economy Equities</b> | <b>EUR</b>              |
| Japanese Government                        | 2,059,147               |
| French Government                          | 316,550                 |
| Belgian Government                         | 60,072                  |
| US Government                              | 25,750                  |
| Austrian Government                        | 14,111                  |
| German Government                          | 12,022                  |
| Finnish Government                         | 11,868                  |
| UK Government                              | 7,079                   |
| Dutch Government                           | 101                     |

| <b>Issuer</b>                          | <b>Collateral Value</b> |
|--|-------------------------|
| <b>RobecoSAM Smart Energy Equities</b> | <b>EUR</b>              |
| Belgian Government                     | 48,023,889              |
| Japanese Government                    | 45,302,188              |
| French Government                      | 41,639,557              |
| UK Government                          | 23,134,959              |
| US Government                          | 17,609,323              |
| Dutch Government                       | 16,356,485              |
| German Government                      | 7,013,727               |
| Austrian Government                    | 5,053,835               |
| Finnish Government                     | 4,610,187               |
| Aggreko Plc                            | 21,187                  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>                             | <b>Collateral Value</b> |
|---|-------------------------|
| <b>RobecoSAM Smart Materials Equities</b> | <b>EUR</b>              |
| US Government                             | 56,486,751              |
| French Government                         | 14,199,571              |
| Japanese Government                       | 12,961,387              |
| German Government                         | 8,231,095               |
| Dutch Government                          | 3,453,535               |
| UK Government                             | 3,143,574               |
| Austrian Government                       | 3,127,453               |
| Belgian Government                        | 2,160,829               |
| Finnish Government                        | 449,062                 |

| <b>Issuer</b>                            | <b>Collateral Value</b> |
|--|-------------------------|
| <b>RobecoSAM Smart Mobility Equities</b> | <b>EUR</b>              |
| US Government                            | 36,207,910              |
| French Government                        | 12,083,509              |
| Belgian Government                       | 11,894,393              |
| Japanese Government                      | 10,846,978              |
| Dutch Government                         | 6,153,732               |
| German Government                        | 5,216,238               |
| UK Government                            | 4,269,436               |
| Austrian Government                      | 1,563,736               |
| Finnish Government                       | 955,144                 |

| <b>Issuer</b>  | <b>Collateral Value</b> |
|--|-------------------------|
| <b>RobecoSAM Sustainable Healthy Living Equities</b> | <b>EUR</b>              |
| Japanese Government                                  | 2,653,048               |
| UK Government  | 1,924,670               |
| French Government                                    | 1,806,492               |
| Austrian Government                                  | 1,624,187               |
| German Government                                    | 1,427,018               |
| Belgian Government                                   | 537,511                 |
| US Government  | 470,729                 |
| Dutch Government                                     | 275,447                 |
| Finnish Government                                   | 170,443                 |

| <b>Issuer</b>                               | <b>Collateral Value</b> |
|---|-------------------------|
| <b>RobecoSAM Sustainable Water Equities</b> | <b>EUR</b>              |
| Japanese Government                         | 7,448,478               |
| UK Government                               | 2,552,777               |
| French Government                           | 1,818,474               |
| German Government                           | 1,016,319               |
| Belgian Government                          | 1,005,987               |
| Austrian Government                         | 911,506                 |
| Dutch Government                            | 503,846                 |
| US Government                               | 386,558                 |
| Finnish Government                          | 82,174                  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>   | <b>Collateral Value</b> |
|---|-------------------------|
| <b>RobecoSAM Global Gender Equality Impact Equities</b> | <b>EUR</b>              |
| Japanese Government                                     | 612,165                 |
| French Government                                       | 65,366                  |
| Belgian Government                                      | 15,569                  |
| Finnish Government                                      | 3,496                   |
| US Government   | 1,074                   |

| <b>Issuer</b>                  | <b>Collateral Value</b> |
|--------------------------------|-------------------------|
| <b>Robeco High Yield Bonds</b> | <b>EUR</b>              |
| French Government              | 184,823,650             |
| US Government                  | 99,544,153              |
| German Government              | 80,775,659              |
| Belgian Government             | 37,385,639              |
| Austrian Government            | 19,958,776              |
| Dutch Government               | 8,430,942               |
| Finnish Government             | 4,753,332               |
| UK Government                  | 3,107,407               |
| Japanese Government            | 2,453,561               |
| Centuria Capital Group         | 342,575                 |

| <b>Issuer</b>                | <b>Collateral Value</b> |
|------------------------------|-------------------------|
| <b>Robeco Global Credits</b> | <b>EUR</b>              |
| French Government            | 40,020,609              |
| US Government                | 21,711,247              |
| German Government            | 15,433,432              |
| Belgian Government           | 6,547,051               |
| Austrian Government          | 3,542,471               |
| Japanese Government          | 1,502,377               |
| Finnish Government           | 950,310                 |
| Dutch Government             | 824,520                 |
| UK Government                | 58,567                  |

| <b>Issuer</b>                       | <b>Collateral Value</b> |
|-------------------------------------|-------------------------|
| <b>Robeco QI Dynamic High Yield</b> | <b>EUR</b>              |
| Australian Government               | 7,240,408               |
| UK Government                       | 6,554,577               |
| Japanese Government                 | 5,423,997               |
| German Government                   | 4,695,258               |
| French Government                   | 4,010,193               |
| Belgian Government                  | 2,230,789               |
| Austrian Government                 | 1,665,906               |
| Dutch Government                    | 1,419,951               |
| Finnish Government                  | 1,007,192               |
| US Government                       | 2,761                   |



## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>                                | <b>Collateral Value</b> |
|--|-------------------------|
| <b>Robeco QI Global Multi-Factor Credits</b> | <b>EUR</b>              |
| French Government                            | 36,043,019              |
| US Government                                | 30,031,214              |
| German Government                            | 15,475,039              |
| Belgian Government                           | 6,380,619               |
| Austrian Government                          | 3,551,215               |
| Dutch Government                             | 2,015,214               |
| Japanese Government                          | 791,877                 |
| Finnish Government                           | 680,518                 |
| UK Government                                | 565,693                 |

| <b>Issuer</b>                              | <b>Collateral Value</b> |
|--|-------------------------|
| <b>Robeco QI Global Multi-Factor Bonds</b> | <b>EUR</b>              |
| UK Government                              | 4,044,092               |

| <b>Issuer</b>                                 | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco Global Credits – Short Maturity</b> | <b>EUR</b>              |
| French Government                             | 19,351,933              |
| German Government                             | 10,863,918              |
| Belgian Government                            | 5,997,354               |
| US Government                                 | 5,913,249               |
| Austrian Government                           | 2,523,481               |
| Finnish Government                            | 1,311,475               |
| Dutch Government                              | 577,029                 |
| UK Government                                 | 526,279                 |

| <b>Issuer</b>                        | <b>Collateral Value</b> |
|--------------------------------------|-------------------------|
| <b>Robeco Corporate Hybrid bonds</b> | <b>EUR</b>              |
| French Government                    | 23,038,372              |
| German Government                    | 11,100,791              |
| Belgian Government                   | 5,535,033               |
| US Government                        | 5,534,059               |
| Austrian Government                  | 3,074,175               |
| Finnish Government                   | 539,451                 |
| UK Government                        | 371,187                 |
| Dutch Government                     | 228,635                 |

| <b>Issuer</b>                                   | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco QI Global Multi-Factor High Yield</b> | <b>EUR</b>              |
| French Government                               | 8,670,625               |
| German Government                               | 4,209,739               |
| US Government                                   | 1,730,502               |
| Belgian Government                              | 1,530,392               |
| Austrian Government                             | 1,046,050               |
| Dutch Government                                | 497,342                 |
| Finnish Government                              | 249,449                 |
| UK Government                                   | 128,736                 |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>                      | <b>Collateral Value</b> |
|------------------------------------|-------------------------|
| <b>RobecoSAM SDG Credit Income</b> | <b>USD</b>              |
| French Government                  | 51,571,703              |
| German Government                  | 26,663,178              |
| US Government                      | 11,147,831              |
| Belgian Government                 | 11,020,415              |
| Japanese Government                | 6,459,707               |
| Austrian Government                | 6,077,540               |
| Dutch Government                   | 2,012,467               |
| Finnish Government                 | 1,355,649               |
| UK Government                      | 843,109                 |

| <b>Issuer</b>                       | <b>Collateral Value</b> |
|-------------------------------------|-------------------------|
| <b>RobecoSAM Global SDG Credits</b> | <b>EUR</b>              |
| French Government                   | 60,259,120              |
| German Government                   | 25,809,266              |
| Belgian Government                  | 12,492,126              |
| Austrian Government                 | 6,894,959               |
| US Government                       | 5,424,119               |
| Dutch Government                    | 3,782,421               |
| Finnish Government                  | 1,390,236               |
| Japanese Government                 | 1,146,977               |
| UK Government                       | 826,554                 |

| <b>Issuer</b>                         | <b>Collateral Value</b> |
|---------------------------------------|-------------------------|
| <b>RobecoSAM SDG High Yield Bonds</b> | <b>EUR</b>              |
| French Government                     | 7,520,298               |
| German Government                     | 4,625,863               |
| Belgian Government                    | 1,509,359               |
| Austrian Government                   | 888,697                 |
| Dutch Government                      | 769,037                 |
| Finnish Government                    | 406,586                 |
| UK Government                         | 28,993                  |
| US Government                         | 14,903                  |

| <b>Issuer</b>                           | <b>Collateral Value</b> |
|---|-------------------------|
| <b>RobecoSAM Climate Global Credits</b> | <b>EUR</b>              |
| French Government                       | 697,345                 |
| German Government                       | 524,783                 |
| Dutch Government                        | 88,774                  |
| Austrian Government                     | 63,034                  |
| Belgian Government                      | 54,668                  |
| Finnish Government                      | 33,407                  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>                       | <b>Collateral Value</b> |
|-------------------------------------|-------------------------|
| <b>Robeco Euro Government Bonds</b> | <b>EUR</b>              |
| French Government                   | 41,323,394              |
| German Government                   | 27,006,786              |
| Belgian Government                  | 11,348,455              |
| Finnish Government                  | 7,559,151               |
| Austrian Government                 | 3,975,262               |
| Dutch Government                    | 2,275,934               |
| UK Government                       | 724,557                 |

| <b>Issuer</b>                   | <b>Collateral Value</b> |
|---------------------------------|-------------------------|
| <b>Robeco Euro Credit Bonds</b> | <b>EUR</b>              |
| French Government               | 47,394,311              |
| German Government               | 29,473,490              |
| Belgian Government              | 13,310,719              |
| Austrian Government             | 7,123,094               |
| US Government                   | 4,417,117               |
| Finnish Government              | 2,367,004               |
| UK Government                   | 2,092,354               |
| Dutch Government                | 1,699,540               |
| Japanese Government             | 1,095,704               |

| <b>Issuer</b>                         | <b>Collateral Value</b> |
|---------------------------------------|-------------------------|
| <b>Robeco All Strategy Euro Bonds</b> | <b>EUR</b>              |
| French Government                     | 36,018,968              |
| German Government                     | 21,384,626              |
| Belgian Government                    | 10,838,838              |
| Finnish Government                    | 5,717,209               |
| Austrian Government                   | 4,790,062               |
| Dutch Government                      | 2,389,866               |
| UK Government                         | 985,816                 |

| <b>Issuer</b>                           | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco European High Yield Bonds</b> | <b>EUR</b>              |
| French Government                       | 34,255,250              |
| German Government                       | 16,424,015              |
| Belgian Government                      | 8,628,289               |
| Austrian Government                     | 4,274,521               |
| Japanese Government                     | 3,149,595               |
| US Government                           | 3,016,875               |
| Dutch Government                        | 2,193,901               |
| Finnish Government                      | 900,000                 |
| UK Government                           | 607,568                 |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>                     | <b>Collateral Value</b> |
|-----------------------------------|-------------------------|
| <b>RobecoSAM Euro SDG Credits</b> | <b>EUR</b>              |
| French Government                 | 92,749,161              |
| German Government                 | 52,805,222              |
| Belgian Government                | 26,999,705              |
| Austrian Government               | 12,557,801              |
| US Government                     | 10,543,526              |
| Finnish Government                | 4,379,023               |
| UK Government                     | 4,315,763               |
| Japanese Government               | 3,786,243               |
| Dutch Government                  | 2,378,857               |

| <b>Issuer</b>                         | <b>Collateral Value</b> |
|---------------------------------------|-------------------------|
| <b>RobecoSAM Emerging SDG Credits</b> | <b>USD</b>              |
| French Government                     | 6,128,372               |
| German Government                     | 4,131,520               |
| US Government                         | 1,485,934               |
| Belgian Government                    | 1,171,237               |
| Japanese Government                   | 753,718                 |
| Austrian Government                   | 623,060                 |
| Dutch Government                      | 281,108                 |
| Finnish Government                    | 161,281                 |
| UK Government                         | 125,442                 |

| <b>Issuer</b>                              | <b>Collateral Value</b> |
|--|-------------------------|
| <b>Robeco Financial Institutions Bonds</b> | <b>EUR</b>              |
| French Government                          | 112,903,786             |
| German Government                          | 65,280,815              |
| Belgian Government                         | 33,922,121              |
| US Government                              | 16,076,795              |
| Austrian Government                        | 14,336,153              |
| Dutch Government                           | 11,005,080              |
| Finnish Government                         | 3,557,200               |
| UK Government                              | 3,462,398               |
| Japanese Government                        | 2,253,320               |

| <b>Issuer</b>                                  | <b>Collateral Value</b> |
|--|-------------------------|
| <b>Robeco Investment Grade Corporate Bonds</b> | <b>EUR</b>              |
| French Government                              | 19,552,744              |
| German Government                              | 10,395,334              |
| Belgian Government                             | 4,045,824               |
| Austrian Government                            | 2,232,588               |
| Dutch Government                               | 1,114,983               |
| Finnish Government                             | 495,611                 |
| US Government                                  | 421,109                 |
| UK Government                                  | 326,882                 |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Concentration Data (continued)

##### Ten largest collateral issuers (continued)

| <b>Issuer</b>                                 | <b>Collateral Value</b> |
|---|-------------------------|
| <b>Robeco QI Multi Factor Absolute Return</b> | <b>EUR</b>              |
| Japanese Government                           | 288,066                 |
| UK Government                                 | 187,377                 |
| US Government                                 | 179,519                 |
| French Government                             | 68,915                  |
| Austrian Government                           | 36,280                  |
| German Government                             | 27,607                  |
| Belgian Government                            | 11,659                  |
| Dutch Government                              | 8,759                   |
| Grandvision NV                                | 4,488                   |
| CA Immobilien Anlagen AG                      | 4,459                   |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Top ten counterparties

The following table provides details of the top ten counterparties (based on gross volume of outstanding transactions), in respect of SFTs and Total Return Swaps, as at the reporting date.

| Counterparty                                    | Outstanding Transactions |
|---|--------------------------|
| <b>Robeco BP Global Premium Equities</b>        | <b>EUR</b>               |
| <b>Securities lending</b>                       |                          |
| Barclays  | 59,208,490               |
| Goldman Sachs                                   | 48,468,469               |
| J.P. Morgan                                     | 41,778,841               |
| UBS   | 9,688,785                |
| Citi  | 7,291,166                |
| Credit Suisse                                   | 6,104,230                |
| Merrill Lynch                                   | 3,397,119                |
| Morgan Stanley                                  | 1,653,726                |
| BNP Paribas                                     | 505,035                  |
| Wells Fargo                                     | 23,646                   |
| <b>Robeco QI Global Conservative Equities</b>   | <b>EUR</b>               |
| <b>Securities lending</b>                       |                          |
| Credit Suisse                                   | 10,719,144               |
| Goldman Sachs                                   | 5,777,611                |
| Citi  | 5,126,152                |
| Merrill Lynch                                   | 3,548,126                |
| UBS   | 3,269,244                |
| Barclays  | 2,453,055                |
| J.P. Morgan                                     | 2,340,747                |
| Morgan Stanley                                  | 1,494,336                |
| Societe Generale                                | 586,805                  |
| Deutsche Bank                                   | 84,997                   |
| <b>Robeco Sustainable Global Stars Equities</b> | <b>EUR</b>               |
| <b>Securities lending</b>                       |                          |
| Citi  | 6,487,469                |
| Barclays  | 4,296,495                |
| Credit Suisse                                   | 2,124,097                |
| Morgan Stanley                                  | 75,778                   |
| UBS   | 3,322                    |
| <b>Robeco Emerging Stars Equities</b>           | <b>EUR</b>               |
| <b>Securities lending</b>                       |                          |
| Morgan Stanley                                  | 26,347,522               |
| Merrill Lynch                                   | 21,311,133               |
| UBS   | 14,589,897               |
| Goldman Sachs                                   | 11,676,491               |
| Nomura  | 420,228                  |
| <b>Robeco Emerging Markets Equities</b>         | <b>EUR</b>               |
| <b>Securities lending</b>                       |                          |
| Merrill Lynch                                   | 14,261,489               |
| Morgan Stanley                                  | 12,581,277               |
| Goldman Sachs                                   | 10,258,612               |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Top ten counterparties (continued)

| Counterparty  | Outstanding Transactions |
|---|--------------------------|
| <b>Robeco Emerging Markets Equities (continued)</b>       | <b>EUR</b>               |
| <b>Securities lending (continued)</b>                     |                          |
| Credit Suisse   | 3,867,362                |
| Nomura  | 2,149,041                |
| <b>Robeco QI Emerging Markets Active Equities</b>         | <b>EUR</b>               |
| <b>Securities lending</b>                                 |                          |
| Merrill Lynch   | 15,031,993               |
| J.P. Morgan   | 12,483,151               |
| Morgan Stanley  | 9,775,769                |
| Nomura  | 8,925,238                |
| Barclays  | 7,893,501                |
| Goldman Sachs   | 7,148,818                |
| UBS   | 4,674,746                |
| Citi  | 4,566,750                |
| Credit Suisse   | 2,953,611                |
| HSBC  | 1,132,308                |
| <b>Robeco QI Global Momentum Equities</b>                 | <b>EUR</b>               |
| <b>Securities lending</b>                                 |                          |
| Credit Suisse   | 1,178,324                |
| Barclays  | 547,761                  |
| Merrill Lynch   | 424,248                  |
| Citi  | 231,333                  |
| Goldman Sachs   | 158,210                  |
| UBS   | 108,750                  |
| Wells Fargo   | 62,739                   |
| <b>Robeco QI Emerging Conservative Equities</b>           | <b>USD</b>               |
| <b>Securities lending</b>                                 |                          |
| Morgan Stanley  | 28,430,709               |
| UBS   | 21,249,725               |
| Credit Suisse   | 18,619,611               |
| Merrill Lynch   | 12,191,952               |
| J.P. Morgan   | 11,080,635               |
| Nomura  | 9,784,306                |
| Goldman Sachs   | 5,937,940                |
| HSBC  | 3,286,007                |
| Deutsche Bank   | 2,594,982                |
| Barclays  | 1,605,620                |
| <b>Robeco Emerging Markets Smaller Companies Equities</b> | <b>USD</b>               |
| <b>Securities lending</b>                                 |                          |
| Goldman Sachs   | 3,518,257                |
| Credit Suisse   | 2,758,688                |
| Nomura  | 1,649,017                |
| Morgan Stanley  | 331,334                  |
| Merrill Lynch   | 201,389                  |
| Barclays  | 153,226                  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Top ten counterparties (continued)

| Counterparty  | Outstanding Transactions |
|---|--------------------------|
| <b>Robeco Emerging Markets Smaller Companies Equities (continued)</b> | <b>USD</b>               |
| <b>Securities lending (continued)</b>                                 |                          |
| BNP Paribas   | 110,467                  |
| J.P. Morgan   | 80,390                   |
| <b>Robeco QI Global Value Equities</b>                                | <b>EUR</b>               |
| <b>Securities lending</b>   |                          |
| Barclays  | 3,720,909                |
| Credit Suisse   | 2,407,372                |
| UBS   | 2,233,069                |
| Citi  | 1,707,170                |
| Goldman Sachs   | 1,472,204                |
| Merrill Lynch   | 1,414,113                |
| J.P. Morgan   | 1,344,953                |
| Deutsche Bank   | 716,665                  |
| HSBC  | 696,909                  |
| Wells Fargo   | 242,445                  |
| <b>Robeco QI Global Developed Multi-Factor Equities</b>               | <b>EUR</b>               |
| <b>Securities lending</b>   |                          |
| Credit Suisse   | 7,185,654                |
| Barclays  | 2,407,399                |
| Goldman Sachs   | 1,580,141                |
| Merrill Lynch   | 1,542,216                |
| UBS   | 1,439,413                |
| Citi  | 1,387,550                |
| J.P. Morgan   | 697,667                  |
| Wells Fargo   | 428,359                  |
| Morgan Stanley  | 373,234                  |
| HSBC  | 112,157                  |
| <b>Robeco QI Global Developed Conservative Equities</b>               | <b>EUR</b>               |
| <b>Securities lending</b>   |                          |
| Goldman Sachs   | 3,850,736                |
| Credit Suisse   | 2,483,170                |
| J.P. Morgan   | 2,200,013                |
| Merrill Lynch   | 1,612,653                |
| Citi  | 1,357,025                |
| Morgan Stanley  | 1,282,713                |
| Barclays  | 959,444                  |
| UBS   | 659,378                  |
| Macquarie Bank  | 490,912                  |
| HSBC  | 234,811                  |
| <b>Robeco QI Global Developed Active Equities</b>                     | <b>EUR</b>               |
| <b>Securities lending</b>   |                          |
| Credit Suisse   | 1,000,189                |
| Barclays  | 836,410                  |



## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Top ten counterparties (continued)

| Counterparty   | Outstanding Transactions |
|--|--------------------------|
| <b>Robeco QI Global Developed Active Equities (continued)</b>          | <b>EUR</b>               |
| <b>Securities lending (continued)</b>                                  |                          |
| Merrill Lynch  | 765,407                  |
| Wells Fargo  | 673,739                  |
| Goldman Sachs  | 549,844                  |
| UBS  | 483,595                  |
| BNP Paribas  | 350,354                  |
| Morgan Stanley   | 258,475                  |
| Citi   | 199,663                  |
| J.P. Morgan  | 189,501                  |
| <b>Robeco QI Customized Emerging Markets Enhanced Index Equities I</b> | <b>USD</b>               |
| <b>Securities lending</b>  |                          |
| Morgan Stanley   | 1,618,696                |
| Merrill Lynch  | 1,431,389                |
| Credit Suisse  | 1,137,187                |
| Barclays   | 993,038                  |
| Nomura   | 411,119                  |
| Goldman Sachs  | 293,717                  |
| Citi   | 246,365                  |
| J.P. Morgan  | 217,815                  |
| UBS  | 121,954                  |
| Wells Fargo  | 85,331                   |
| <b>Robeco QI Global Quality Equities</b>                               | <b>EUR</b>               |
| <b>Securities lending</b>  |                          |
| Credit Suisse  | 1,257,425                |
| Merrill Lynch  | 565,453                  |
| J.P. Morgan  | 461,130                  |
| UBS  | 430,101                  |
| Citi   | 416,406                  |
| Morgan Stanley   | 376,882                  |
| Barclays   | 336,646                  |
| Nomura   | 285,441                  |
| Wells Fargo  | 234,018                  |
| HSBC   | 175,838                  |
| <b>Robeco QI Global Developed Enhanced Index Equities</b>              | <b>EUR</b>               |
| <b>Securities lending</b>  |                          |
| Credit Suisse  | 742,046                  |
| Barclays   | 575,162                  |
| Citi   | 552,230                  |
| Merrill Lynch  | 419,173                  |
| J.P. Morgan  | 290,267                  |
| Goldman Sachs  | 197,056                  |
| UBS  | 181,194                  |
| BNP Paribas  | 58,043                   |
| Wells Fargo  | 55,081                   |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Top ten counterparties (continued)

| Counterparty  | Outstanding Transactions |
|---|--------------------------|
| <b>Robeco QI Global Developed Enhanced Index Equities (continued)</b> | <b>EUR</b>               |
| <b>Securities lending (continued)</b>                                 |                          |
| Morgan Stanley  | 52,966                   |
| <b>RobecoSAM Global SDG Equities</b>                                  | <b>EUR</b>               |
| <b>Securities lending</b>   |                          |
| Citi  | 2,199,330                |
| Morgan Stanley  | 1,058,436                |
| J.P. Morgan   | 541,635                  |
| UBS   | 427,190                  |
| Merrill Lynch   | 420,254                  |
| <b>Robeco Asia-Pacific Equities</b>                                   | <b>EUR</b>               |
| <b>Securities lending</b>   |                          |
| Barclays  | 12,720,464               |
| UBS   | 5,718,966                |
| J.P. Morgan   | 3,889,160                |
| Merrill Lynch   | 3,692,833                |
| Credit Suisse   | 2,946,637                |
| Morgan Stanley  | 2,498,417                |
| Goldman Sachs   | 2,013,049                |
| Nomura  | 446,657                  |
| Citi  | 198,486                  |
| <b>Robeco Sustainable European Stars Equities</b>                     | <b>EUR</b>               |
| <b>Securities lending</b>   |                          |
| Morgan Stanley  | 29,487,745               |
| Citi  | 11,922,711               |
| Goldman Sachs   | 8,702,462                |
| Merrill Lynch   | 4,591,980                |
| Credit Suisse   | 2,075,502                |
| <b>Robeco QI European Conservative Equities</b>                       | <b>EUR</b>               |
| <b>Securities lending</b>   |                          |
| Goldman Sachs   | 32,240,164               |
| Merrill Lynch   | 25,338,150               |
| Barclays  | 16,499,353               |
| Citi  | 10,887,709               |
| Morgan Stanley  | 9,691,025                |
| HSBC  | 5,970,423                |
| J.P. Morgan   | 4,083,368                |
| UBS   | 3,380,389                |
| Credit Suisse   | 412,285                  |
| BNP Paribas   | 378,127                  |
| <b>Robeco QI US Conservative Equities</b>                             | <b>USD</b>               |
| <b>Securities lending</b>   |                          |
| Credit Suisse   | 2,550,720                |
| Barclays  | 2,382,952                |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Top ten counterparties (continued)

| Counterparty  | Outstanding Transactions |
|---|--------------------------|
| <b>Robeco QI US Conservative Equities (continued)</b> | <b>USD</b>               |
| <b>Securities lending (continued)</b>                 |                          |
| Citi  | 576,505                  |
| Goldman Sachs   | 486,153                  |
| UBS   | 310,788                  |
| Wells Fargo   | 121,250                  |
| <b>Robeco BP US Premium Equities</b>                  | <b>USD</b>               |
| <b>Securities lending</b>                             |                          |
| Barclays  | 60,219,117               |
| Credit Suisse   | 53,139,839               |
| UBS   | 25,079,273               |
| Wells Fargo   | 7,379,742                |
| HSBC  | 2,896,436                |
| Skandinaviska Enskilda Banken AB                      | 1,205,932                |
| Morgan Stanley  | 316,126                  |
| Merrill Lynch   | 302,311                  |
| <b>Robeco Chinese Equities</b>                        | <b>EUR</b>               |
| <b>Securities lending</b>                             |                          |
| Merrill Lynch   | 14,855,459               |
| Goldman Sachs   | 5,990,056                |
| Morgan Stanley  | 5,790,007                |
| J.P. Morgan   | 4,897,637                |
| Citi  | 4,042,943                |
| Credit Suisse   | 2,460,051                |
| UBS   | 98,572                   |
| Wells Fargo   | 55,483                   |
| Deutsche Bank   | 20,139                   |
| <b>Robeco Asian Stars Equities</b>                    | <b>USD</b>               |
| <b>Securities lending</b>                             |                          |
| Merrill Lynch   | 288,316                  |
| Goldman Sachs   | 223,780                  |
| Citi  | 221,912                  |
| Credit Suisse   | 151,240                  |
| <b>Robeco BP US Large Cap Equities</b>                | <b>USD</b>               |
| <b>Securities lending</b>                             |                          |
| Barclays  | 14,157,544               |
| Credit Suisse   | 8,976,038                |
| Wells Fargo   | 3,273,970                |
| Merrill Lynch   | 125,871                  |
| <b>Robeco BP US Select Opportunities Equities</b>     | <b>USD</b>               |
| <b>Securities lending</b>                             |                          |
| Credit Suisse   | 25,772,694               |
| UBS   | 10,286,968               |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Top ten counterparties (continued)

| Counterparty  | Outstanding Transactions |
|---|--------------------------|
| <b>Robeco BP US Select Opportunities Equities (continued)</b> | <b>USD</b>               |
| <b>Securities lending (continued)</b>                         |                          |
| Morgan Stanley  | 8,645,764                |
| Barclays  | 7,762,263                |
| Wells Fargo   | 7,513,482                |
| Merrill Lynch   | 2,555,723                |
| <b>Robeco QI Continental European Conservative Equities</b>   | <b>EUR</b>               |
| <b>Securities lending</b>                                     |                          |
| Merrill Lynch   | 380,998                  |
| Goldman Sachs   | 115,667                  |
| Citi  | 69,076                   |
| Morgan Stanley  | 66,278                   |
| Barclays  | 52,663                   |
| J.P. Morgan   | 43,201                   |
| HSBC  | 30,484                   |
| UBS   | 29,786                   |
| <b>Robeco QI Chinese A-share Active Equities</b>              | <b>CNH</b>               |
| <b>Securities lending</b>                                     |                          |
| Citi  | 2,226,281                |
| Merrill Lynch   | 2,069,306                |
| Morgan Stanley  | 517,326                  |
| <b>Robeco QI Chinese A-share Conservative Equities</b>        | <b>CNH</b>               |
| <b>Securities lending</b>                                     |                          |
| Citi  | 600,674                  |
| <b>Robeco QI US Enhanced Index Equities</b>                   | <b>USD</b>               |
| <b>Securities lending</b>                                     |                          |
| Credit Suisse   | 751,837                  |
| Merrill Lynch   | 207,811                  |
| Barclays  | 32,776                   |
| Goldman Sachs   | 17,933                   |
| UBS   | 7,752                    |
| Morgan Stanley  | 4,780                    |
| <b>Robeco QI European Enhanced Index Equities</b>             | <b>EUR</b>               |
| <b>Securities lending</b>                                     |                          |
| Goldman Sachs   | 79,172                   |
| Citi  | 70,190                   |
| BNP Paribas   | 25,074                   |
| J.P. Morgan   | 23,589                   |
| Merrill Lynch   | 17,062                   |
| Barclays  | 16,072                   |
| Morgan Stanley  | 993                      |
| HSBC  | 568                      |
| UBS   | 359                      |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Top ten counterparties (continued)

| Counterparty  | Outstanding Transactions |
|---|--------------------------|
| <b>Robeco QI European Enhanced Index Equities (continued)</b> | <b>EUR</b>               |
| <b>Securities lending (continued)</b>                         |                          |
| Deutsche Bank   | 239                      |
| <b>Robeco New World Financials</b>                            | <b>EUR</b>               |
| <b>Securities lending</b>                                     |                          |
| Goldman Sachs   | 24,204,177               |
| Merrill Lynch   | 16,706,837               |
| Credit Suisse   | 8,179,786                |
| Morgan Stanley  | 3,403,950                |
| Barclays  | 1,421,479                |
| Wells Fargo   | 73,674                   |
| <b>Robeco Sustainable Property Equities</b>                   | <b>EUR</b>               |
| <b>Securities lending</b>                                     |                          |
| Barclays  | 15,985,279               |
| BNP Paribas   | 12,750,140               |
| Morgan Stanley  | 12,200,075               |
| Merrill Lynch   | 6,942,823                |
| Goldman Sachs   | 4,962,911                |
| J.P. Morgan   | 2,566,512                |
| UBS   | 2,052,371                |
| Credit Suisse   | 1,199,181                |
| HSBC  | 671,060                  |
| Wells Fargo   | 149,690                  |
| <b>Robeco Global Consumer Trends</b>                          | <b>EUR</b>               |
| <b>Securities lending</b>                                     |                          |
| Barclays  | 168,062,307              |
| Morgan Stanley  | 36,266,835               |
| Credit Suisse   | 31,082,571               |
| Merrill Lynch   | 20,484,170               |
| Wells Fargo   | 5,305,701                |
| J.P. Morgan   | 2,452,438                |
| Deutsche Bank   | 1,189,488                |
| <b>Robeco MegaTrends</b>                                      | <b>EUR</b>               |
| <b>Securities lending</b>                                     |                          |
| Merrill Lynch   | 1,383,274                |
| Barclays  | 839,358                  |
| Credit Suisse   | 598,731                  |
| Wells Fargo   | 494,535                  |
| UBS   | 432,192                  |
| Morgan Stanley  | 290,640                  |
| Goldman Sachs   | 178,785                  |
| Deutsche Bank   | 878                      |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Top ten counterparties (continued)

| Counterparty                               | Outstanding Transactions |
|--|--------------------------|
| <b>Robeco Digital Innovations</b>          | <b>EUR</b>               |
| <b>Securities lending</b>                  |                          |
| Merrill Lynch                              | 1,511,612                |
| Citi                                       | 1,102,209                |
| UBS  | 367,146                  |
| Credit Suisse                              | 281,526                  |
| J.P. Morgan                                | 116,050                  |
| Wells Fargo                                | 115,630                  |
| Goldman Sachs                              | 95,777                   |
| <b>Robeco FinTech</b>                      | <b>EUR</b>               |
| <b>Securities lending</b>                  |                          |
| Barclays                                   | 34,702,729               |
| Goldman Sachs                              | 28,697,046               |
| Credit Suisse                              | 26,041,562               |
| Morgan Stanley                             | 10,807,924               |
| Merrill Lynch                              | 10,309,638               |
| J.P. Morgan                                | 3,028,965                |
| UBS  | 1,933,978                |
| Citi                                       | 1,136,023                |
| Societe Generale                           | 460,552                  |
| Skandinaviska Enskilda Banken AB           | 342,581                  |
| <b>RobecoSAM Circular Economy Equities</b> | <b>EUR</b>               |
| <b>Securities lending</b>                  |                          |
| Merrill Lynch                              | 3,738,798                |
| Credit Suisse                              | 576,918                  |
| Citi                                       | 151,800                  |
| <b>RobecoSAM Smart Energy Equities</b>     | <b>EUR</b>               |
| <b>Securities lending</b>                  |                          |
| J.P. Morgan                                | 68,485,588               |
| Morgan Stanley                             | 52,380,652               |
| Bank of Nova Scotia                        | 33,785,681               |
| Merrill Lynch                              | 31,499,023               |
| UBS  | 19,259,203               |
| Citi                                       | 5,266,882                |
| Credit Suisse                              | 3,165,785                |
| <b>RobecoSAM Smart Materials Equities</b>  | <b>EUR</b>               |
| <b>Securities lending</b>                  |                          |
| Citi                                       | 45,890,479               |
| UBS  | 27,508,806               |
| Merrill Lynch                              | 19,571,508               |
| J.P. Morgan                                | 5,052,539                |
| Credit Suisse                              | 1,954,640                |
| Bank of Nova Scotia                        | 1,774,145                |
| Morgan Stanley                             | 1,067,908                |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Top ten counterparties (continued)

| Counterparty  | Outstanding Transactions |
|---|--------------------------|
| <b>RobecoSAM Smart Mobility Equities</b>                | <b>EUR</b>               |
| <b>Securities lending</b>                               |                          |
| Citi  | 27,009,409               |
| J.P. Morgan   | 26,663,067               |
| Merrill Lynch   | 13,760,674               |
| UBS   | 13,607,862               |
| Bank of Nova Scotia                                     | 5,874,298                |
| Morgan Stanley  | 3,406,288                |
| <b>RobecoSAM Sustainable Healthy Living Equities</b>    | <b>EUR</b>               |
| <b>Securities lending</b>                               |                          |
| UBS   | 5,752,419                |
| Credit Suisse   | 4,401,336                |
| Citi  | 111,360                  |
| <b>RobecoSAM Sustainable Water Equities</b>             | <b>EUR</b>               |
| <b>Securities lending</b>                               |                          |
| Credit Suisse   | 6,096,138                |
| Merrill Lynch   | 3,165,640                |
| UBS   | 3,097,637                |
| Morgan Stanley  | 1,745,520                |
| J.P. Morgan   | 957,526                  |
| Citi  | 34,644                   |
| <b>RobecoSAM Global Gender Equality Impact Equities</b> | <b>EUR</b>               |
| <b>Securities lending</b>                               |                          |
| Merrill Lynch   | 1,657,645                |
| <b>Robeco High Yield Bonds</b>                          | <b>EUR</b>               |
| <b>Securities lending</b>                               |                          |
| Barclays  | 270,382,554              |
| Goldman Sachs   | 68,236,141               |
| J.P. Morgan   | 62,945,703               |
| BNP Paribas   | 45,773,560               |
| Credit Suisse   | 43,113,747               |
| Deutsche Bank   | 32,314,504               |
| Morgan Stanley  | 28,862,814               |
| Citi  | 22,805,782               |
| HSBC  | 13,434,470               |
| Wells Fargo   | 8,046,209                |
| <b>Robeco Global Credits</b>                            | <b>EUR</b>               |
| <b>Securities lending</b>                               |                          |
| Barclays  | 51,871,331               |
| Citi  | 14,810,389               |
| Goldman Sachs   | 14,165,229               |
| BNP Paribas   | 11,833,061               |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Top ten counterparties (continued)

| <b>Counterparty</b>                           | <b>Outstanding Transactions</b> |
|---|---------------------------------|
| <b>Robeco Global Credits (continued)</b>      | <b>EUR</b>                      |
| <b>Securities lending (continued)</b>         |                                 |
| Wells Fargo                                   | 7,523,011                       |
| J.P. Morgan                                   | 6,187,493                       |
| Morgan Stanley                                | 5,943,621                       |
| Credit Suisse                                 | 2,644,626                       |
| Nomura  | 1,407,435                       |
| Societe Generale                              | 1,276,823                       |
| <b>Robeco QI Dynamic High Yield</b>           | <b>EUR</b>                      |
| <b>Securities lending</b>                     |                                 |
| Merrill Lynch                                 | 13,850,075                      |
| Bank of Nova Scotia                           | 10,445,635                      |
| Citi  | 7,674,895                       |
| J.P. Morgan                                   | 4,390,881                       |
| Societe Generale                              | 1,448,979                       |
| <b>Robeco QI Global Multi-Factor Credits</b>  | <b>EUR</b>                      |
| <b>Securities lending</b>                     |                                 |
| Barclays                                      | 64,218,836                      |
| Goldman Sachs                                 | 30,311,197                      |
| J.P. Morgan                                   | 16,264,299                      |
| HSBC  | 6,984,317                       |
| Deutsche Bank                                 | 6,469,529                       |
| BNP Paribas                                   | 6,373,632                       |
| Citi  | 6,120,589                       |
| Credit Suisse                                 | 5,302,284                       |
| Morgan Stanley                                | 3,547,356                       |
| Nomura  | 741,834                         |
| <b>Robeco QI Global Multi-Factor Bonds</b>    | <b>EUR</b>                      |
| <b>Securities lending</b>                     |                                 |
| Merrill Lynch                                 | 3,961,182                       |
| Credit Suisse                                 | 1,672,422                       |
| <b>Robeco Global Credits – Short Maturity</b> | <b>EUR</b>                      |
| <b>Securities lending</b>                     |                                 |
| Barclays                                      | 25,559,099                      |
| Goldman Sachs                                 | 13,391,766                      |
| J.P. Morgan                                   | 9,493,121                       |
| Morgan Stanley                                | 6,756,144                       |
| Deutsche Bank                                 | 6,035,751                       |
| Merrill Lynch                                 | 4,255,325                       |
| Societe Generale                              | 4,040,342                       |
| HSBC  | 1,708,415                       |
| BNP Paribas                                   | 722,616                         |
| Wells Fargo                                   | 104,815                         |



## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Top ten counterparties (continued)

| Counterparty                                    | Outstanding Transactions |
|---|--------------------------|
| <b>Robeco Corporate Hybrid bonds</b>            | <b>EUR</b>               |
| <b>Securities lending</b>                       |                          |
| Barclays  | 32,178,682               |
| Goldman Sachs                                   | 9,708,621                |
| Morgan Stanley                                  | 5,855,988                |
| Deutsche Bank                                   | 4,237,254                |
| J.P. Morgan                                     | 3,375,500                |
| Citi  | 3,348,977                |
| BNP Paribas                                     | 1,871,103                |
| <b>Robeco QI Global Multi-Factor High Yield</b> | <b>EUR</b>               |
| <b>Securities lending</b>                       |                          |
| Barclays  | 13,456,220               |
| BNP Paribas                                     | 6,476,960                |
| Goldman Sachs                                   | 2,606,636                |
| Credit Suisse                                   | 2,008,289                |
| Deutsche Bank                                   | 1,476,433                |
| HSBC  | 657,573                  |
| J.P. Morgan                                     | 314,907                  |
| <b>RobecoSAM SDG Credit Income</b>              | <b>USD</b>               |
| <b>Securities lending</b>                       |                          |
| Barclays  | 52,259,490               |
| Goldman Sachs                                   | 21,126,670               |
| J.P. Morgan                                     | 20,405,145               |
| BNP Paribas                                     | 14,897,221               |
| Citi  | 11,499,254               |
| Deutsche Bank                                   | 9,439,357                |
| Nomura  | 6,988,922                |
| Morgan Stanley                                  | 6,829,806                |
| Standard Chartered Bank                         | 5,425,906                |
| Merrill Lynch                                   | 3,659,022                |
| <b>RobecoSAM Global SDG Credits</b>             | <b>EUR</b>               |
| <b>Securities lending</b>                       |                          |
| Barclays  | 82,727,762               |
| Merrill Lynch                                   | 27,540,351               |
| Goldman Sachs                                   | 18,978,736               |
| BNP Paribas                                     | 12,550,289               |
| HSBC  | 11,991,121               |
| Citi  | 11,763,959               |
| J.P. Morgan                                     | 9,669,736                |
| Deutsche Bank                                   | 9,337,719                |
| Morgan Stanley                                  | 6,729,708                |
| Standard Chartered Bank                         | 1,333,907                |
| <b>RobecoSAM SDG High Yield Bonds</b>           | <b>EUR</b>               |
| <b>Securities lending</b>                       |                          |
| BNP Paribas                                     | 6,862,860                |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Top ten counterparties (continued)

| Counterparty                                      | Outstanding Transactions |
|---|--------------------------|
| <b>RobecoSAM SDG High Yield Bonds (continued)</b> | <b>EUR</b>               |
| <b>Securities lending (continued)</b>             |                          |
| J.P. Morgan                                       | 6,626,917                |
| Credit Suisse                                     | 3,806,768                |
| Morgan Stanley                                    | 2,464,886                |
| Standard Chartered Bank                           | 1,128,389                |
| Citi  | 202,875                  |
| <b>RobecoSAM Climate Global Credits</b>           | <b>EUR</b>               |
| <b>Securities lending</b>                         |                          |
| BNP Paribas                                       | 2,045,731                |
| Credit Suisse                                     | 224,806                  |
| Merrill Lynch                                     | 191,604                  |
| <b>RobecoSAM Climate Global Bonds</b>             | <b>EUR</b>               |
| <b>Securities lending</b>                         |                          |
| Merrill Lynch                                     | 143,126                  |
| <b>Robeco Euro Government Bonds</b>               | <b>EUR</b>               |
| <b>Securities lending</b>                         |                          |
| Nomura  | 16,537,210               |
| Goldman Sachs                                     | 15,935,427               |
| J.P. Morgan                                       | 15,231,131               |
| Societe Generale                                  | 15,025,451               |
| BNP Paribas                                       | 10,395,301               |
| Barclays  | 9,448,505                |
| Deutsche Bank                                     | 8,309,747                |
| Citi  | 5,440,724                |
| Morgan Stanley                                    | 3,552,892                |
| <b>Robeco Euro Credit Bonds</b>                   | <b>EUR</b>               |
| <b>Securities lending</b>                         |                          |
| Barclays  | 41,600,306               |
| Morgan Stanley                                    | 31,459,707               |
| J.P. Morgan                                       | 24,839,284               |
| Goldman Sachs                                     | 23,114,816               |
| BNP Paribas                                       | 13,420,792               |
| Deutsche Bank                                     | 10,246,559               |
| Bank of Nova Scotia                               | 3,207,824                |
| UBS   | 2,924,890                |
| Citi  | 2,216,329                |
| HSBC  | 1,629,901                |
| <b>Robeco All Strategy Euro Bonds</b>             | <b>EUR</b>               |
| <b>Securities lending</b>                         |                          |
| BNP Paribas                                       | 18,850,823               |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Top ten counterparties (continued)

| Counterparty                                      | Outstanding Transactions |
|---|--------------------------|
| <b>Robeco All Strategy Euro Bonds (continued)</b> | <b>EUR</b>               |
| <b>Securities lending (continued)</b>             |                          |
| Goldman Sachs                                     | 12,216,262               |
| Societe Generale                                  | 11,855,586               |
| Nomura  | 10,279,274               |
| Deutsche Bank                                     | 9,255,750                |
| Barclays  | 8,095,881                |
| J.P. Morgan                                       | 7,845,319                |
| Morgan Stanley                                    | 6,529,062                |
| Citi  | 6,144,893                |
| HSBC  | 1,511,298                |
| <b>Robeco European High Yield Bonds</b>           | <b>EUR</b>               |
| <b>Securities lending</b>                         |                          |
| Barclays  | 32,789,231               |
| Goldman Sachs                                     | 11,521,383               |
| J.P. Morgan                                       | 9,453,564                |
| BNP Paribas                                       | 9,437,622                |
| Citi  | 6,277,674                |
| Deutsche Bank                                     | 5,974,481                |
| Morgan Stanley                                    | 3,997,332                |
| Nomura  | 2,950,558                |
| HSBC  | 2,455,528                |
| Credit Suisse                                     | 1,881,131                |
| <b>RobecoSAM Euro SDG Credits</b>                 | <b>EUR</b>               |
| <b>Securities lending</b>                         |                          |
| Barclays  | 83,730,230               |
| Goldman Sachs                                     | 48,692,945               |
| J.P. Morgan                                       | 41,010,648               |
| Deutsche Bank                                     | 25,268,727               |
| Morgan Stanley                                    | 20,689,615               |
| BNP Paribas                                       | 19,128,497               |
| Citi  | 10,455,626               |
| Bank of Nova Scotia                               | 6,543,094                |
| Societe Generale                                  | 4,331,418                |
| Nomura  | 3,546,974                |
| <b>RobecoSAM Emerging SDG Credits</b>             | <b>USD</b>               |
| <b>Securities lending</b>                         |                          |
| Barclays  | 5,205,258                |
| BNP Paribas                                       | 4,613,014                |
| J.P. Morgan                                       | 3,515,443                |
| Deutsche Bank                                     | 1,397,555                |
| Standard Chartered Bank                           | 1,017,678                |
| Goldman Sachs                                     | 800,794                  |
| Citi  | 733,326                  |
| Nomura  | 706,087                  |
| Wells Fargo                                       | 501,040                  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Top ten counterparties (continued)

| Counterparty                                      | Outstanding Transactions |
|---|--------------------------|
| <b>RobecoSAM Emerging SDG Credits (continued)</b> | <b>USD</b>               |
| <b>Securities lending (continued)</b>             |                          |
| Merrill Lynch                                     | 94,970                   |
| <b>Robeco Financial Institutions Bonds</b>        | <b>EUR</b>               |
| <b>Securities lending</b>                         |                          |
| Barclays  | 104,706,753              |
| J.P. Morgan                                       | 58,915,274               |
| BNP Paribas                                       | 46,281,298               |
| Goldman Sachs                                     | 41,884,782               |
| Deutsche Bank                                     | 26,203,629               |
| Morgan Stanley                                    | 22,550,446               |
| HSBC  | 12,833,251               |
| Nomura  | 2,110,923                |
| Credit Suisse                                     | 1,209,519                |
| Citi  | 557,547                  |
| <b>Robeco Investment Grade Corporate Bonds</b>    | <b>EUR</b>               |
| <b>Securities lending</b>                         |                          |
| Barclays  | 16,281,676               |
| Goldman Sachs                                     | 7,247,566                |
| BNP Paribas                                       | 6,657,133                |
| J.P. Morgan                                       | 5,662,652                |
| Morgan Stanley                                    | 5,441,380                |
| Deutsche Bank                                     | 3,748,923                |
| HSBC  | 3,156,736                |
| Citi  | 2,521,704                |
| <b>Robeco QI Multi Factor Absolute Return</b>     | <b>EUR</b>               |
| <b>Securities lending</b>                         |                          |
| Credit Suisse                                     | 457,035                  |
| Merrill Lynch                                     | 171,246                  |
| Citi  | 113,892                  |
| J.P. Morgan                                       | 78,377                   |
| UBS   | 73,870                   |
| Goldman Sachs                                     | 38,249                   |
| Barclays  | 31,537                   |
| Nomura  | 21,171                   |
| HSBC  | 9,311                    |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Country in which counterparties are established

The following table provides details of the country of incorporation of counterparties across all SFTs and Total Return Swaps, as at the reporting date.

| <b>Counterparty</b>              | <b>Country of Incorporation</b> |
|----------------------------------|---------------------------------|
| Bank of Nova Scotia              | Canada                          |
| Barclays                         | United Kingdom                  |
| BNP Paribas                      | France                          |
| Citi                             | United States of America        |
| Credit Suisse                    | Switzerland                     |
| Deutsche Bank                    | Germany                         |
| Goldman Sachs                    | United States of America        |
| HSBC                             | United Kingdom                  |
| J.P. Morgan                      | United States of America        |
| Macquarie Bank                   | Australia                       |
| Merrill Lynch                    | United States of America        |
| Morgan Stanley                   | United States of America        |
| Nomura                           | Japan                           |
| Skandinaviska Enskilda Banken AB | Sweden                          |
| Societe Generale                 | France                          |
| Standard Chartered Bank          | United Kingdom                  |
| UBS                              | Switzerland                     |
| Wells Fargo                      | United States of America        |
| Zurcher Kantonalbank             | Switzerland                     |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Aggregate transaction data

#### Type and quality of collateral

The following table provides an analysis of the type and quality of non-cash collateral received by the Sub-Funds in respect of SFTs and OTC derivative transactions (including Total Return Swaps), as at the reporting date.

#### Type of collateral received

|   |   |                    |
|---|---|--------------------|
| <b>Robeco BP Global Premium Equities</b>          |   | <b>EUR</b>         |
| <b>Securities lending</b>                         |   |                    |
| Equities  | Recognised exchange/main-market listing | 13,863,937         |
| Bonds   | Investment Grade                        | 129,817,723        |
|   |   | <b>143,681,660</b> |
| <b>Robeco QI Global Conservative Equities</b>     |   | <b>EUR</b>         |
| <b>Securities lending</b>                         |   |                    |
| Equities  | Recognised exchange/main-market listing | 2,714,276          |
| Bonds   | Investment Grade                        | 23,782,206         |
|   |   | <b>26,496,482</b>  |
| <b>Robeco Sustainable Global Stars Equities</b>   |   | <b>EUR</b>         |
| <b>Securities lending</b>                         |   |                    |
| Equities  | Recognised exchange/main-market listing | 1,831,743          |
| Bonds   | Investment Grade                        | 11,885,698         |
|   |   | <b>13,717,441</b>  |
| <b>Robeco Emerging Stars Equities</b>             |   | <b>EUR</b>         |
| <b>Securities lending</b>                         |   |                    |
| Equities  | Recognised exchange/main-market listing | 485,616            |
| Bonds   | Investment Grade                        | 46,074,278         |
|   |   | <b>46,559,894</b>  |
| <b>Robeco Emerging Markets Equities</b>           |   | <b>EUR</b>         |
| <b>Securities lending</b>                         |   |                    |
| Equities  | Recognised exchange/main-market listing | 2,542,222          |
| Bonds   | Investment Grade                        | 27,927,167         |
|   |   | <b>30,469,389</b>  |
| <b>Robeco QI Emerging Markets Active Equities</b> |   | <b>EUR</b>         |
| <b>Securities lending</b>                         |   |                    |
| Equities  | Recognised exchange/main-market listing | 28,997,454         |
| Bonds   | Investment Grade                        | 41,848,889         |
|   |   | <b>70,846,343</b>  |
| <b>Robeco QI Global Momentum Equities</b>         |   | <b>EUR</b>         |
| <b>Securities lending</b>                         |   |                    |
| Equities  | Recognised exchange/main-market listing | 337,971            |
| Bonds   | Investment Grade                        | 2,240,032          |
|   |   | <b>2,578,003</b>   |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Type and quality of collateral (continued)

|  |   |                    |
|--|---|--------------------|
| <b>Robeco QI Emerging Conservative Equities</b>                        |   | <b>USD</b>         |
| <b>Securities lending</b>  |   |                    |
| Equities   | Recognised exchange/main-market listing | 42,251,293         |
| Bonds  | Investment Grade                        | 66,046,783         |
|  |   | <b>108,298,076</b> |
| <b>Robeco Emerging Markets Smaller Companies Equities</b>              |   | <b>USD</b>         |
| <b>Securities lending</b>  |   |                    |
| Equities   | Recognised exchange/main-market listing | 3,129,854          |
| Bonds  | Investment Grade                        | 5,514,207          |
|  |   | <b>8,644,061</b>   |
| <b>Robeco QI Global Value Equities</b>                                 |   | <b>EUR</b>         |
| <b>Securities lending</b>  |   |                    |
| Equities   | Recognised exchange/main-market listing | 4,269,803          |
| Bonds  | Investment Grade                        | 10,519,503         |
|  |   | <b>14,789,306</b>  |
| <b>Robeco QI Global Developed Multi-Factor Equities</b>                |   | <b>EUR</b>         |
| <b>Securities lending</b>  |   |                    |
| Equities   | Recognised exchange/main-market listing | 1,475,618          |
| Bonds  | Investment Grade                        | 13,770,315         |
|  |   | <b>15,245,933</b>  |
| <b>Robeco QI Global Developed Conservative Equities</b>                |   | <b>EUR</b>         |
| <b>Securities lending</b>  |   |                    |
| Equities   | Recognised exchange/main-market listing | 2,137,071          |
| Bonds  | Investment Grade                        | 9,021,553          |
|  |   | <b>11,158,624</b>  |
| <b>Robeco QI Global Developed Active Equities</b>                      |   | <b>EUR</b>         |
| <b>Securities lending</b>  |   |                    |
| Equities   | Recognised exchange/main-market listing | 371,395            |
| Bonds  | Investment Grade                        | 3,778,185          |
|  |   | <b>4,149,580</b>   |
| <b>Robeco QI Customized Emerging Markets Enhanced Index Equities I</b> |   | <b>USD</b>         |
| <b>Securities lending</b>  |   |                    |
| Equities   | Recognised exchange/main-market listing | 1,255,196          |
| Bonds  | Investment Grade                        | 4,824,810          |
|  |   | <b>6,080,006</b>   |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Type and quality of collateral (continued)

|   |   |                    |
|---|---|--------------------|
| <b>Robeco QI Global Quality Equities</b>                  |   | <b>EUR</b>         |
| <b>Securities lending</b>                                 |   |                    |
| Equities  | Recognised exchange/main-market listing | 656,634            |
| Bonds   | Investment Grade                        | 3,178,915          |
|   |   | <b>3,835,549</b>   |
| <b>Robeco QI Global Developed Enhanced Index Equities</b> |   | <b>EUR</b>         |
| <b>Securities lending</b>                                 |   |                    |
| Equities  | Recognised exchange/main-market listing | 337,614            |
| Bonds   | Investment Grade                        | 2,642,392          |
|   |   | <b>2,980,006</b>   |
| <b>RobecoSAM Global SDG Equities</b>                      |   | <b>EUR</b>         |
| <b>Securities lending</b>                                 |   |                    |
| Bonds   | Investment Grade                        | 4,559,411          |
|   |   | <b>4,559,411</b>   |
| <b>Robeco Asia-Pacific Equities</b>                       |   | <b>EUR</b>         |
| <b>Securities lending</b>                                 |   |                    |
| Equities  | Recognised exchange/main-market listing | 516,157            |
| Bonds   | Investment Grade                        | 34,260,947         |
|   |   | <b>34,777,104</b>  |
| <b>Robeco Sustainable European Stars Equities</b>         |   | <b>EUR</b>         |
| <b>Securities lending</b>                                 |   |                    |
| Bonds   | Investment Grade                        | 50,264,059         |
|   |   | <b>50,264,059</b>  |
| <b>Robeco QI European Conservative Equities</b>           |   | <b>EUR</b>         |
| <b>Securities lending</b>                                 |   |                    |
| Equities  | Recognised exchange/main-market listing | 189,067            |
| Bonds   | Investment Grade                        | 72,102,815         |
|   |   | <b>72,291,882</b>  |
| <b>Robeco QI US Conservative Equities</b>                 |   | <b>USD</b>         |
| <b>Securities lending</b>                                 |   |                    |
| Equities  | Recognised exchange/main-market listing | 1,486,112          |
| Bonds   | Investment Grade                        | 4,727,740          |
|   |   | <b>6,213,852</b>   |
| <b>Robeco BP US Premium Equities</b>                      |   | <b>USD</b>         |
| <b>Securities lending</b>                                 |   |                    |
| Equities  | Recognised exchange/main-market listing | 28,859,270         |
| Bonds   | Investment Grade                        | 113,030,668        |
|   |   | <b>141,889,938</b> |



## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Type and quality of collateral (continued)

|   |   |                   |
|---|---|-------------------|
| <b>Robeco Chinese Equities</b>                              |   | <b>EUR</b>        |
| <b>Securities lending</b>                                   |   |                   |
| Bonds   | Investment Grade                        | 25,536,384        |
|   |   | <b>25,536,384</b> |
| <b>Robeco Asian Stars Equities</b>                          |   | <b>USD</b>        |
| <b>Securities lending</b>                                   |   |                   |
| Equities  | Recognised exchange/main-market listing | 139,544           |
| Bonds   | Investment Grade                        | 812,045           |
|   |   | <b>951,589</b>    |
| <b>Robeco BP US Large Cap Equities</b>                      |   | <b>USD</b>        |
| <b>Securities lending</b>                                   |   |                   |
| Equities  | Recognised exchange/main-market listing | 6,320,333         |
| Bonds   | Investment Grade                        | 17,487,627        |
|   |   | <b>23,807,960</b> |
| <b>Robeco BP US Select Opportunities Equities</b>           |   | <b>USD</b>        |
| <b>Securities lending</b>                                   |   |                   |
| Equities  | Recognised exchange/main-market listing | 3,719,969         |
| Bonds   | Investment Grade                        | 43,267,446        |
|   |   | <b>46,987,415</b> |
| <b>Robeco QI Continental European Conservative Equities</b> |   | <b>EUR</b>        |
| <b>Securities lending</b>                                   |   |                   |
| Bonds   | Investment Grade                        | 680,967           |
|   |   | <b>680,967</b>    |
| <b>Robeco QI Chinese A-share Active Equities</b>            |   | <b>CNH</b>        |
| <b>Securities lending</b>                                   |   |                   |
| Bonds   | Investment Grade                        | 5,118,572         |
|   |   | <b>5,118,572</b>  |
| <b>Robeco QI Chinese A-share Conservative Equities</b>      |   | <b>CNH</b>        |
| <b>Securities lending</b>                                   |   |                   |
| Bonds   | Investment Grade                        | 638,448           |
|   |   | <b>638,448</b>    |
| <b>Robeco QI US Enhanced Index Equities</b>                 |   | <b>USD</b>        |
| <b>Securities lending</b>                                   |   |                   |
| Equities  | Recognised exchange/main-market listing | 11,255            |
| Bonds   | Investment Grade                        | 968,093           |
|   |   | <b>979,348</b>    |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Type and quality of collateral (continued)

|   |   |                    |
|---|---|--------------------|
| <b>Robeco QI European Enhanced Index Equities</b> |   | <b>EUR</b>         |
| <b>Securities lending</b>                         |   |                    |
| Bonds   | Investment Grade                        | 158,982            |
|   |   | <b>158,982</b>     |
| <b>Robeco New World Financials</b>                |   | <b>EUR</b>         |
| <b>Securities lending</b>                         |   |                    |
| Bonds   | Investment Grade                        | 26,725,690         |
|   |   | <b>26,725,690</b>  |
| <b>Robeco Sustainable Property Equities</b>       |   | <b>EUR</b>         |
| <b>Securities lending</b>                         |   |                    |
| Equities  | Recognised exchange/main-market listing | 4,720,328          |
| Bonds   | Investment Grade                        | 40,915,636         |
|   |   | <b>45,635,964</b>  |
| <b>Robeco Global Consumer Trends</b>              |   | <b>EUR</b>         |
| <b>Securities lending</b>                         |   |                    |
| Equities  | Recognised exchange/main-market listing | 56,600,662         |
| Bonds   | Investment Grade                        | 182,568,204        |
|   |   | <b>239,168,866</b> |
| <b>Robeco MegaTrends</b>                          |   | <b>EUR</b>         |
| <b>Securities lending</b>                         |   |                    |
| Equities  | Recognised exchange/main-market listing | 402,252            |
| Bonds   | Investment Grade                        | 1,840,824          |
|   |   | <b>2,243,076</b>   |
| <b>Robeco Digital Innovations</b>                 |   | <b>EUR</b>         |
| <b>Securities lending</b>                         |   |                    |
| Bonds   | Investment Grade                        | 3,677,923          |
|   |   | <b>3,677,923</b>   |
| <b>Robeco FinTech</b>                             |   | <b>EUR</b>         |
| <b>Securities lending</b>                         |   |                    |
| Equities  | Recognised exchange/main-market listing | 11,737,136         |
| Bonds   | Investment Grade                        | 89,069,032         |
|   |   | <b>100,806,168</b> |
| <b>RobecoSAM Circular Economy Equities</b>        |   | <b>EUR</b>         |
| <b>Securities lending</b>                         |   |                    |
| Bonds   | Investment Grade                        | 2,506,700          |
|   |   | <b>2,506,700</b>   |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Type and quality of collateral (continued)

|   |   |                    |
|---|---|--------------------|
| <b>RobecoSAM Smart Energy Equities</b>                  |   | <b>EUR</b>         |
| <b>Securities lending</b>                               |   |                    |
| Equities  | Recognised exchange/main-market listing | 422,155            |
| Bonds   | Investment Grade                        | 208,744,149        |
|   |   | <b>209,166,304</b> |
| <b>RobecoSAM Smart Materials Equities</b>               |   | <b>EUR</b>         |
| <b>Securities lending</b>                               |   |                    |
| Bonds   | Investment Grade                        | 104,213,258        |
|   |   | <b>104,213,258</b> |
| <b>RobecoSAM Smart Mobility Equities</b>                |   | <b>EUR</b>         |
| <b>Securities lending</b>                               |   |                    |
| Bonds   | Investment Grade                        | 89,191,077         |
|   |   | <b>89,191,077</b>  |
| <b>RobecoSAM Sustainable Healthy Living Equities</b>    |   | <b>EUR</b>         |
| <b>Securities lending</b>                               |   |                    |
| Bonds   | Investment Grade                        | 10,889,546         |
|   |   | <b>10,889,546</b>  |
| <b>RobecoSAM Sustainable Water Equities</b>             |   | <b>EUR</b>         |
| <b>Securities lending</b>                               |   |                    |
| Bonds   | Investment Grade                        | 15,726,119         |
|   |   | <b>15,726,119</b>  |
| <b>RobecoSAM Global Gender Equality Impact Equities</b> |   | <b>EUR</b>         |
| <b>Securities lending</b>                               |   |                    |
| Bonds   | Investment Grade                        | 697,669            |
|   |   | <b>697,669</b>     |
| <b>Robeco High Yield Bonds</b>                          |   | <b>EUR</b>         |
| <b>Securities lending</b>                               |   |                    |
| Equities  | Recognised exchange/main-market listing | 6,851,519          |
| Bonds   | Investment Grade                        | 441,233,120        |
|   |   | <b>448,084,639</b> |
| <b>Robeco Global Credits</b>                            |   | <b>EUR</b>         |
| <b>Securities lending</b>                               |   |                    |
| Bonds   | Investment Grade                        | 90,590,584         |
|   |   | <b>90,590,584</b>  |
| <b>Robeco QI Dynamic High Yield</b>                     |   | <b>EUR</b>         |
| <b>Securities lending</b>                               |   |                    |
| Bonds   | Investment Grade                        | 34,251,032         |
|   |   | <b>34,251,032</b>  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Type and quality of collateral (continued)

|   |                  |                    |
|---|------------------|--------------------|
| <b>Robeco QI Global Multi-Factor Credits</b>    |                  | <b>EUR</b>         |
| Securities lending                              |                  |                    |
| Bonds   | Investment Grade | 95,534,406         |
|   |                  | <b>95,534,406</b>  |
| <b>Robeco QI Global Multi-Factor Bonds</b>      |                  | <b>EUR</b>         |
| Securities lending                              |                  |                    |
| Bonds   | Investment Grade | 4,044,092          |
|   |                  | <b>4,044,092</b>   |
| <b>Robeco Global Credits – Short Maturity</b>   |                  | <b>EUR</b>         |
| Securities lending                              |                  |                    |
| Bonds   | Investment Grade | 47,064,719         |
|   |                  | <b>47,064,719</b>  |
| <b>Robeco Corporate Hybrid bonds</b>            |                  | <b>EUR</b>         |
| Securities lending                              |                  |                    |
| Bonds   | Investment Grade | 49,421,703         |
|   |                  | <b>49,421,703</b>  |
| <b>Robeco QI Global Multi-Factor High Yield</b> |                  | <b>EUR</b>         |
| Securities lending                              |                  |                    |
| Bonds   | Investment Grade | 18,062,834         |
|   |                  | <b>18,062,834</b>  |
| <b>RobecoSAM SDG Credit Income</b>              |                  | <b>USD</b>         |
| Securities lending                              |                  |                    |
| Bonds   | Investment Grade | 117,151,599        |
|   |                  | <b>117,151,599</b> |
| <b>RobecoSAM Global SDG Credits</b>             |                  | <b>EUR</b>         |
| Securities lending                              |                  |                    |
| Bonds   | Investment Grade | 118,025,778        |
|   |                  | <b>118,025,778</b> |
| <b>RobecoSAM SDG High Yield Bonds</b>           |                  | <b>EUR</b>         |
| Securities lending                              |                  |                    |
| Bonds   | Investment Grade | 15,763,735         |
|   |                  | <b>15,763,735</b>  |
| <b>RobecoSAM Climate Global Credits</b>         |                  | <b>EUR</b>         |
| Securities lending                              |                  |                    |
| Bonds   | Investment Grade | 1,462,011          |
|   |                  | <b>1,462,011</b>   |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Type and quality of collateral (continued)

|  |   |                    |
|--|---|--------------------|
| <b>Robeco Euro Government Bonds</b>            |   | <b>EUR</b>         |
| <b>Securities lending</b>                      |   |                    |
| Bonds  | Investment Grade                        | 94,213,538         |
|  |   | <b>94,213,538</b>  |
| <b>Robeco Euro Credit Bonds</b>                |   | <b>EUR</b>         |
| <b>Securities lending</b>                      |   |                    |
| Bonds  | Investment Grade                        | 108,973,333        |
|  |   | <b>108,973,333</b> |
| <b>Robeco All Strategy Euro Bonds</b>          |   | <b>EUR</b>         |
| <b>Securities lending</b>                      |   |                    |
| Bonds  | Investment Grade                        | 82,125,386         |
|  |   | <b>82,125,386</b>  |
| <b>Robeco European High Yield Bonds</b>        |   | <b>EUR</b>         |
| <b>Securities lending</b>                      |   |                    |
| Bonds  | Investment Grade                        | 73,450,014         |
|  |   | <b>73,450,014</b>  |
| <b>RobecoSAM Euro SDG Credits</b>              |   | <b>EUR</b>         |
| <b>Securities lending</b>                      |   |                    |
| Bonds  | Investment Grade                        | 210,515,302        |
|  |   | <b>210,515,302</b> |
| <b>RobecoSAM Emerging SDG Credits</b>          |   | <b>USD</b>         |
| <b>Securities lending</b>                      |   |                    |
| Bonds  | Investment Grade                        | 14,861,671         |
|  |   | <b>14,861,671</b>  |
| <b>Robeco Financial Institutions Bonds</b>     |   | <b>EUR</b>         |
| <b>Securities lending</b>                      |   |                    |
| Bonds  | Investment Grade                        | 262,797,669        |
|  |   | <b>262,797,669</b> |
| <b>Robeco Investment Grade Corporate Bonds</b> |   | <b>EUR</b>         |
| <b>Securities lending</b>                      |   |                    |
| Bonds  | Investment Grade                        | 38,585,076         |
|  |   | <b>38,585,076</b>  |
| <b>Robeco QI Multi Factor Absolute Return</b>  |   | <b>EUR</b>         |
| <b>Securities lending</b>                      |   |                    |
| Equities                                       | Recognised exchange/main-market listing | 122,672            |
| Bonds  | Investment Grade                        | 809,562            |
|  |   | <b>932,234</b>     |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Maturity tenor of collateral

The following table provides an analysis of the maturity tenor of collateral received in relation to SFTs and OTC derivative transactions (including Total Return Swaps) as at the reporting date.

| Maturity  | Less than 1 day | 1 to 7 days | 1 to 4 weeks | 1 to 3 months | 3 to 12 months | More than 1 year | Open maturity | Total       |
|---|-----------------|-------------|--------------|---------------|----------------|------------------|---------------|-------------|
| <b>Robeco BP Global Premium Equities</b>                  | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | –               | 77,132      | 296,380      | 952,074       | 5,183,969      | 123,308,168      | 58,356,672    | 188,174,395 |
| <b>Robeco QI Global Conservative Equities</b>             | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | –               | 27,817      | 652,779      | 257,860       | 2,910,537      | 19,933,213       | 13,750,855    | 37,533,061  |
| <b>Robeco Sustainable Global Stars Equities</b>           | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | –               | 7           | 6            | 17,610        | 406,325        | 11,461,750       | 1,831,743     | 13,717,441  |
| <b>Robeco Emerging Stars Equities</b>                     | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | –               | 217,789     | 188,534      | 401,225       | 1,187,799      | 44,078,931       | 32,787,714    | 78,861,992  |
| <b>Robeco Emerging Markets Equities</b>                   | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | –               | –           | –            | 70,002        | 1,436,973      | 26,420,192       | 17,909,396    | 45,836,563  |
| <b>Robeco QI Emerging Markets Active Equities</b>         | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | –               | 42,326      | 65,485       | 183,465       | 3,023,125      | 38,534,488       | 39,803,310    | 81,652,199  |
| <b>Robeco QI Global Momentum Equities</b>                 | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | –               | 2,448       | 64,525       | 26,802        | 317,050        | 1,829,207        | 651,599       | 2,891,631   |
| <b>Robeco QI Emerging Conservative Equities</b>           | USD             | USD         | USD          | USD           | USD            | USD              | USD           | USD         |
| Securities lending  | –               | 259,373     | 466,190      | 1,332,350     | 3,821,002      | 60,167,868       | 59,357,115    | 125,403,898 |
| <b>Robeco Emerging Markets Smaller Companies Equities</b> | USD             | USD         | USD          | USD           | USD            | USD              | USD           | USD         |
| Securities lending  | –               | –           | –            | 87,817        | 299,895        | 5,126,495        | 3,968,395     | 9,482,602   |
| <b>Robeco QI Global Value Equities</b>                    | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | –               | 18,111      | 30,953       | 70,555        | 960,448        | 9,439,436        | 6,627,709     | 17,147,212  |
| <b>Robeco QI Global Developed Multi-Factor Equities</b>   | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | –               | 13,167      | 198,505      | 119,272       | 1,737,131      | 11,702,240       | 4,507,100     | 18,277,415  |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Maturity tenor of collateral (continued)

| Maturity   | Less than 1 day | 1 to 7 days | 1 to 4 weeks  | 1 to 3 months | 3 to 12 months | More than 1 year | Open maturity  | Total           |
|--|-----------------|-------------|---------------|---------------|----------------|------------------|----------------|-----------------|
| <b>Robeco QI Global Developed Conservative Equities</b>                |                 |             |               |               |                |                  |                |                 |
| Securities lending   | EUR –           | EUR 14,840  | EUR 45,235    | EUR 48,741    | EUR 837,742    | EUR 8,074,995    | EUR 7,047,586  | EUR 16,069,139  |
| <b>Robeco QI Global Developed Active Equities</b>                      |                 |             |               |               |                |                  |                |                 |
| Securities lending   | EUR –           | EUR 5,934   | EUR 61,126    | EUR 30,833    | EUR 426,235    | EUR 3,254,057    | EUR 2,035,090  | EUR 5,813,275   |
| <b>Robeco QI Customized Emerging Markets Enhanced Index Equities I</b> |                 |             |               |               |                |                  |                |                 |
| Securities lending   | USD –           | USD 1,408   | USD 1,237     | USD 35,331    | USD 450,033    | USD 4,336,801    | USD 2,385,745  | USD 7,210,555   |
| <b>Robeco QI Global Quality Equities</b>                               |                 |             |               |               |                |                  |                |                 |
| Securities lending   | EUR –           | EUR 4,824   | EUR 20,934    | EUR 42,039    | EUR 298,297    | EUR 2,812,821    | EUR 1,737,457  | EUR 4,916,372   |
| <b>Robeco QI Global Developed Enhanced Index Equities</b>              |                 |             |               |               |                |                  |                |                 |
| Securities lending   | EUR –           | EUR 3,364   | EUR 27,197    | EUR 19,576    | EUR 263,862    | EUR 2,328,393    | EUR 691,790    | EUR 3,334,182   |
| <b>RobecoSAM Global SDG Equities</b>                                   |                 |             |               |               |                |                  |                |                 |
| Securities lending   | EUR –           | EUR 2,959   | EUR 13,693    | EUR 24,474    | EUR 340,904    | EUR 4,177,381    | EUR 368,434    | EUR 4,927,845   |
| <b>Robeco Asia-Pacific Equities</b>                                    |                 |             |               |               |                |                  |                |                 |
| Securities lending   | EUR –           | EUR 74,801  | EUR 180,704   | EUR 283,046   | EUR 2,117,924  | EUR 31,604,472   | EUR 2,312,125  | EUR 36,573,072  |
| <b>Robeco Sustainable European Stars Equities</b>                      |                 |             |               |               |                |                  |                |                 |
| Securities lending   | EUR –           | EUR –       | EUR –         | EUR 28,519    | EUR 4,212,340  | EUR 46,023,200   | EUR 9,877,079  | EUR 60,141,138  |
| <b>Robeco QI European Conservative Equities</b>                        |                 |             |               |               |                |                  |                |                 |
| Securities lending   | EUR –           | EUR 22,345  | EUR 82,404    | EUR 332,158   | EUR 4,228,147  | EUR 67,437,761   | EUR 42,559,137 | EUR 114,661,952 |
| <b>Robeco QI US Conservative Equities</b>                              |                 |             |               |               |                |                  |                |                 |
| Securities lending   | USD –           | USD –       | USD 1,305     | USD 23,303    | USD 444,890    | USD 4,258,242    | USD 2,116,831  | USD 6,844,571   |
| <b>Robeco BP US Premium Equities</b>                                   |                 |             |               |               |                |                  |                |                 |
| Securities lending   | USD –           | USD 433,087 | USD 1,297,414 | USD 1,186,830 | USD 12,941,516 | USD 97,171,821   | USD 46,864,065 | USD 159,894,733 |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Maturity tenor of collateral (continued)

| Maturity  | Less than 1 day |              |         | 1 to 3 months | 3 to 12 months | More than 1 year | Open maturity | Total       |
|---|-----------------|--------------|---------|---------------|----------------|------------------|---------------|-------------|
|   | 1 to 7 days     | 1 to 4 weeks |         |               |                |                  |               |             |
| <b>Robeco Chinese Equities</b>                              | EUR             | EUR          | EUR     | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | –               | 1,546        | 36,781  | 126,916       | 1,048,160      | 24,322,981       | 14,635,824    | 40,172,208  |
| <b>Robeco Asian Stars Equities</b>                          | USD             | USD          | USD     | USD           | USD            | USD              | USD           | USD         |
| Securities lending  | –               | –            | 146     | 9,695         | 43,188         | 759,016          | 139,544       | 951,589     |
| <b>Robeco BP US Large Cap Equities</b>                      | USD             | USD          | USD     | USD           | USD            | USD              | USD           | USD         |
| Securities lending  | –               | –            | 142,411 | 95,988        | 1,607,830      | 15,641,398       | 10,651,418    | 28,139,045  |
| <b>Robeco BP US Select Opportunities Equities</b>           | USD             | USD          | USD     | USD           | USD            | USD              | USD           | USD         |
| Securities lending  | –               | –            | 288,238 | 504,284       | 4,824,422      | 37,650,502       | 22,350,042    | 65,617,488  |
| <b>Robeco QI Continental European Conservative Equities</b> | EUR             | EUR          | EUR     | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | –               | 34           | 899     | 2,060         | 55,783         | 622,191          | 153,722       | 834,689     |
| <b>Robeco QI Chinese A-share Active Equities</b>            | CNH             | CNH          | CNH     | CNH           | CNH            | CNH              | CNH           | CNH         |
| Securities lending  | –               | –            | 1,468   | 500           | 440,647        | 4,675,957        | –             | 5,118,572   |
| <b>Robeco QI Chinese A-share Conservative Equities</b>      | CNH             | CNH          | CNH     | CNH           | CNH            | CNH              | CNH           | CNH         |
| Securities lending  | –               | –            | 396     | –             | 39,415         | 598,637          | –             | 638,448     |
| <b>Robeco QI US Enhanced Index Equities</b>                 | USD             | USD          | USD     | USD           | USD            | USD              | USD           | USD         |
| Securities lending  | –               | 27           | 23      | 6,881         | 129,306        | 831,856          | 107,476       | 1,075,569   |
| <b>Robeco QI European Enhanced Index Equities</b>           | EUR             | EUR          | EUR     | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | –               | 5            | 35      | 647           | 10,200         | 148,095          | 85,307        | 244,289     |
| <b>Robeco New World Financials</b>                          | EUR             | EUR          | EUR     | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | –               | –            | –       | 90,045        | 1,593,465      | 25,042,180       | 29,123,821    | 55,849,511  |
| <b>Robeco Sustainable Property Equities</b>                 | EUR             | EUR          | EUR     | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | –               | 14,311       | 13,619  | 139,399       | 4,714,472      | 36,033,835       | 21,981,972    | 62,897,608  |
| <b>Robeco Global Consumer Trends</b>                        | EUR             | EUR          | EUR     | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending  | –               | –            | 3,043   | 815,624       | 10,231,567     | 171,517,970      | 99,122,644    | 281,690,848 |



## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Maturity tenor of collateral (continued)

| Maturity  | Less than 1 day | 1 to 7 days | 1 to 4 weeks | 1 to 3 months | 3 to 12 months | More than 1 year | Open maturity | Total       |
|---|-----------------|-------------|--------------|---------------|----------------|------------------|---------------|-------------|
| <b>Robeco MegaTrends</b>                                | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                      | –               | –           | 12,110       | 17,004        | 126,661        | 1,685,049        | 2,566,093     | 4,406,917   |
| <b>Robeco Digital Innovations</b>                       | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                      | –               | 8,263       | 24,884       | 17,758        | 653,768        | 2,973,250        | 120,242       | 3,798,165   |
| <b>Robeco FinTech</b>                                   | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                      | –               | 7,777       | 10,490       | 471,569       | 5,055,492      | 83,523,704       | 34,465,000    | 123,534,032 |
| <b>RobecoSAM Circular Economy Equities</b>              | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                      | –               | –           | –            | 1,496         | 316,633        | 2,188,571        | 2,207,387     | 4,714,087   |
| <b>RobecoSAM Smart Energy Equities</b>                  | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                      | –               | 106,665     | 344,569      | 2,905,987     | 7,669,897      | 197,717,031      | 17,786,623    | 226,530,772 |
| <b>RobecoSAM Smart Materials Equities</b>               | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                      | –               | 412,698     | 988,722      | 973,565       | 8,576,182      | 93,262,091       | 5,136,393     | 109,349,651 |
| <b>RobecoSAM Smart Mobility Equities</b>                | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                      | –               | 90,537      | 216,329      | 1,042,008     | 4,363,197      | 83,479,006       | 6,757,612     | 95,948,689  |
| <b>RobecoSAM Sustainable Healthy Living Equities</b>    | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                      | –               | 85,869      | 74,334       | 170,503       | 984,314        | 9,574,526        | –             | 10,889,546  |
| <b>RobecoSAM Sustainable Water Equities</b>             | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                      | –               | 52,440      | 85,774       | 150,413       | 1,676,854      | 13,760,638       | 293,975       | 16,020,094  |
| <b>RobecoSAM Global Gender Equality Impact Equities</b> | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                      | –               | –           | –            | –             | 91,951         | 605,718          | 1,051,726     | 1,749,395   |
| <b>Robeco High Yield Bonds</b>                          | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                                      | –               | 33,187      | 7,924,881    | 13,138,940    | 75,878,502     | 344,257,610      | 189,996,480   | 631,229,600 |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Maturity tenor of collateral (continued)

| Maturity  | Less than 1 day | 1 to 7 days | 1 to 4 weeks | 1 to 3 months | 3 to 12 months | More than 1 year | Open maturity | Total       |
|---|-----------------|-------------|--------------|---------------|----------------|------------------|---------------|-------------|
| <b>Robeco Global Credits</b>                    | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                              | –               | –           | 1,907,999    | 2,579,186     | 16,804,149     | 69,299,250       | 31,027,982    | 121,618,566 |
| <b>Robeco QI Dynamic High Yield</b>             | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                              | –               | 342,415     | 143,492      | 2,859,496     | 3,856,029      | 27,049,600       | 5,163,847     | 39,414,879  |
| <b>Robeco QI Global Multi-Factor Credits</b>    | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                              | –               | –           | 1,433,509    | 2,549,068     | 16,303,671     | 75,248,158       | 53,777,646    | 149,312,052 |
| <b>Robeco QI Global Multi-Factor Bonds</b>      | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                              | –               | –           | –            | –             | 169,641        | 3,874,451        | 1,700,826     | 5,744,918   |
| <b>Robeco Global Credits – Short Maturity</b>   | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                              | –               | –           | 1,023,969    | 1,850,406     | 11,343,412     | 32,846,932       | 26,576,143    | 73,640,862  |
| <b>Robeco Corporate Hybrid bonds</b>            | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                              | –               | –           | 1,561,378    | 1,877,299     | 9,519,273      | 36,463,753       | 12,542,854    | 61,964,557  |
| <b>Robeco QI Global Multi-Factor High Yield</b> | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                              | –               | –           | 407,827      | 616,505       | 2,652,053      | 14,386,449       | 9,590,180     | 27,653,014  |
| <b>RobecoSAM SDG Credit Income</b>              | USD             | USD         | USD          | USD           | USD            | USD              | USD           | USD         |
| Securities lending                              | –               | 1,515       | 2,562,169    | 4,197,940     | 24,450,039     | 85,939,936       | 44,595,217    | 161,746,816 |
| <b>RobecoSAM Global SDG Credits</b>             | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                              | –               | –           | 3,356,878    | 4,059,622     | 23,591,396     | 87,017,882       | 81,024,072    | 199,049,850 |
| <b>RobecoSAM SDG High Yield Bonds</b>           | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                              | –               | –           | 131,866      | 727,355       | 3,263,052      | 11,641,462       | 6,083,406     | 21,847,141  |
| <b>RobecoSAM Climate Global Credits</b>         | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                              | –               | –           | 20,231       | 62,135        | 207,901        | 1,171,744        | 1,060,790     | 2,522,801   |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Maturity tenor of collateral (continued)

| Maturity                             | Less than 1 day | 1 to 7 days | 1 to 4 weeks | 1 to 3 months | 3 to 12 months | More than 1 year | Open maturity | Total       |
|--------------------------------------|-----------------|-------------|--------------|---------------|----------------|------------------|---------------|-------------|
| <b>RobecoSAM Climate Global</b>      |                 |             |              |               |                |                  |               |             |
| <b>Bonds</b>                         | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | –               | –           | –            | –             | –              | –                | 145,969       | 145,969     |
| <b>Robeco Euro Government</b>        |                 |             |              |               |                |                  |               |             |
| <b>Bonds</b>                         | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | –               | 4,921       | 1,435,900    | 2,819,542     | 24,611,112     | 65,342,063       | 8,603,457     | 102,816,995 |
| <b>Robeco Euro Credit Bonds</b>      |                 |             |              |               |                |                  |               |             |
| <b>Bonds</b>                         | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | –               | 43,661      | 2,547,743    | 5,009,713     | 23,677,467     | 77,694,749       | 51,197,826    | 160,171,159 |
| <b>Robeco All Strategy Euro</b>      |                 |             |              |               |                |                  |               |             |
| <b>Bonds</b>                         | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | –               | 3,059       | 1,193,903    | 2,127,451     | 20,986,869     | 57,814,104       | 13,184,417    | 95,309,803  |
| <b>Robeco European High Yield</b>    |                 |             |              |               |                |                  |               |             |
| <b>Bonds</b>                         | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | –               | –           | 1,887,897    | 2,541,694     | 14,217,152     | 54,803,271       | 15,730,752    | 89,180,766  |
| <b>RobecoSAM Euro SDG</b>            |                 |             |              |               |                |                  |               |             |
| <b>Credits</b>                       | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | –               | 2,366       | 4,901,809    | 8,864,141     | 48,094,120     | 148,652,866      | 63,264,744    | 273,780,046 |
| <b>RobecoSAM Emerging SDG</b>        |                 |             |              |               |                |                  |               |             |
| <b>Credits</b>                       | USD             | USD         | USD          | USD           | USD            | USD              | USD           | USD         |
| Securities lending                   | –               | –           | 239,607      | 654,445       | 3,379,066      | 10,588,553       | 4,429,678     | 19,291,349  |
| <b>Robeco Financial Institutions</b> |                 |             |              |               |                |                  |               |             |
| <b>Bonds</b>                         | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | –               | –           | 6,190,408    | 10,373,976    | 48,660,865     | 197,572,420      | 63,687,782    | 326,485,451 |
| <b>Robeco Investment Grade</b>       |                 |             |              |               |                |                  |               |             |
| <b>Corporate Bonds</b>               | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | –               | –           | 1,024,874    | 1,639,781     | 8,555,959      | 27,364,462       | 13,270,133    | 51,855,209  |
| <b>Robeco QI Multi Factor</b>        |                 |             |              |               |                |                  |               |             |
| <b>Absolute Return</b>               | EUR             | EUR         | EUR          | EUR           | EUR            | EUR              | EUR           | EUR         |
| Securities lending                   | –               | 1,132       | 10,755       | 8,884         | 101,114        | 687,677          | 247,964       | 1,057,526   |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Currency of collateral

The following table provides an analysis of the currency profile of collateral received in relation to SFTs and OTC derivative transactions (including Total Return Swaps) as at the reporting date in the currency of the Sub-Funds.

| <b>Received in Currency</b>              | <b>Value in Sub-Fund currency</b> |
|--|-----------------------------------|
| <b>Robeco BP Global Premium Equities</b> | <b>EUR</b>                        |
|  | <b>Securities lending</b>         |
| EUR                                      | 60,167,066                        |
| GBP                                      | 35,859,493                        |
| JPY                                      | 14,136,512                        |
| USD                                      | 78,011,324                        |
|  | <b>188,174,395</b>                |

| <b>Robeco QI Global Conservative Equities</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| AUD   | 25,518                    |
| CAD   | 81,531                    |
| CHF   | 16,623                    |
| DKK   | 40,325                    |
| EUR   | 13,473,408                |
| GBP   | 6,216,442                 |
| HKD   | 297,191                   |
| JPY   | 4,733,594                 |
| SGD   | 28,636                    |
| USD   | 12,619,793                |
|   | <b>37,533,061</b>         |

| <b>Robeco Sustainable Global Stars Equities</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR   | 5,754,034                 |
| GBP   | 3,552,583                 |
| JPY   | 1,165,623                 |
| USD   | 3,245,201                 |
|   | <b>13,717,441</b>         |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Currency of collateral (continued)

| Received in Currency                  | Value in Sub-Fund currency |
|---------------------------------------|----------------------------|
| <b>Robeco Emerging Stars Equities</b> | <b>EUR</b>                 |
|                                       | <b>Securities lending</b>  |
| AUD                                   | 8,159                      |
| CHF                                   | 3,680                      |
| DKK                                   | 331                        |
| EUR                                   | 29,285,591                 |
| GBP                                   | 18,444,397                 |
| HKD                                   | 76,689                     |
| JPY                                   | 2,965,935                  |
| SEK                                   | 11,923                     |
| SGD                                   | 5,105                      |
| USD                                   | 28,060,182                 |
|                                       | <b>78,861,992</b>          |

|   |                           |
|---|---------------------------|
| <b>Robeco Emerging Markets Equities</b> | <b>EUR</b>                |
|   | <b>Securities lending</b> |
| AUD                                     | 41,853                    |
| CAD                                     | 432                       |
| CHF                                     | 22,083                    |
| DKK                                     | 1,692                     |
| EUR                                     | 18,700,920                |
| GBP                                     | 9,246,058                 |
| HKD                                     | 395,931                   |
| JPY                                     | 3,536,154                 |
| SEK                                     | 63,716                    |
| SGD                                     | 26,107                    |
| USD                                     | 13,801,617                |
|   | <b>45,836,563</b>         |

|   |                           |
|---|---------------------------|
| <b>Robeco QI Emerging Markets Active Equities</b> | <b>EUR</b>                |
|   | <b>Securities lending</b> |
| AUD   | 218,819                   |
| CAD   | 626,487                   |
| CHF   | 269,633                   |
| DKK   | 372,573                   |
| EUR   | 28,509,153                |
| GBP   | 9,870,256                 |
| HKD   | 4,106,367                 |
| JPY   | 16,670,384                |
| SEK   | 287,499                   |
| SGD   | 368,011                   |
| USD   | 20,353,017                |
|   | <b>81,652,199</b>         |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Currency of collateral (continued)

Received in Currency Value in Sub-Fund currency

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| Robeco QI Global Momentum Equities | EUR                          |
|------------------------------------|------------------------------|
|                                    | Securities lending           |
| AUD                                | 255                          |
| CAD                                | 852                          |
| CHF                                | 6,436                        |
| EUR                                | 738,859                      |
| GBP                                | 514,053                      |
| HKD                                | 7,391                        |
| JPY                                | 658,933                      |
| SEK                                | 5,408                        |
| USD                                | 959,444                      |
|                                    | <hr/> <b>2,891,631</b> <hr/> |

| Robeco QI Emerging Conservative Equities | USD                            |
|--|--------------------------------|
|  | Securities lending             |
| AUD                                      | 317,879                        |
| CAD                                      | 588,280                        |
| CHF                                      | 858,330                        |
| DKK                                      | 290,547                        |
| EUR                                      | 48,519,951                     |
| GBP                                      | 19,868,689                     |
| HKD                                      | 4,466,210                      |
| JPY                                      | 20,416,303                     |
| SEK                                      | 828,843                        |
| SGD                                      | 319,718                        |
| USD                                      | 28,929,148                     |
|  | <hr/> <b>125,403,898</b> <hr/> |

| Robeco Emerging Markets Smaller Companies Equities | USD                          |
|--|------------------------------|
|  | Securities lending           |
| AUD  | 34,513                       |
| CAD  | 12,593                       |
| CHF  | 78,475                       |
| DKK  | 3,883                        |
| EUR  | 1,623,372                    |
| GBP  | 904,134                      |
| HKD  | 390,123                      |
| JPY  | 2,097,940                    |
| SEK  | 99,696                       |
| SGD  | 21,868                       |
| USD  | 4,216,005                    |
|  | <hr/> <b>9,482,602</b> <hr/> |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Currency of collateral (continued)

| Received in Currency                   | Value in Sub-Fund currency |
|--|----------------------------|
| <b>Robeco QI Global Value Equities</b> | <b>EUR</b>                 |
|  | <b>Securities lending</b>  |
| AUD                                    | 25,612                     |
| CAD                                    | 71,062                     |
| CHF                                    | 20,498                     |
| DKK                                    | 33,487                     |
| EUR                                    | 5,325,587                  |
| GBP                                    | 4,319,189                  |
| HKD                                    | 259,992                    |
| JPY                                    | 2,086,570                  |
| SEK                                    | 5,624                      |
| SGD                                    | 23,780                     |
| USD                                    | 4,975,811                  |
|  | <b>17,147,212</b>          |

|   |                           |
|---|---------------------------|
| <b>Robeco QI Global Developed Multi-Factor Equities</b> | <b>EUR</b>                |
|   | <b>Securities lending</b> |
| AUD   | 12,304                    |
| CAD   | 7,313                     |
| EUR   | 4,069,227                 |
| GBP   | 4,326,037                 |
| HKD   | 16,319                    |
| JPY   | 4,988,081                 |
| USD   | 4,858,134                 |
|   | <b>18,277,415</b>         |

|   |                           |
|---|---------------------------|
| <b>Robeco QI Global Developed Conservative Equities</b> | <b>EUR</b>                |
|   | <b>Securities lending</b> |
| CAD   | 91,958                    |
| CHF   | 23,034                    |
| DKK   | 55,876                    |
| EUR   | 7,319,089                 |
| GBP   | 2,154,579                 |
| HKD   | 364,907                   |
| JPY   | 3,622,820                 |
| SGD   | 39,679                    |
| USD   | 2,397,197                 |
|   | <b>16,069,139</b>         |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Currency of collateral (continued)

Received in Currency Value in Sub-Fund currency

---

| Robeco QI Global Developed Active Equities | EUR<br>Securities lending    |
|--|------------------------------|
| EUR  | 1,707,652                    |
| GBP  | 1,059,809                    |
| JPY  | 952,121                      |
| USD  | 2,093,693                    |
|  | <hr/> <b>5,813,275</b> <hr/> |

| Robeco QI Customized Emerging Markets Enhanced Index Equities I | USD<br>Securities lending    |
|---|------------------------------|
| AUD   | 9,344                        |
| CAD   | 10,243                       |
| CHF   | 23,168                       |
| DKK   | 4,865                        |
| EUR   | 2,239,874                    |
| GBP   | 989,787                      |
| HKD   | 120,850                      |
| JPY   | 2,221,919                    |
| SEK   | 25,905                       |
| SGD   | 7,878                        |
| USD   | 1,556,722                    |
|   | <hr/> <b>7,210,555</b> <hr/> |

| Robeco QI Global Quality Equities | EUR<br>Securities lending    |
|-----------------------------------|------------------------------|
| AUD                               | 5,976                        |
| CAD                               | 1,449                        |
| CHF                               | 13,441                       |
| DKK                               | 225                          |
| EUR                               | 1,092,715                    |
| GBP                               | 799,658                      |
| HKD                               | 64,655                       |
| JPY                               | 1,120,076                    |
| SEK                               | 17,292                       |
| SGD                               | 3,468                        |
| USD                               | 1,797,417                    |
|                                   | <hr/> <b>4,916,372</b> <hr/> |



## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Currency of collateral (continued)

| Received in Currency                                      | Value in Sub-Fund currency |
|---|----------------------------|
| <b>Robeco QI Global Developed Enhanced Index Equities</b> | <b>EUR</b>                 |
|   | <b>Securities lending</b>  |
| AUD   | 354                        |
| CAD   | 6,243                      |
| CHF   | 1,511                      |
| DKK   | 3,665                      |
| EUR   | 1,073,254                  |
| GBP   | 595,894                    |
| HKD   | 24,406                     |
| JPY   | 703,464                    |
| SGD   | 2,603                      |
| USD   | 922,788                    |
|   | <b>3,334,182</b>           |

|                                      |                           |
|--------------------------------------|---------------------------|
| <b>RobecoSAM Global SDG Equities</b> | <b>EUR</b>                |
|                                      | <b>Securities lending</b> |
| EUR                                  | 2,388,166                 |
| GBP                                  | 123,183                   |
| JPY                                  | 2,016,632                 |
| USD                                  | 399,864                   |
|                                      | <b>4,927,845</b>          |

|                                     |                           |
|-------------------------------------|---------------------------|
| <b>Robeco Asia-Pacific Equities</b> | <b>EUR</b>                |
|                                     | <b>Securities lending</b> |
| AUD                                 | 8,672                     |
| CHF                                 | 3,912                     |
| DKK                                 | 352                       |
| EUR                                 | 11,939,955                |
| GBP                                 | 5,222,642                 |
| HKD                                 | 81,512                    |
| JPY                                 | 6,924,805                 |
| SEK                                 | 12,673                    |
| SGD                                 | 5,426                     |
| USD                                 | 12,373,123                |
|                                     | <b>36,573,072</b>         |

|   |                           |
|---|---------------------------|
| <b>Robeco Sustainable European Stars Equities</b> | <b>EUR</b>                |
|   | <b>Securities lending</b> |
| EUR   | 15,869,647                |
| GBP   | 2,192,517                 |
| JPY   | 41,039,284                |
| USD   | 1,039,690                 |
|   | <b>60,141,138</b>         |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Currency of collateral (continued)

Received in Currency Value in Sub-Fund currency

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| <b>Robeco QI European Conservative Equities</b> | <b>EUR</b>                     |
|---|--------------------------------|
|   | <b>Securities lending</b>      |
| AUD   | 50,878                         |
| EUR   | 60,964,625                     |
| GBP   | 15,002,825                     |
| HKD   | 3,207                          |
| JPY   | 22,574,849                     |
| USD   | 16,065,568                     |
|   | <hr/> <b>114,661,952</b> <hr/> |

| <b>Robeco QI US Conservative Equities</b> | <b>USD</b>                   |
|---|------------------------------|
|   | <b>Securities lending</b>    |
| AUD                                       | 6,706                        |
| CAD                                       | 3,986                        |
| EUR                                       | 223,211                      |
| GBP                                       | 2,479,262                    |
| HKD                                       | 8,894                        |
| JPY                                       | 1,569,810                    |
| USD                                       | 2,552,702                    |
|   | <hr/> <b>6,844,571</b> <hr/> |

| <b>Robeco BP US Premium Equities</b> | <b>USD</b>                     |
|--------------------------------------|--------------------------------|
|                                      | <b>Securities lending</b>      |
| EUR                                  | 21,499,885                     |
| GBP                                  | 55,341,886                     |
| JPY                                  | 32,031,761                     |
| USD                                  | 51,021,201                     |
|                                      | <hr/> <b>159,894,733</b> <hr/> |

| <b>Robeco Chinese Equities</b> | <b>EUR</b>                    |
|--------------------------------|-------------------------------|
|                                | <b>Securities lending</b>     |
| EUR                            | 11,680,800                    |
| GBP                            | 3,441,658                     |
| JPY                            | 4,623,814                     |
| USD                            | 20,425,936                    |
|                                | <hr/> <b>40,172,208</b> <hr/> |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Currency of collateral (continued)

Received in Currency Value in Sub-Fund currency

---

| Robeco Asian Stars Equities | USD<br>Securities lending  |
|-----------------------------|----------------------------|
| AUD                         | 329                        |
| CAD                         | 2,093                      |
| CHF                         | 8,298                      |
| EUR                         | 289,563                    |
| GBP                         | 14,666                     |
| HKD                         | 474                        |
| JPY                         | 119,502                    |
| SEK                         | 6,943                      |
| USD                         | 509,721                    |
|                             | <hr/> <b>951,589</b> <hr/> |

| Robeco BP US Large Cap Equities | USD<br>Securities lending     |
|---------------------------------|-------------------------------|
| EUR                             | 735,876                       |
| GBP                             | 10,818,654                    |
| JPY                             | 4,959,601                     |
| USD                             | 11,624,914                    |
|                                 | <hr/> <b>28,139,045</b> <hr/> |

| Robeco BP US Select Opportunities Equities | USD<br>Securities lending     |
|--|-------------------------------|
| EUR  | 2,373,481                     |
| GBP  | 13,968,622                    |
| JPY  | 15,535,327                    |
| USD  | 33,740,058                    |
|  | <hr/> <b>65,617,488</b> <hr/> |

| Robeco QI Continental European Conservative Equities | EUR<br>Securities lending  |
|--|----------------------------|
| EUR  | 307,340                    |
| GBP  | 60,490                     |
| JPY  | 330,272                    |
| USD  | 136,587                    |
|  | <hr/> <b>834,689</b> <hr/> |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Currency of collateral (continued)

Received in Currency Value in Sub-Fund currency

---

| Robeco QI Chinese A-share Active Equities | CNH<br>Securities lending    |
|---|------------------------------|
| EUR                                       | 372,410                      |
| GBP                                       | 7,456                        |
| JPY                                       | 2,368,951                    |
| USD                                       | 2,369,755                    |
|   | <hr/> <b>5,118,572</b> <hr/> |

| Robeco QI Chinese A-share Conservative Equities | CNH<br>Securities lending  |
|---|----------------------------|
| USD   | 638,448                    |
|   | <hr/> <b>638,448</b> <hr/> |

| Robeco QI US Enhanced Index Equities | USD<br>Securities lending    |
|--------------------------------------|------------------------------|
| EUR                                  | 193,054                      |
| GBP                                  | 287,085                      |
| JPY                                  | 453,194                      |
| USD                                  | 142,236                      |
|                                      | <hr/> <b>1,075,569</b> <hr/> |

| Robeco QI European Enhanced Index Equities | EUR<br>Securities lending  |
|--|----------------------------|
| EUR  | 178,993                    |
| GBP  | 15,310                     |
| JPY  | 14,253                     |
| USD  | 35,733                     |
|  | <hr/> <b>244,289</b> <hr/> |

| Robeco New World Financials | EUR<br>Securities lending     |
|-----------------------------|-------------------------------|
| EUR                         | 12,293,533                    |
| GBP                         | 3,661,631                     |
| JPY                         | 6,800,484                     |
| USD                         | 33,093,863                    |
|                             | <hr/> <b>55,849,511</b> <hr/> |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Currency of collateral (continued)

| Received in Currency                        | Value in Sub-Fund currency |
|---|----------------------------|
| <b>Robeco Sustainable Property Equities</b> | <b>EUR</b>                 |
|   | <b>Securities lending</b>  |
| AUD   | 41                         |
| CAD   | 24                         |
| EUR   | 26,223,412                 |
| GBP   | 11,221,189                 |
| HKD   | 54                         |
| JPY   | 9,543,034                  |
| USD   | 15,909,854                 |
|   | <b>62,897,608</b>          |
| <b>Robeco Global Consumer Trends</b>        | <b>EUR</b>                 |
|   | <b>Securities lending</b>  |
| EUR   | 34,615,586                 |
| GBP   | 106,367,357                |
| JPY   | 35,491,684                 |
| USD   | 105,216,221                |
|   | <b>281,690,848</b>         |
| <b>Robeco MegaTrends</b>                    | <b>EUR</b>                 |
|   | <b>Securities lending</b>  |
| EUR   | 329,773                    |
| GBP   | 719,127                    |
| JPY   | 555,964                    |
| USD   | 2,802,053                  |
|   | <b>4,406,917</b>           |
| <b>Robeco Digital Innovations</b>           | <b>EUR</b>                 |
|   | <b>Securities lending</b>  |
| EUR   | 662,051                    |
| GBP   | 111,535                    |
| JPY   | 2,738,194                  |
| USD   | 286,385                    |
|   | <b>3,798,165</b>           |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Currency of collateral (continued)

| Received in Currency  | Value in Sub-Fund currency |
|-----------------------|----------------------------|
| <b>Robeco FinTech</b> | <b>EUR</b>                 |
|                       | <b>Securities lending</b>  |
| AUD                   | 4,743                      |
| CAD                   | 2,819                      |
| EUR                   | 12,690,146                 |
| GBP                   | 29,594,570                 |
| HKD                   | 6,291                      |
| JPY                   | 16,963,552                 |
| USD                   | 64,271,911                 |
|                       | <b>123,534,032</b>         |

|  |                           |
|--|---------------------------|
| <b>RobecoSAM Circular Economy Equities</b> | <b>EUR</b>                |
|  | <b>Securities lending</b> |
| EUR  | 2,015,999                 |
| GBP  | 7,079                     |
| JPY  | 2,059,147                 |
| USD  | 631,862                   |
|  | <b>4,714,087</b>          |

|  |                           |
|--|---------------------------|
| <b>RobecoSAM Smart Energy Equities</b> | <b>EUR</b>                |
|  | <b>Securities lending</b> |
| AUD                                    | 8,227                     |
| CAD                                    | 4,890                     |
| EUR                                    | 137,808,590               |
| GBP                                    | 23,306,469                |
| HKD                                    | 10,911                    |
| JPY                                    | 45,345,383                |
| USD                                    | 20,046,302                |
|  | <b>226,530,772</b>        |

|   |                           |
|---|---------------------------|
| <b>RobecoSAM Smart Materials Equities</b> | <b>EUR</b>                |
|   | <b>Securities lending</b> |
| EUR                                       | 32,447,996                |
| GBP                                       | 3,143,574                 |
| JPY                                       | 12,961,387                |
| USD                                       | 60,796,694                |
|   | <b>109,349,651</b>        |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Currency of collateral (continued)

Received in Currency Value in Sub-Fund currency

---

| RobecoSAM Smart Mobility Equities | EUR                           |
|-----------------------------------|-------------------------------|
|                                   | <b>Securities lending</b>     |
| EUR                               | 44,059,753                    |
| GBP                               | 4,269,436                     |
| JPY                               | 10,846,978                    |
| USD                               | 36,772,522                    |
|                                   | <hr/> <b>95,948,689</b> <hr/> |

| RobecoSAM Sustainable Healthy Living Equities | EUR                           |
|---|-------------------------------|
|   | <b>Securities lending</b>     |
| EUR   | 5,841,099                     |
| GBP   | 1,924,670                     |
| JPY   | 2,653,048                     |
| USD   | 470,729                       |
|   | <hr/> <b>10,889,546</b> <hr/> |

| RobecoSAM Sustainable Water Equities | EUR                           |
|--------------------------------------|-------------------------------|
|                                      | <b>Securities lending</b>     |
| EUR                                  | 5,338,306                     |
| GBP                                  | 2,552,777                     |
| JPY                                  | 7,448,478                     |
| USD                                  | 680,533                       |
|                                      | <hr/> <b>16,020,094</b> <hr/> |

| RobecoSAM Global Gender Equality Impact Equities | EUR                          |
|--|------------------------------|
|  | <b>Securities lending</b>    |
| EUR  | 84,430                       |
| JPY  | 612,165                      |
| USD  | 1,052,800                    |
|  | <hr/> <b>1,749,395</b> <hr/> |

| Robeco High Yield Bonds | EUR                            |
|-------------------------|--------------------------------|
|                         | <b>Securities lending</b>      |
| AUD                     | 660,850                        |
| EUR                     | 398,935,002                    |
| GBP                     | 625,098                        |
| JPY                     | 3,425,612                      |
| USD                     | 227,583,038                    |
|                         | <hr/> <b>631,229,600</b> <hr/> |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Currency of collateral (continued)

| Received in Currency                          | Value in Sub-Fund currency |
|---|----------------------------|
| <b>Robeco Global Credits</b>                  | <b>EUR</b>                 |
|   | <b>Securities lending</b>  |
| EUR   | 82,566,099                 |
| USD   | 39,052,467                 |
|   | <b>121,618,566</b>         |
| <b>Robeco QI Dynamic High Yield</b>           | <b>EUR</b>                 |
|   | <b>Securities lending</b>  |
| EUR   | 23,471,554                 |
| GBP   | 5,352,720                  |
| JPY   | 5,423,997                  |
| USD   | 5,166,608                  |
|   | <b>39,414,879</b>          |
| <b>Robeco QI Global Multi-Factor Credits</b>  | <b>EUR</b>                 |
|   | <b>Securities lending</b>  |
| EUR   | 88,141,820                 |
| USD   | 61,170,232                 |
|   | <b>149,312,052</b>         |
| <b>Robeco QI Global Multi-Factor Bonds</b>    | <b>EUR</b>                 |
|   | <b>Securities lending</b>  |
| EUR   | 4,044,092                  |
| USD   | 1,700,826                  |
|   | <b>5,744,918</b>           |
| <b>Robeco Global Credits – Short Maturity</b> | <b>EUR</b>                 |
|   | <b>Securities lending</b>  |
| EUR   | 57,006,912                 |
| USD   | 16,633,950                 |
|   | <b>73,640,862</b>          |
| <b>Robeco Corporate Hybrid bonds</b>          | <b>EUR</b>                 |
|   | <b>Securities lending</b>  |
| EUR   | 54,303,526                 |
| USD   | 7,661,031                  |
|   | <b>61,964,557</b>          |



## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Currency of collateral (continued)

| Received in Currency                            | Value in Sub-Fund currency |
|---|----------------------------|
| <b>Robeco QI Global Multi-Factor High Yield</b> | <b>EUR</b>                 |
|   | <b>Securities lending</b>  |
| EUR   | 19,035,458                 |
| USD   | 8,617,556                  |
|   | <b>27,653,014</b>          |
| <b>RobecoSAM SDG Credit Income</b>              | <b>USD</b>                 |
|   | <b>Securities lending</b>  |
| EUR   | 120,550,180                |
| GBP   | 17,066                     |
| USD   | 41,179,570                 |
|   | <b>161,746,816</b>         |
| <b>RobecoSAM Global SDG Credits</b>             | <b>EUR</b>                 |
|   | <b>Securities lending</b>  |
| EUR   | 130,340,610                |
| GBP   | 7,989                      |
| USD   | 68,701,251                 |
|   | <b>199,049,850</b>         |
| <b>RobecoSAM SDG High Yield Bonds</b>           | <b>EUR</b>                 |
|   | <b>Securities lending</b>  |
| EUR   | 17,723,706                 |
| GBP   | 28,993                     |
| USD   | 4,094,442                  |
|   | <b>21,847,141</b>          |
| <b>RobecoSAM Climate Global Credits</b>         | <b>EUR</b>                 |
|   | <b>Securities lending</b>  |
| EUR   | 1,503,261                  |
| USD   | 1,019,540                  |
|   | <b>2,522,801</b>           |
| <b>RobecoSAM Climate Global Bonds</b>           | <b>EUR</b>                 |
|   | <b>Securities lending</b>  |
| USD   | 145,969                    |
|   | <b>145,969</b>             |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Currency of collateral (continued)

Received in Currency Value in Sub-Fund currency

---

| <b>Robeco Euro Government Bonds</b> | <b>EUR</b>                |
|-------------------------------------|---------------------------|
|                                     | <b>Securities lending</b> |
| EUR                                 | 97,000,369                |
| USD                                 | 5,816,626                 |
|                                     | <b>102,816,995</b>        |

| <b>Robeco Euro Credit Bonds</b> | <b>EUR</b>                |
|---------------------------------|---------------------------|
|                                 | <b>Securities lending</b> |
| EUR                             | 151,406,540               |
| GBP                             | 1,198,920                 |
| USD                             | 7,565,699                 |
|                                 | <b>160,171,159</b>        |

| <b>Robeco All Strategy Euro Bonds</b> | <b>EUR</b>                |
|---------------------------------------|---------------------------|
|                                       | <b>Securities lending</b> |
| EUR                                   | 90,609,156                |
| GBP                                   | 178,773                   |
| USD                                   | 4,521,874                 |
|                                       | <b>95,309,803</b>         |

| <b>Robeco European High Yield Bonds</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| EUR                                     | 84,931,276                |
| GBP                                     | 86,632                    |
| USD                                     | 4,162,858                 |
|   | <b>89,180,766</b>         |

| <b>RobecoSAM Euro SDG Credits</b> | <b>EUR</b>                |
|-----------------------------------|---------------------------|
|                                   | <b>Securities lending</b> |
| EUR                               | 258,295,825               |
| GBP                               | 2,112,491                 |
| USD                               | 13,371,730                |
|                                   | <b>273,780,046</b>        |

| <b>RobecoSAM Emerging SDG Credits</b> | <b>USD</b>                |
|---------------------------------------|---------------------------|
|                                       | <b>Securities lending</b> |
| EUR                                   | 13,715,832                |
| USD                                   | 5,575,517                 |
|                                       | <b>19,291,349</b>         |

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Currency of collateral (continued)

Received in Currency Value in Sub-Fund currency

---

| <b>Robeco Financial Institutions Bonds</b> | <b>EUR</b>                |
|--|---------------------------|
|  | <b>Securities lending</b> |
| EUR  | 297,518,051               |
| GBP  | 1,177,609                 |
| USD  | 27,789,791                |
|  | <b>326,485,451</b>        |

| <b>Robeco Investment Grade Corporate Bonds</b> | <b>EUR</b>                |
|--|---------------------------|
|  | <b>Securities lending</b> |
| EUR  | 51,434,100                |
| USD  | 421,109                   |
|  | <b>51,855,209</b>         |

| <b>Robeco QI Multi Factor Absolute Return</b> | <b>EUR</b>                |
|---|---------------------------|
|   | <b>Securities lending</b> |
| AUD   | 475                       |
| CAD   | 2,914                     |
| CHF   | 2,471                     |
| DKK   | 1,658                     |
| EUR   | 268,960                   |
| GBP   | 196,979                   |
| HKD   | 16,428                    |
| JPY   | 302,904                   |
| SEK   | 1,953                     |
| SGD   | 1,422                     |
| USD   | 261,362                   |
|   | <b>1,057,526</b>          |

#### Maturity tenor of securities lending transactions

All securities on loan can be recalled at any point. The Fund's securities lending transactions have open maturity.

#### Settlement and clearing

The Company's securities lending transactions, including related collateral, are settled and cleared on a tri-party basis.

#### Re-use of collateral

Non cash collateral, received in a securities lending transaction may not be sold, re-invested or pledged. Cash collateral received from such transactions is re-used in a reverse repurchase transaction.

## Other data (continued)

### Additional information Securities Financing Transaction (continued)

#### Safekeeping of collateral

##### Collateral received

J.P. Morgan Bank Luxembourg S.A., as securities lending agent of the Funds, is responsible for the safekeeping of the collateral received in respect of securities lending transactions as at the reporting date. The Custodian J.P. Morgan Bank Luxembourg S.A. is ultimately liable for any loss of instruments held in custody or by a third party to whom custody had been delegated (the sub-custody).

##### Collateral granted

No collateral is granted by the Company as part of their securities lending activities.

##### Return and cost

The total income earned from securities lending transactions is split between the fund and the securities lending agent. Details of this split are disclosed in notes to the financial statements on pages 224. Income earned during the year by the Funds from securities lending transactions is disclosed in the statement of operations and changes in net assets on page 153.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets

As at 30 June 2021

|   | <b>Robeco BP Global<br/>Premium Equities<br/>EUR</b> | <b>Robeco QI Global<br/>Conservative Equities<br/>EUR</b> | <b>Robeco Sustainable<br/>Global Stars Equities<br/>EUR</b> | <b>Robeco Emerging<br/>Stars Equities<br/>EUR</b> |
|---|--|---|---|---|
| <b>Assets</b>   |  |   |   |   |
| Investments in securities at cost                         | 3,217,138,329  | 314,026,816   | 273,963,581   | 1,469,751,998                                     |
| Unrealised gain/(loss)                                    | 454,652,934  | 71,549,162  | 70,390,223  | 374,818,598                                       |
| Investments in securities at market value                 | 3,671,791,263  | 385,575,978   | 344,353,804   | 1,844,570,596                                     |
| Cash at bank and at brokers                               | 44,729,316   | 2,421,499   | 2,865,884   | 122,267   |
| Receivables on subscriptions                              | 10,281,648   | 473,625   | 816,631   | 2,098,502   |
| Receivables on investments sold                           | 11,508,046   | –   | 5,485,235   | –   |
| Dividends receivable                                      | 5,213,465  | 956,204   | 141,714   | 20,216,790  |
| Interest receivable                                       | –  | –   | –   | 1   |
| Tax reclaims receivable                                   | 2,822,986  | 374,179   | 121,479   | 153,064   |
| Unrealised gain on forward currency<br>exchange contracts | 824,049  | 12,185  | 604,729   | –   |
| Other assets  | 21,312   | –   | 73  | 15,291  |
| <b>Total assets</b>                                       | <b>3,747,192,085</b>                                 | <b>389,813,670</b>  | <b>354,389,549</b>  | <b>1,867,176,511</b>                              |
| <b>Liabilities</b>  |  |   |   |   |
| Bank overdrafts   | –  | 154   | –   | 1,598,330   |
| Payables on redemptions                                   | 15,569,397   | 624,683   | 371,909   | 696,207   |
| Payables on investments purchased                         | 4,224,768  | –   | –   | 1,814,122   |
| Interest payable  | 14,733   | 1,064   | 4,591   | 2,633   |
| Management fees payable                                   | 2,587,002  | 153,626   | 162,304   | 1,237,628   |
| Performance fees payable                                  | –  | –   | 8,058   | –   |
| Unrealised loss on forward currency<br>exchange contracts | 4,016,859  | 214,024   | 1,162,840   | –   |
| Other liabilities   | 620,833  | 76,295  | 69,895  | 4,373,710   |
| <b>Total liabilities</b>                                  | <b>27,033,592</b>                                    | <b>1,069,846</b>  | <b>1,779,597</b>  | <b>9,722,630</b>                                  |
| <b>Total net assets</b>                                   | <b>3,720,158,493</b>                                 | <b>388,743,824</b>  | <b>352,609,952</b>  | <b>1,857,453,881</b>                              |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|  | Robeco Emerging<br>Markets Equities<br>EUR | Robeco QI Emerging<br>Markets Active<br>Equities<br>EUR | Robeco QI Global<br>Momentum Equities<br>EUR | Robeco QI Global<br>Developed Sustainable<br>Enhanced Index<br>Equities<br>EUR |
|--|--|---|--|--|
| <b>Assets</b>  |  |   |  |  |
| Investments in securities at cost                      | 871,110,948                                | 555,013,394   | 15,669,075                                   | 187,663,386  |
| Unrealised gain/(loss)                                 | 352,670,327                                | 167,799,207   | 4,923,596                                    | 64,082,553   |
| Investments in securities at market value              | 1,223,781,275                              | 722,812,601   | 20,592,671                                   | 251,745,939  |
| Cash at bank and at brokers                            | 10,853,203                                 | 9,690,575   | 515,318                                      | 2,389,522  |
| Receivables on subscriptions                           | 384,617                                    | 3,445,767   | 34,165                                       | 344,773  |
| Receivables on investments sold                        | 657,969                                    | 1,178,296   | –  | –  |
| Dividends receivable                                   | 8,322,161                                  | 4,325,173   | 12,352                                       | 212,463  |
| Interest receivable                                    | 1  | 2   | –  | –  |
| Tax reclaims receivable                                | 167,422                                    | 203,580   | 45,213                                       | 200,418  |
| Unrealised gain on financial futures contracts         | 237,505                                    | –   | 5,825  | 15,653   |
| Unrealised gain on forward currency exchange contracts | –  | 12,516  | –  | 236  |
| Other assets   | 3,438                                      | –   | –  | 1,112  |
| <b>Total assets</b>                                    | <b>1,244,407,591</b>                       | <b>741,668,510</b>                                      | <b>21,205,544</b>                            | <b>254,910,116</b>   |
| <b>Liabilities</b>                                     |  |   |  |  |
| Bank overdrafts  | 9,504,813                                  | –   | –  | –  |
| Payables on redemptions                                | 1,028,066                                  | 36,368  | 16,081                                       | 1,066,022  |
| Payables on investments purchased                      | 1,489,391                                  | –   | –  | –  |
| Interest payable                                       | 3,430                                      | 49  | 56   | 89   |
| Management fees payable                                | 873,035                                    | 417,627   | 7,321  | 50,289   |
| Unrealised loss on financial futures contracts         | –  | 16,797  | –  | –  |
| Unrealised loss on forward currency exchange contracts | 3,453                                      | –   | –  | 3,258  |
| Other liabilities                                      | 3,448,239                                  | 2,031,524   | 2,785  | 37,609   |
| <b>Total liabilities</b>                               | <b>16,350,427</b>                          | <b>2,502,365</b>  | <b>26,243</b>                                | <b>1,157,267</b>   |
| <b>Total net assets</b>                                | <b>1,228,057,164</b>                       | <b>739,166,145</b>                                      | <b>21,179,301</b>                            | <b>253,752,849</b>   |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|   | Robeco QI Emerging<br>Markets Enhanced<br>Index Equities<br>USD | Robeco QI Emerging<br>Conservative Equities<br>USD | Robeco Emerging<br>Markets Smaller<br>Companies Equities<br>USD | Robeco QI Global<br>Value Equities<br>EUR |
|---|---|--|---|---|
| <b>Assets</b>   |   |  |   |   |
| Investments in securities at cost                         | 164,690,983   | 2,537,288,438                                      | 59,478,398  | 146,655,575                               |
| Unrealised gain/(loss)                                    | 43,944,312  | 296,896,721  | 18,447,918  | 20,896,916                                |
| Investments in securities at market value                 | 208,635,295   | 2,834,185,159                                      | 77,926,316  | 167,552,491                               |
| Cash at bank and at brokers                               | 1,133,543   | 10,788,465   | 869,166   | 435,335                                   |
| Receivables on subscriptions                              | 53,151  | 1,918,869  | 10,428  | 818,312                                   |
| Receivables on investments sold                           | 2,665   | 163,401  | 71,697  | –   |
| Dividends receivable                                      | 713,678   | 21,219,017   | 1,063,538   | 724,329                                   |
| Interest receivable                                       | 4   | 7  | 6   | –   |
| Tax reclaims receivable                                   | 25,815  | 3,123,285  | 58,913  | 63,077                                    |
| Unrealised gain on financial futures<br>contracts         | 4,515   | –  | –   | 5,342                                     |
| Unrealised gain on forward currency<br>exchange contracts | –   | 228  | –   | –   |
| Other assets  | –   | 14,224   | 4   | 112                                       |
| <b>Total assets</b>                                       | <b>210,568,666</b>  | <b>2,871,412,655</b>                               | <b>80,000,068</b>   | <b>169,598,998</b>                        |
| <b>Liabilities</b>  |   |  |   |   |
| Bank overdrafts   | 299   | 1  | 719,604   | 632,446                                   |
| Payables on redemptions                                   | 263,743   | 2,772,102  | 766   | 96,321                                    |
| Interest payable  | 297   | 1,820  | 536   | 693                                       |
| Management fees payable                                   | 45,558  | 1,604,495  | 2,540   | 30,249                                    |
| Unrealised loss on forward currency<br>exchange contracts | –   | 3,893  | –   | –   |
| Other liabilities   | 544,413   | 6,481,404  | 280,355   | 13,376                                    |
| <b>Total liabilities</b>                                  | <b>854,310</b>  | <b>10,863,715</b>                                  | <b>1,003,801</b>  | <b>773,085</b>                            |
| <b>Total net assets</b>                                   | <b>209,714,356</b>  | <b>2,860,548,940</b>                               | <b>78,996,267</b>   | <b>168,825,913</b>                        |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|   | Robeco QI Global<br>Developed Multi-<br>Factor Equities<br>EUR | Robeco QI Emerging<br>Markets Sustainable<br>Active Equities<br>USD | Robeco QI Global<br>Developed<br>Conservative Equities<br>EUR | Robeco QI Global<br>Developed Active<br>Equities<br>EUR |
|---|--|---|---|---|
| <b>Assets</b>   |  |   |   |   |
| Investments in securities at cost                         | 127,505,445  | 225,497,996   | 150,801,420   | 44,686,117  |
| Unrealised gain/(loss)                                    | 32,685,090   | 49,045,258  | 26,569,943  | 9,303,133   |
| Investments in securities at market value                 | 160,190,535  | 274,543,254   | 177,371,363   | 53,989,250  |
| Cash at bank and at brokers                               | 1,188,791  | 1,606,060   | 1,563,083   | 603,435   |
| Receivables on subscriptions                              | –  | 101,327   | 212,061   | –   |
| Receivables on investments sold                           | –  | –   | 109,998   | –   |
| Dividends receivable                                      | 174,459  | 1,425,977   | 201,854   | 65,135  |
| Interest receivable                                       | –  | 1   | –   | –   |
| Tax reclaims receivable                                   | 94,609   | 44,617  | 238,406   | 6,576   |
| Unrealised gain on financial futures<br>contracts         | 5,335  | 20,722  | –   | 8,093   |
| Unrealised gain on forward currency<br>exchange contracts | –  | –   | 1,300   | –   |
| Other assets  | –  | 172   | –   | –   |
| <b>Total assets</b>                                       | <b>161,653,729</b>   | <b>277,742,130</b>  | <b>179,698,065</b>  | <b>54,672,489</b>                                       |
| <b>Liabilities</b>  |  |   |   |   |
| Due to brokers  | –  | –   | 10  | –   |
| Payables on redemptions                                   | 165  | 44,641  | 1,589   | –   |
| Interest payable  | 523  | 3,805   | 585   | 201   |
| Management fees payable                                   | 72,810   | 130,672   | 63,372  | 21,805  |
| Unrealised loss on forward currency<br>exchange contracts | –  | –   | 38,539  | –   |
| Other liabilities   | 19,775   | 851,366   | 20,159  | 12,230  |
| <b>Total liabilities</b>                                  | <b>93,273</b>  | <b>1,030,484</b>  | <b>124,254</b>  | <b>34,236</b>   |
| <b>Total net assets</b>                                   | <b>161,560,456</b>   | <b>276,711,646</b>  | <b>179,573,811</b>  | <b>54,638,253</b>                                       |

The accompanying notes form an integral part of these financial statements.



# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|  | <b>Robeco QI<br/>Customized Emerging<br/>Markets Enhanced<br/>Index Equities I<br/>USD</b> | <b>Robeco QI Global<br/>Quality Equities<br/>EUR</b> | <b>Robeco QI Global<br/>Sustainable<br/>Conservative Equities<br/>EUR</b> | <b>Robeco QI Global<br/>Developed Enhanced<br/>Index Equities<br/>EUR</b> |
|--|--|--|---|---|
| <b>Assets</b>  |  |  |   |   |
| Investments in securities at cost                      | 75,951,099   | 36,112,063   | 106,826,640   | 53,373,264  |
| Unrealised gain/(loss)                                 | 37,967,582   | 9,172,152  | 16,704,826  | 18,641,011  |
| Investments in securities at market value              | 113,918,681  | 45,284,215   | 123,531,466   | 72,014,275  |
| Cash at bank and at brokers                            | 832,527  | 661,021  | 703,483   | 557,318   |
| Receivables on subscriptions                           | –  | 728,958  | 51,513  | –   |
| Receivables on investments sold                        | –  | 3,840,549  | –   | –   |
| Dividends receivable                                   | 324,283  | 55,393   | 188,409   | 45,431  |
| Interest receivable                                    | 22   | –  | 2   | –   |
| Tax reclaims receivable                                | 197,692  | 3,751  | 65,767  | 30,168  |
| Unrealised gain on financial futures contracts         | –  | 717  | –   | 6,118   |
| Unrealised gain on forward currency exchange contracts | –  | 270  | –   | –   |
| Other assets   | –  | 15   | –   | –   |
| <b>Total assets</b>                                    | <b>115,273,205</b>   | <b>50,574,889</b>                                    | <b>124,540,640</b>  | <b>72,653,310</b>   |
| <b>Liabilities</b>                                     |  |  |   |   |
| Bank overdrafts  | 175  | –  | –   | –   |
| Due to brokers   | 1  | –  | –   | 8   |
| Payables on redemptions                                | –  | 4,871,543  | –   | –   |
| Payables on investments purchased                      | –  | 16   | –   | –   |
| Interest payable                                       | 34   | 75   | 726   | 98  |
| Management fees payable                                | –  | 21,669   | 45,306  | 14,619  |
| Unrealised loss on financial futures contracts         | 119  | –  | –   | –   |
| Unrealised loss on forward currency exchange contracts | –  | 471  | –   | –   |
| Other liabilities                                      | 521,669  | 17,536   | 13,719  | 9,038   |
| <b>Total liabilities</b>                               | <b>521,998</b>   | <b>4,911,310</b>                                     | <b>59,751</b>   | <b>23,763</b>   |
| <b>Total net assets</b>                                | <b>114,751,207</b>   | <b>45,663,579</b>                                    | <b>124,480,889</b>  | <b>72,629,547</b>   |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|   | Robeco Sustainable<br>Emerging Stars<br>Equities<br>EUR | Robeco QI Emerging<br>Markets Sustainable<br>Enhanced Index<br>Equities<br>USD | RobecoSAM Global<br>SDG Equities<br>EUR | Robeco Asia-Pacific<br>Equities<br>EUR |
|---|---|--|---|--|
| <b>Assets</b>   |   |  |   |  |
| Investments in securities at cost                         | 16,344,286  | 129,129,548  | 63,019,329                              | 429,639,926                            |
| Unrealised gain/(loss)                                    | 2,636,907   | 42,758,325   | 8,413,604                               | 63,859,873                             |
| Investments in securities at market value                 | 18,981,193  | 171,887,873  | 71,432,933                              | 493,499,799                            |
| Cash at bank and at brokers                               | 36,458  | 519,577  | 1,980,505                               | 5,578,178                              |
| Receivables on subscriptions                              | 31,022  | 36,873   | 20,411                                  | 661,538                                |
| Receivables on investments sold                           | 6,354,629   | –  | 754,179                                 | –                                      |
| Dividends receivable                                      | 193,526   | 665,603  | 75,463                                  | 1,372,268                              |
| Interest receivable                                       | 1   | 2  | –                                       | –                                      |
| Tax reclaims receivable                                   | –   | 682  | 20,725                                  | 27,783                                 |
| Unrealised gain on forward currency<br>exchange contracts | 419   | –  | –                                       | 624,630                                |
| Other assets  | 2,994   | –  | –                                       | 2,807                                  |
| <b>Total assets</b>                                       | <b>25,600,242</b>                                       | <b>173,110,610</b>   | <b>74,284,216</b>                       | <b>501,767,003</b>                     |
| <b>Liabilities</b>  |   |  |   |  |
| Bank overdrafts   | 98,910  | 436  | –                                       | –                                      |
| Payables on redemptions                                   | 6,473,496   | –  | 1,311                                   | 182,038                                |
| Payables on investments purchased                         | 2   | –  | 173,085                                 | –                                      |
| Interest payable  | 20  | 181  | 1,039                                   | 115                                    |
| Management fees payable                                   | 17,445  | 2,670  | 48,540                                  | 393,983                                |
| Unrealised loss on financial futures<br>contracts         | –   | 880  | –                                       | –                                      |
| Other liabilities   | 49,388  | 466,651  | 12,330                                  | 1,027,174                              |
| <b>Total liabilities</b>                                  | <b>6,639,261</b>  | <b>470,818</b>   | <b>236,305</b>                          | <b>1,603,310</b>                       |
| <b>Total net assets</b>                                   | <b>18,960,981</b>                                       | <b>172,639,792</b>   | <b>74,047,911</b>                       | <b>500,163,693</b>                     |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|   | Robeco Sustainable                |  | Robeco QI US                 | Robeco BP US            |
|---|-----------------------------------|--|------------------------------|-------------------------|
|   | European Stars<br>Equities<br>EUR | Robeco QI European<br>Conservative Equities<br>EUR | Conservative Equities<br>USD | Premium Equities<br>USD |
| <b>Assets</b>   |                                   |  |                              |                         |
| Investments in securities at cost                         | 1,304,762,175                     | 900,975,877  | 78,025,780                   | 4,875,380,686           |
| Unrealised gain/(loss)                                    | 181,020,784                       | 159,448,971  | 26,957,652                   | 1,700,281,181           |
| Investments in securities at market value                 | 1,485,782,959                     | 1,060,424,848                                      | 104,983,432                  | 6,575,661,867           |
| Cash at bank and at brokers                               | 18,849,615                        | 5,513,726  | 400,348                      | 51,542,022              |
| Receivables on subscriptions                              | 21,327,715                        | 1,221,529  | 33,709                       | 26,868,192              |
| Receivables on investments sold                           | –                                 | 2,067,344  | –                            | 67,376                  |
| Dividends receivable                                      | 1,679,695                         | 1,724,203  | 83,816                       | 3,478,644               |
| Tax claims receivable                                     | 3,353,531                         | 4,191,435  | 6,194                        | 2,530,535               |
| Unrealised gain on forward currency<br>exchange contracts | –                                 | 192,648  | 56                           | 121,311                 |
| Other assets  | 5,308                             | 1,885  | 11                           | 20,432                  |
| <b>Total assets</b>                                       | <b>1,530,998,823</b>              | <b>1,075,337,618</b>                               | <b>105,507,566</b>           | <b>6,660,290,379</b>    |
| <b>Liabilities</b>  |                                   |  |                              |                         |
| Payables on redemptions                                   | 597,500                           | 3,064,388  | 37,809                       | 7,484,718               |
| Payables on investments purchased                         | 11,547,945                        | 2,654,001  | –                            | 51,345                  |
| Interest payable  | 16,766                            | 9,637  | 119                          | 218                     |
| Management fees payable                                   | 922,295                           | 497,101  | 44,364                       | 5,184,527               |
| Unrealised loss on forward currency<br>exchange contracts | –                                 | 138,979  | 232                          | 6,725,663               |
| Other liabilities   | 270,060                           | 180,132  | 28,067                       | 1,270,808               |
| <b>Total liabilities</b>                                  | <b>13,354,566</b>                 | <b>6,544,238</b>                                   | <b>110,591</b>               | <b>20,717,279</b>       |
| <b>Total net assets</b>                                   | <b>1,517,644,257</b>              | <b>1,068,793,380</b>                               | <b>105,396,975</b>           | <b>6,639,573,100</b>    |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|   | Robeco Chinese<br>Equities<br>EUR | Robeco Indian<br>Equities<br>EUR | Robeco Asian Stars<br>Equities<br>USD | Robeco Sustainable<br>Asian Stars Equities<br>USD |
|---|-----------------------------------|----------------------------------|---------------------------------------|---|
| <b>Assets</b>                             |                                   |                                  |                                       |   |
| Investments in securities at cost         | 409,896,965                       | 23,820,213                       | 29,984,407                            | 33,994,917  |
| Unrealised gain/(loss)                    | 144,862,974                       | 8,615,115                        | 3,335,651                             | 5,637,927   |
| Investments in securities at market value | 554,759,939                       | 32,435,328                       | 33,320,058                            | 39,632,844  |
| Cash at bank and at brokers               | 4,534,468                         | 1,696,979                        | 186,199                               | 1,000,192   |
| Receivables on subscriptions              | 919,391                           | 119,391                          | 950,694                               | –   |
| Receivables on investments sold           | –                                 | 377                              | 67,764                                | –   |
| Dividends receivable                      | 4,628,865                         | 27,386                           | 355,666                               | 66,397  |
| Tax reclaims receivable                   | –                                 | –                                | 29,466                                | –   |
| Fee waiver receivable                     | 52,886                            | –                                | –                                     | –   |
| Other assets                              | 893                               | 646                              | 37                                    | –   |
| <b>Total assets</b>                       | <b>564,896,442</b>                | <b>34,280,107</b>                | <b>34,909,884</b>                     | <b>40,699,433</b>                                 |
| <b>Liabilities</b>                        |                                   |                                  |                                       |   |
| Bank overdrafts                           | –                                 | –                                | 135,330                               | –   |
| Payables on redemptions                   | 597,947                           | 29,957                           | 87,069                                | –   |
| Payables on investments purchased         | 368,640                           | 272,674                          | 950,598                               | 27,776  |
| Interest payable                          | 783                               | 1,253                            | 129                                   | 90  |
| Management fees payable                   | 444,612                           | 23,592                           | 23,261                                | 40,260  |
| Other liabilities                         | 135,406                           | 1,412,342                        | 105,854                               | 87,972  |
| <b>Total liabilities</b>                  | <b>1,547,388</b>                  | <b>1,739,818</b>                 | <b>1,302,241</b>                      | <b>156,098</b>                                    |
| <b>Total net assets</b>                   | <b>563,349,054</b>                | <b>32,540,289</b>                | <b>33,607,643</b>                     | <b>40,543,335</b>                                 |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|   | Robeco BP US Large<br>Cap Equities<br>USD | Robeco BP US Select<br>Opportunities<br>Equities<br>USD | Robeco QI<br>Continental European<br>Conservative Equities<br>EUR | Robeco Chinese A-<br>share Equities<br>CNH |
|---|---|---|---|--|
| <b>Assets</b>   |   |   |   |  |
| Investments in securities at cost                         | 2,148,656,774                             | 1,233,409,921   | 3,777,446   | 1,790,860,179                              |
| Unrealised gain/(loss)                                    | 474,808,278                               | 297,943,029   | 619,724   | 399,324,069                                |
| Investments in securities at market value                 | 2,623,465,052                             | 1,531,352,950   | 4,397,170   | 2,190,184,248                              |
| Cash at bank and at brokers                               | 27,460,920                                | 17,099,920  | 26,209  | 43,569,013                                 |
| Receivables on subscriptions                              | 5,619,839                                 | 4,594,792   | –   | 10,665,232                                 |
| Receivables on investments sold                           | 10,079,975                                | 4,808,527   | –   | –  |
| Dividends receivable                                      | 667,744                                   | 1,134,043   | 2,883   | –  |
| Tax claims receivable                                     | 1,071,704                                 | 183,739   | 9,363   | –  |
| Unrealised gain on forward currency<br>exchange contracts | 116,169                                   | 7,591   | –   | 1,386                                      |
| Other assets  | 5,106                                     | 685   | –   | 1,628,919                                  |
| <b>Total assets</b>                                       | <b>2,668,486,509</b>                      | <b>1,559,182,247</b>                                    | <b>4,435,625</b>  | <b>2,246,048,798</b>                       |
| <b>Liabilities</b>  |   |   |   |  |
| Bank overdrafts   | –   | –   | –   | 4,868,207                                  |
| Payables on redemptions                                   | 5,299,084                                 | 2,325,938   | –   | 6,695,613                                  |
| Payables on investments purchased                         | 9,311,870                                 | 2,602,719   | –   | –  |
| Interest payable  | 6,074                                     | 207   | 25  | 553  |
| Management fees payable                                   | 1,661,183                                 | 1,097,953   | 1,875   | 1,460,325                                  |
| Unrealised loss on forward currency<br>exchange contracts | 1,882,119                                 | 525,313   | –   | –  |
| Other liabilities   | 437,290                                   | 233,782   | 913   | 546,609                                    |
| <b>Total liabilities</b>                                  | <b>18,597,620</b>                         | <b>6,785,912</b>  | <b>2,813</b>  | <b>13,571,307</b>                          |
| <b>Total net assets</b>                                   | <b>2,649,888,889</b>                      | <b>1,552,396,335</b>                                    | <b>4,432,812</b>  | <b>2,232,477,491</b>                       |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|   | Robeco QI Chinese A-<br>share Active Equities<br>CNH | Robeco QI Chinese A-<br>share Conservative<br>Equities<br>CNH | Robeco QI European<br>Value Equities<br>EUR | Robeco QI US<br>Enhanced Index<br>Equities<br>USD |
|---|--|---|---|---|
| <b>Assets</b>                                     |  |   |   |   |
| Investments in securities at cost                 | 888,411,655  | 52,265,631  | 4,927,292                                   | 9,020,415   |
| Unrealised gain/(loss)                            | 182,206,582  | 5,613,456   | 729,478                                     | 4,221,058   |
| Investments in securities at market value         | 1,070,618,237  | 57,879,087  | 5,656,770                                   | 13,241,473  |
| Cash at bank and at brokers                       | 70,251,742   | 1,167,691   | 51,260                                      | 63,950  |
| Receivables on subscriptions                      | –  | –   | 5,946                                       | 87,814  |
| Receivables on investments sold                   | –  | –   | 41,607                                      | –   |
| Dividends receivable                              | 829,436  | 79,010  | 22,562                                      | 4,142   |
| Tax reclaims receivable                           | –  | –   | 6,892                                       | –   |
| Other assets                                      | 935,370  | 6,373   | –   | 2   |
| <b>Total assets</b>                               | <b>1,142,634,785</b>                                 | <b>59,132,161</b>   | <b>5,785,037</b>                            | <b>13,397,381</b>                                 |
| <b>Liabilities</b>                                |  |   |   |   |
| Bank overdrafts                                   | 175,983  | 380,214   | –   | –   |
| Payables on redemptions                           | –  | –   | 61,796                                      | 265   |
| Interest payable                                  | 264  | 27  | 59  | 63  |
| Management fees payable                           | 308  | 11,942  | 2,537                                       | 2,924   |
| Unrealised loss on financial futures<br>contracts | 316,041  | –   | 810   | –   |
| Other liabilities                                 | 28,392   | 8,195   | 900   | 2,865   |
| <b>Total liabilities</b>                          | <b>520,988</b>                                       | <b>400,378</b>  | <b>66,102</b>                               | <b>6,117</b>                                      |
| <b>Total net assets</b>                           | <b>1,142,113,797</b>                                 | <b>58,731,783</b>   | <b>5,718,935</b>                            | <b>13,391,264</b>                                 |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|   | <b>Robeco QI European<br/>Enhanced Index<br/>Equities<br/>EUR</b> | <b>Robeco New World<br/>Financials<br/>EUR</b> | <b>Robeco Sustainable<br/>Property Equities<br/>EUR</b> | <b>Robeco Global<br/>Consumer Trends<br/>EUR</b> |
|---|---|--|---|--|
| <b>Assets</b>   |   |  |   |  |
| Investments in securities at cost                         | 2,902,714   | 1,826,431,369                                  | 449,120,023   | 5,218,153,109                                    |
| Unrealised gain/(loss)                                    | 526,197   | 251,469,697                                    | 99,186,171  | 2,765,399,930                                    |
| Investments in securities at market value                 | 3,428,911   | 2,077,901,066                                  | 548,306,194   | 7,983,553,039                                    |
| Cash at bank and at brokers                               | 2,397   | 18,797,532                                     | 13,087,699  | 96,077,309                                       |
| Receivables on subscriptions                              | 9,323   | 5,193,388                                      | 874,548   | 17,858,249                                       |
| Receivables on investments sold                           | –   | –  | –   | 111,899,568                                      |
| Dividends receivable                                      | 5,196   | 2,038,718                                      | 1,443,189   | 654,816  |
| Interest receivable                                       | –   | 1  | –   | –  |
| Tax reclaims receivable                                   | 4,516   | 721,617  | 177,501   | 965,766  |
| Unrealised gain on forward currency<br>exchange contracts | –   | 11,825,816                                     | 691,245   | 5,248,657  |
| Other assets  | –   | 8,064  | 7   | 31,120   |
| <b>Total assets</b>                                       | <b>3,450,343</b>  | <b>2,116,486,202</b>                           | <b>564,580,383</b>                                      | <b>8,216,288,524</b>                             |
| <b>Liabilities</b>  |   |  |   |  |
| Bank overdrafts   | 7,258   | –  | –   | 38,775,264                                       |
| Due to brokers  | 1   | –  | –   | –  |
| Payables on redemptions                                   | 283   | 1,325,881                                      | 348,529   | 11,692,516                                       |
| Payables on investments purchased                         | –   | 13,323,432                                     | –   | 57,034,345                                       |
| Interest payable  | 15  | 377  | 5,154   | 61,923   |
| Management fees payable                                   | 725   | 1,743,355                                      | 358,853   | 7,802,716  |
| Unrealised loss on forward currency<br>exchange contracts | –   | 7,690,550                                      | 4,649,847   | 11,268,109                                       |
| Other liabilities   | 654   | 2,186,598                                      | 88,104  | 4,787,000  |
| <b>Total liabilities</b>                                  | <b>8,936</b>  | <b>26,270,193</b>                              | <b>5,450,487</b>  | <b>131,421,873</b>                               |
| <b>Total net assets</b>                                   | <b>3,441,407</b>  | <b>2,090,216,009</b>                           | <b>559,129,896</b>                                      | <b>8,084,866,651</b>                             |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|   | Robeco MegaTrends<br>EUR | Robeco Digital<br>Innovations<br>EUR | Robeco FinTech<br>EUR | RobecoSAM Circular<br>Economy Equities<br>EUR |
|---|--------------------------|--------------------------------------|-----------------------|---|
| <b>Assets</b>   |                          |                                      |                       |   |
| Investments in securities at cost                         | 30,079,861               | 53,049,572                           | 1,162,222,752         | 110,099,624                                   |
| Unrealised gain/(loss)                                    | 12,397,359               | 27,231,174                           | 349,083,216           | 23,746,941                                    |
| Investments in securities at market value                 | 42,477,220               | 80,280,746                           | 1,511,305,968         | 133,846,565                                   |
| Cash at bank and at brokers                               | 1,580,413                | 2,505,447                            | 15,986,957            | 4,588,146                                     |
| Receivables on subscriptions                              | 149,381                  | 227,345                              | 2,525,624             | 492,074                                       |
| Receivables on investments sold                           | 2,129,132                | –                                    | 6,217,902             | –   |
| Dividends receivable                                      | 30,462                   | 27,282                               | 88,730                | 48,128  |
| Tax reclaims receivable                                   | 18,588                   | 35,489                               | 156,283               | 77,725  |
| Unrealised gain on forward currency<br>exchange contracts | –                        | –                                    | 360,831               | –   |
| Other assets  | –                        | –                                    | 4,426                 | 14  |
| <b>Total assets</b>                                       | <b>46,385,196</b>        | <b>83,076,309</b>                    | <b>1,536,646,721</b>  | <b>139,052,652</b>                            |
| <b>Liabilities</b>  |                          |                                      |                       |   |
| Payables on redemptions                                   | 79,944                   | 45,170                               | 1,204,484             | 55,943  |
| Interest payable  | 581                      | 1,181                                | 334                   | 2,468   |
| Management fees payable                                   | 30,681                   | 57,251                               | 1,264,258             | 114,343                                       |
| Unrealised loss on forward currency<br>exchange contracts | –                        | –                                    | 2,201,517             | –   |
| Other liabilities   | 13,157                   | 74,083                               | 3,037,619             | 25,663  |
| <b>Total liabilities</b>                                  | <b>124,363</b>           | <b>177,685</b>                       | <b>7,708,212</b>      | <b>198,417</b>                                |
| <b>Total net assets</b>                                   | <b>46,260,833</b>        | <b>82,898,624</b>                    | <b>1,528,938,509</b>  | <b>138,854,235</b>                            |

The accompanying notes form an integral part of these financial statements.



# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|   | <b>RobecoSAM Smart<br/>Energy Equities<br/>EUR</b> | <b>RobecoSAM Smart<br/>Materials Equities<br/>EUR</b> | <b>RobecoSAM Smart<br/>Mobility Equities<br/>EUR</b> | <b>RobecoSAM<br/>Sustainable Healthy<br/>Living Equities<br/>EUR</b> |
|---|--|---|--|--|
| <b>Assets</b>                             |  |   |  |  |
| Investments in securities at cost         | 2,855,912,589                                      | 1,613,111,989   | 793,531,394  | 529,219,477  |
| Unrealised gain/(loss)                    | 564,337,027  | 330,491,301   | 86,633,022   | 96,592,479   |
| Investments in securities at market value | 3,420,249,616                                      | 1,943,603,290   | 880,164,416  | 625,811,956  |
| Cash at bank and at brokers               | 152,122,106  | 82,194,379  | 34,029,258   | 28,856,021   |
| Receivables on subscriptions              | 6,333,553  | 2,769,439   | 1,603,618  | 1,324,302  |
| Receivables on investments sold           | 55,748,661   | 3,463,481   | 6,703,172  | 9,524  |
| Dividends receivable                      | 2,845,385  | 73,666  | 313,113  | 436,846  |
| Tax reclaims receivable                   | 914,676  | 418,734   | 17,358   | 377,809  |
| Other assets                              | 17,250   | 1,876   | 2,022  | 138  |
| <b>Total assets</b>                       | <b>3,638,231,247</b>                               | <b>2,032,524,865</b>                                  | <b>922,832,957</b>                                   | <b>656,816,596</b>   |
| <b>Liabilities</b>                        |  |   |  |  |
| Payables on redemptions                   | 49,917,364   | 12,002,318  | 3,671,518  | 9,550,263  |
| Payables on investments purchased         | –  | –   | –  | 809  |
| Interest payable                          | 46,089   | 43,168  | 9,900  | 11,118   |
| Management fees payable                   | 3,283,539  | 1,459,405   | 923,119  | 462,663  |
| Other liabilities                         | 824,690  | 326,289   | 218,928  | 105,502  |
| <b>Total liabilities</b>                  | <b>54,071,682</b>                                  | <b>13,831,180</b>                                     | <b>4,823,465</b>                                     | <b>10,130,355</b>  |
| <b>Total net assets</b>                   | <b>3,584,159,565</b>                               | <b>2,018,693,685</b>                                  | <b>918,009,492</b>                                   | <b>646,686,241</b>   |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|  | RobecoSAM<br>Sustainable Water<br>Equities<br>EUR | RobecoSAM Global<br>Gender Equality<br>Impact Equities<br>EUR | Robeco High Yield<br>Bonds<br>EUR | Robeco Global<br>Credits<br>EUR |
|--|---|---|-----------------------------------|---------------------------------|
| <b>Assets</b>  |   |   |                                   |                                 |
| Investments in securities at cost                      | 2,148,412,220                                     | 208,689,678   | 8,317,442,686                     | 2,329,912,888                   |
| Unrealised gain/(loss)                                 | 443,485,028                                       | 35,415,711  | 245,207,124                       | 56,951,658                      |
| Investments in securities at market value              | 2,591,897,248                                     | 244,105,389   | 8,562,649,810                     | 2,386,864,546                   |
| Cash at bank and at brokers                            | 122,966,289                                       | 4,617,146   | 511,588,889                       | 68,312,167                      |
| Receivables on subscriptions                           | 8,548,747   | 524,815   | 74,253                            | 3,507,383                       |
| Receivables on investments sold                        | 7,436,721   | 3,203,963   | –                                 | –                               |
| Receivables on reverse repurchase agreements           | –   | –   | 222,034,742                       | –                               |
| Dividends receivable                                   | 6,591,299   | 86,118  | –                                 | –                               |
| Interest receivable                                    | –   | –   | 103,814,710                       | 16,863,712                      |
| Tax claims receivable                                  | 924,414   | 92,267  | –                                 | –                               |
| Unrealised gain on financial futures contracts         | –   | –   | 666,164                           | 10,765,297                      |
| Unrealised gain on forward currency exchange contracts | –   | –   | 9,904,134                         | 14,743,250                      |
| Swap contracts at fair value                           | –   | –   | 3,934,145                         | 1,583,266                       |
| Other assets   | 11,220  | 2   | 240                               | 3,937                           |
| <b>Total assets</b>                                    | <b>2,738,375,938</b>                              | <b>252,629,700</b>  | <b>9,414,667,087</b>              | <b>2,502,643,558</b>            |
| <b>Liabilities</b>                                     |   |   |                                   |                                 |
| Bank overdrafts  | 2,619   | –   | –                                 | –                               |
| Due to brokers   | –   | –   | 1,000,974                         | 189,734                         |
| Payables on redemptions                                | 2,143,364   | 123,371   | 9,535,030                         | 1,302,077                       |
| Payables on investments purchased                      | 14,257,843  | –   | 110,078,013                       | 25,236,034                      |
| Interest payable                                       | 57,159  | 2,058   | 1,563,761                         | 307,355                         |
| Management fees payable                                | 2,297,156   | 154,785   | 4,339,329                         | 638,593                         |
| Unrealised loss on financial futures contracts         | –   | –   | 2,027,000                         | 1,789,829                       |
| Unrealised loss on forward currency exchange contracts | –   | –   | 11,590,157                        | 47,212,462                      |
| Swap contracts at fair value                           | –   | –   | 66,675,399                        | 22,619,792                      |
| Other liabilities                                      | 510,540   | 34,835  | 1,411,926                         | 280,765                         |
| <b>Total liabilities</b>                               | <b>19,268,681</b>                                 | <b>315,049</b>  | <b>208,221,589</b>                | <b>99,576,641</b>               |
| <b>Total net assets</b>                                | <b>2,719,107,257</b>                              | <b>252,314,651</b>  | <b>9,206,445,498</b>              | <b>2,403,066,917</b>            |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|  | Robeco QI Dynamic<br>High Yield<br>EUR | Robeco QI Global<br>Multi-Factor Credits<br>EUR | Robeco QI Global<br>Multi-Factor Bonds<br>EUR | Robeco Global<br>Credits – Short<br>Maturity<br>EUR |
|--|--|---|---|---|
| <b>Assets</b>  |  |   |   |   |
| Investments in securities at cost                      | 112,752,250                            | 1,168,419,387                                   | 74,736,305                                    | 799,941,010   |
| Unrealised gain/(loss)                                 | (1,806,993)                            | 18,158,816                                      | (54,510)                                      | (790,016)   |
| Investments in securities at market value              | 110,945,257                            | 1,186,578,203                                   | 74,681,795                                    | 799,150,994   |
| Cash at bank and at brokers                            | 16,875,115                             | 46,243,487                                      | 5,090,799                                     | 37,465,328  |
| Receivables on subscriptions                           | 307,146                                | 45,434  | –   | 11,577,882  |
| Receivables on investments sold                        | –                                      | –   | 2,375,123                                     | 13,310  |
| Interest receivable                                    | 758,721                                | 11,731,916                                      | 398,243                                       | 5,239,217   |
| Unrealised gain on financial futures contracts         | 31,938                                 | 4,967,803                                       | 121,938                                       | 20,839  |
| Unrealised gain on forward currency exchange contracts | 876,765                                | 9,644,498                                       | 931,444                                       | 4,482,813   |
| Swap contracts at fair value                           | 20,113,247                             | 692,290   | –   | –   |
| Other assets   | 132                                    | 91  | 2,836   | 4,943   |
| <b>Total assets</b>                                    | <b>149,908,321</b>                     | <b>1,259,903,722</b>                            | <b>83,602,178</b>                             | <b>857,955,326</b>                                  |
| <b>Liabilities</b>                                     |  |   |   |   |
| Due to brokers   | 17,814,884                             | 1,820   | –   | 105   |
| Payables on redemptions                                | 140,539                                | 136,116   | 4,656,551                                     | 54,107  |
| Payables on investments purchased                      | 901,032                                | –   | 531,415                                       | 4,547,896   |
| Interest payable                                       | 840                                    | 48,035  | 688   | 30,116  |
| Management fees payable                                | 41,862                                 | 300,383   | 16,333  | 220,400   |
| Unrealised loss on financial futures contracts         | 28,656                                 | 3,551,113                                       | 229,950                                       | 408,913   |
| Unrealised loss on forward currency exchange contracts | 3,598,931                              | 20,158,808                                      | 1,589,475                                     | 15,546,320  |
| Swap contracts at fair value                           | –                                      | 1,346,136                                       | –   | 2,258,427   |
| Other liabilities                                      | 16,286                                 | 148,795   | 18,609  | 109,421   |
| <b>Total liabilities</b>                               | <b>22,543,030</b>                      | <b>25,691,206</b>                               | <b>7,043,021</b>                              | <b>23,175,705</b>                                   |
| <b>Total net assets</b>                                | <b>127,365,291</b>                     | <b>1,234,212,516</b>                            | <b>76,559,157</b>                             | <b>834,779,621</b>                                  |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|   | Robeco Corporate<br>Hybrid bonds<br>EUR | Robeco QI Global<br>Multi-Factor High<br>Yield<br>EUR | RobecoSAM SDG<br>Credit Income<br>USD | RobecoSAM Global<br>SDG Credits<br>EUR |
|---|---|---|---------------------------------------|--|
| <b>Assets</b>   |   |   |                                       |  |
| Investments in securities at cost                         | 267,740,402                             | 222,377,120   | 1,271,081,893                         | 1,594,164,134                          |
| Unrealised gain/(loss)                                    | 3,229,020                               | 4,538,798   | 22,770,864                            | 19,236,793                             |
| Investments in securities at market value                 | 270,969,422                             | 226,915,918   | 1,293,852,757                         | 1,613,400,927                          |
| Cash at bank and at brokers                               | 9,070,234                               | 6,946,141   | 28,016,630                            | 64,367,820                             |
| Receivables on subscriptions                              | 541,594                                 | 446   | 7,936,929                             | 1,929,541                              |
| Interest receivable                                       | 3,617,361                               | 3,420,742   | 13,071,968                            | 11,226,464                             |
| Unrealised gain on financial futures<br>contracts         | 23,113                                  | 132,786   | 290,608                               | 8,208,214                              |
| Unrealised gain on forward currency<br>exchange contracts | 1,699,963                               | 677,721   | 17,620,925                            | 12,606,068                             |
| Swap contracts at fair value                              | –                                       | 4,606,933   | –                                     | 355,407                                |
| Other assets  | –                                       | 107   | 1,464                                 | 5,491                                  |
| <b>Total assets</b>                                       | <b>285,921,687</b>                      | <b>242,700,794</b>                                    | <b>1,360,791,281</b>                  | <b>1,712,099,932</b>                   |
| <b>Liabilities</b>  |   |   |                                       |  |
| Due to brokers  | 93                                      | 2,599,095   | –                                     | 231,367                                |
| Payables on redemptions                                   | 736,280                                 | 115,488   | 593,624                               | 379,333                                |
| Payables on investments purchased                         | –                                       | –   | 9,481,208                             | 15,581,750                             |
| Interest payable  | 3,080                                   | 803   | 184                                   | 142,419                                |
| Management fees payable                                   | 93,750                                  | 490   | 694,232                               | 435,966                                |
| Unrealised loss on financial futures<br>contracts         | 177,846                                 | 56,961  | 1,551,664                             | 1,913,456                              |
| Unrealised loss on forward currency<br>exchange contracts | 3,603,533                               | 73,751  | 13,686,220                            | 27,345,121                             |
| Swap contracts at fair value                              | 131,165                                 | 10,368  | –                                     | 10,983,214                             |
| Other liabilities   | 35,789                                  | 4,981   | 228,780                               | 174,098                                |
| <b>Total liabilities</b>                                  | <b>4,781,536</b>                        | <b>2,861,937</b>                                      | <b>26,235,912</b>                     | <b>57,186,724</b>                      |
| <b>Total net assets</b>                                   | <b>281,140,151</b>                      | <b>239,838,857</b>                                    | <b>1,334,555,369</b>                  | <b>1,654,913,208</b>                   |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|  | RobecoSAMSDG<br>High Yield Bonds<br>EUR | RobecoSAM Global<br>Green Bonds<br>EUR | RobecoSAM Climate<br>Global Credits<br>EUR | RobecoSAM Climate<br>Global Bonds<br>EUR |
|--|---|--|--|--|
| <b>Assets</b>  |   |  |  |  |
| Investments in securities at cost                      | 224,184,500                             | 15,834,197                             | 112,785,376                                | 43,681,142                               |
| Unrealised gain/(loss)                                 | (1,456,099)                             | (117,602)                              | 1,269,726                                  | 146,371                                  |
| Investments in securities at market value              | 222,728,401                             | 15,716,595                             | 114,055,102                                | 43,827,513                               |
| Cash at bank and at brokers                            | 14,279,746                              | 403,035                                | 4,489,427                                  | 1,408,211                                |
| Receivables on subscriptions                           | –                                       | –                                      | –  | 455,006                                  |
| Receivables on investments sold                        | –                                       | 187,043                                | –  | 637,121                                  |
| Interest receivable                                    | 2,500,444                               | 53,523                                 | 708,481                                    | 185,084                                  |
| Unrealised gain on financial futures contracts         | 94,865                                  | 26,797                                 | 483,247                                    | 40,274                                   |
| Unrealised gain on forward currency exchange contracts | 1,564,094                               | 21,524                                 | 728,166                                    | 557,690                                  |
| Other assets   | 3                                       | –                                      | 533  | 411                                      |
| <b>Total assets</b>                                    | <b>241,167,553</b>                      | <b>16,408,517</b>                      | <b>120,464,956</b>                         | <b>47,111,310</b>                        |
| <b>Liabilities</b>                                     |   |  |  |  |
| Due to brokers   | –                                       | 7,907                                  | –  | 5,770                                    |
| Payables on redemptions                                | 101,205                                 | –                                      | –  | 33,346                                   |
| Payables on investments purchased                      | 6,029,021                               | 37,649                                 | 19,210,280                                 | 2,491,541                                |
| Interest payable                                       | 439                                     | 236                                    | 14,002                                     | 4,902                                    |
| Management fees payable                                | 93,890                                  | 6,446                                  | 32,135                                     | 9,216                                    |
| Unrealised loss on financial futures contracts         | 119,812                                 | 20,429                                 | 49,742                                     | 6,054                                    |
| Unrealised loss on forward currency exchange contracts | 5,724,274                               | 115,151                                | 2,043,079                                  | 895,015                                  |
| Swap contracts at fair value                           | –                                       | 690                                    | 960,860                                    | 319,220                                  |
| Other liabilities                                      | 31,164                                  | 3,338                                  | 15,038                                     | 5,028                                    |
| <b>Total liabilities</b>                               | <b>12,099,805</b>                       | <b>191,846</b>                         | <b>22,325,136</b>                          | <b>3,770,092</b>                         |
| <b>Total net assets</b>                                | <b>229,067,748</b>                      | <b>16,216,671</b>                      | <b>98,139,820</b>                          | <b>43,341,218</b>                        |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|  | <b>Robeco Euro<br/>Government Bonds<br/>EUR</b> | <b>Robeco Euro Credit<br/>Bonds<br/>EUR</b> | <b>Robeco All Strategy<br/>Euro Bonds<br/>EUR</b> | <b>Robeco European<br/>High Yield Bonds<br/>EUR</b> |
|--|---|---|---|---|
| <b>Assets</b>  |   |   |   |   |
| Investments in securities at cost                      | 553,596,442                                     | 1,051,926,325                               | 438,402,129                                       | 392,199,242   |
| Unrealised gain/(loss)                                 | (7,078,619)                                     | 23,439,341                                  | 1,985,846   | 13,231,075  |
| Investments in securities at market value              | 546,517,823                                     | 1,075,365,666                               | 440,387,975                                       | 405,430,317   |
| Cash at bank and at brokers                            | 17,396,809                                      | 37,999,374                                  | 18,582,573  | 16,361,850  |
| Receivables on subscriptions                           | 1,607,538                                       | 487,123                                     | 328,574   | –   |
| Receivables on investments sold                        | –   | 1,937,946                                   | –   | –   |
| Interest receivable                                    | 1,333,169                                       | 5,305,404                                   | 1,168,809   | 4,087,354   |
| Unrealised gain on financial futures contracts         | –   | 822,792                                     | 132,469   | –   |
| Unrealised gain on forward currency exchange contracts | 12,751  | 126,328                                     | 231,870   | 52,510  |
| Swap contracts at fair value                           | –   | 1,686,349                                   | 908,359   | –   |
| <b>Total assets</b>                                    | <b>566,868,090</b>                              | <b>1,123,730,982</b>                        | <b>461,740,629</b>                                | <b>425,932,031</b>                                  |
| <b>Liabilities</b>                                     |   |   |   |   |
| Due to brokers   | –   | 1,521,063                                   | 143,698   | 8,076   |
| Payables on redemptions                                | 781,048   | 360,932                                     | 435,252   | 129,235   |
| Payables on investments purchased                      | 13,066,901                                      | 3,337,125                                   | 18,894,596  | 3,344,693   |
| Interest payable                                       | 10,000  | 82,997                                      | 51,984  | 52,181  |
| Management fees payable                                | 101,347   | 245,145                                     | 171,237   | 155,344   |
| Unrealised loss on financial futures contracts         | 703,656   | 55,264                                      | 590,217   | 36,050  |
| Unrealised loss on forward currency exchange contracts | –   | 9,237                                       | 128,152   | 227,585   |
| Swap contracts at fair value                           | 91,188  | 5,158,691                                   | 2,934,722   | 4,353,198   |
| Other liabilities                                      | 77,399  | 118,267                                     | 111,910   | 54,874  |
| <b>Total liabilities</b>                               | <b>14,831,539</b>                               | <b>10,888,721</b>                           | <b>23,461,768</b>                                 | <b>8,361,236</b>                                    |
| <b>Total net assets</b>                                | <b>552,036,551</b>                              | <b>1,112,842,261</b>                        | <b>438,278,861</b>                                | <b>417,570,795</b>                                  |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|  | RobecoSAM Euro<br>SDG Credits<br>EUR | RobecoSAM<br>Emerging SDG<br>Credits<br>USD | Robeco Financial<br>Institutions Bonds<br>EUR | Robeco Investment<br>Grade Corporate<br>Bonds<br>EUR |
|--|--------------------------------------|---|---|--|
| <b>Assets</b>  |                                      |   |   |  |
| Investments in securities at cost                      | 1,696,997,816                        | 101,522,830                                 | 2,311,014,254                                 | 244,771,867  |
| Unrealised gain/(loss)                                 | 18,913,090                           | 2,178,144                                   | 75,325,655                                    | 5,437,918  |
| Investments in securities at market value              | 1,715,910,906                        | 103,700,974                                 | 2,386,339,909                                 | 250,209,785  |
| Cash at bank and at brokers                            | 67,647,851                           | 4,193,483                                   | 42,940,546                                    | 5,287,066  |
| Receivables on subscriptions                           | 5,375,285                            | 24,699                                      | 5,548,911                                     | 36,859   |
| Receivables on investments sold                        | 3,161,922                            | –   | –   | –  |
| Interest receivable                                    | 8,642,652                            | 1,135,660                                   | 28,264,971                                    | 1,537,802  |
| Tax reclaims receivable                                | 829                                  | –   | 23,313  | –  |
| Unrealised gain on financial futures contracts         | 939,880                              | 35,462                                      | 1,021,010                                     | 158,697  |
| Unrealised gain on forward currency exchange contracts | 909,084                              | 498,503                                     | 11,970,207                                    | –  |
| Swap contracts at fair value                           | 692,132                              | 39,511                                      | –   | –  |
| Other assets   | 534                                  | 10  | 821   | –  |
| <b>Total assets</b>                                    | <b>1,803,281,075</b>                 | <b>109,628,302</b>                          | <b>2,476,109,688</b>                          | <b>257,230,209</b>                                   |
| <b>Liabilities</b>                                     |                                      |   |   |  |
| Due to brokers   | 721,507                              | –   | –   | –  |
| Payables on redemptions                                | 19,575,143                           | 36,611                                      | 1,597,486                                     | 130,922  |
| Payables on investments purchased                      | 13,255,740                           | –   | 6,083,400                                     | –  |
| Interest payable                                       | 118,930                              | 16  | 26,258  | 2,182  |
| Management fees payable                                | 552,769                              | 2,603                                       | 889,416                                       | 60,001   |
| Unrealised loss on financial futures contracts         | 96,772                               | 98,142                                      | 475,655                                       | –  |
| Unrealised loss on forward currency exchange contracts | 51,149                               | 189,331                                     | 2,682,058                                     | –  |
| Swap contracts at fair value                           | 7,621,772                            | –   | –   | –  |
| Other liabilities                                      | 254,968                              | 3,607                                       | 417,984                                       | 39,668   |
| <b>Total liabilities</b>                               | <b>42,248,750</b>                    | <b>330,310</b>                              | <b>12,172,257</b>                             | <b>232,773</b>                                       |
| <b>Total net assets</b>                                | <b>1,761,032,325</b>                 | <b>109,297,992</b>                          | <b>2,463,937,431</b>                          | <b>256,997,436</b>                                   |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Net Assets (continued)

As at 30 June 2021

|  | <b>Robeco QI Multi<br/>Factor Absolute<br/>Return<br/>EUR</b> | <b>Combined<br/>EUR</b> |
|--|---|-------------------------|
| <b>Assets</b>  |   |                         |
| Investments in securities at cost                      | 11,054,061  | 61,008,306,734          |
| Unrealised gain/(loss)                                 | 1,921,988   | 10,458,038,455          |
| Investments in securities at market value              | 12,976,049  | 71,466,345,189          |
| Cash at bank and at brokers                            | 2,801,768   | 1,828,415,803           |
| Receivables on subscriptions                           | 9   | 166,322,587             |
| Receivables on investments sold                        | 326   | 249,992,193             |
| Receivables on reverse repurchase agreements           | –   | 222,034,742             |
| Dividends receivable                                   | 25,353  | 91,720,331              |
| Interest receivable                                    | 23,959  | 222,863,242             |
| Tax claims receivable                                  | 1,251   | 23,261,153              |
| Fee waiver receivable                                  | 413   | 53,299                  |
| Unrealised gain on financial futures contracts         | 77,524  | 29,316,472              |
| Unrealised gain on forward currency exchange contracts | 100,882   | 107,727,420             |
| Swap contracts at fair value                           | 550,566   | 35,156,011              |
| Other assets   | 22  | 523,177                 |
| <b>Total assets</b>                                    | <b>16,558,122</b>   | <b>74,443,731,619</b>   |
| <b>Liabilities</b>                                     |   |                         |
| Bank overdrafts  | –   | 52,049,447              |
| Due to brokers   | 228,997   | 24,475,110              |
| Payables on redemptions                                | 176,186   | 184,774,254             |
| Payables on investments purchased                      | –   | 368,698,283             |
| Interest payable                                       | 217   | 2,773,917               |
| Management fees payable                                | 2,592   | 45,547,768              |
| Performance fees payable                               | –   | 8,058                   |
| Unrealised loss on financial futures contracts         | 361,288   | 14,149,545              |
| Unrealised loss on forward currency exchange contracts | 95,003  | 193,483,029             |
| Swap contracts at fair value                           | –   | 125,464,842             |
| Other liabilities                                      | 1,858   | 39,232,436              |
| <b>Total liabilities</b>                               | <b>866,141</b>  | <b>1,050,656,689</b>    |
| <b>Total net assets</b>                                | <b>15,691,981</b>   | <b>73,393,074,930</b>   |

The accompanying notes form an integral part of these financial statements.



# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets

For the year ended 30 June 2021

|  | Robeco BP Global<br>Premium Equities<br>EUR | Robeco QI Global<br>Conservative Equities<br>EUR | Robeco Sustainable<br>Global Stars Equities<br>EUR | Robeco Emerging<br>Stars Equities<br>EUR |
|--|---|--|--|--|
| <b>Net assets at the beginning of the period</b>                                   | <b>1,942,819,136</b>                        | <b>403,912,981</b>                               | <b>255,225,127</b>                                 | <b>1,758,912,025</b>                     |
| <b>Income</b>  |   |  |  |  |
| Dividend income, net of withholding taxes  | 39,238,170                                  | 6,368,628  | 1,849,565  | 33,459,420                               |
| Securities lending income  | 212,476                                     | 127,973  | 2,848  | 61,417                                   |
| Bank interest  | 21,087                                      | 17   | –  | 484                                      |
| <b>Total income</b>  | <b>39,471,733</b>                           | <b>6,496,618</b>                                 | <b>1,852,413</b>                                   | <b>33,521,321</b>                        |
| <b>Expenses</b>  |   |  |  |  |
| Management fees  | 12,143,625                                  | 941,080  | 832,609  | 7,410,530                                |
| Performance fees   | –   | –  | 8,058  | –  |
| Service fees   | 1,926,307                                   | 218,550  | 132,570  | 1,473,490                                |
| Taxe d'abonnement  | 387,980                                     | 57,914   | 36,627   | 244,401                                  |
| Bank and other interest expenses   | 102,035                                     | 3,355  | 20,072   | 5,644                                    |
| Tax charge   | –   | –  | –  | (1,791)                                  |
| <b>Total expenses</b>  | <b>14,559,947</b>                           | <b>1,220,899</b>                                 | <b>1,029,936</b>                                   | <b>9,132,274</b>                         |
| <b>Net investment income/(loss)</b>  | <b>24,911,786</b>                           | <b>5,275,719</b>                                 | <b>822,477</b>                                     | <b>24,389,047</b>                        |
| Net realised gain/(loss) on:   |   |  |  |  |
| Sale of investments  | 129,655,859                                 | 12,470,421                                       | 22,439,526   | 83,179,650                               |
| Financial futures contracts  | –   | (46,327)   | (23)   | –  |
| Forward currency exchange contracts  | 566,284                                     | (3,990)  | 179,567  | (379,461)                                |
| Currency exchange  | 935,261                                     | 49,217   | (280,368)  | 1,059,816                                |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>131,157,404</b>                          | <b>12,469,321</b>                                | <b>22,338,702</b>                                  | <b>83,860,005</b>                        |
| Net change in unrealised appreciation/(depreciation) on:                           |   |  |  |  |
| Investments  | 328,713,703                                 | 32,844,470                                       | 18,338,114   | 64,338,615                               |
| Forward currency exchange contracts  | (3,651,553)                                 | (434,563)  | (778,296)  | 8,940                                    |
| Currency exchange  | 20,107                                      | 21,774   | 14,251   | 821,034                                  |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>325,082,257</b>                          | <b>32,431,681</b>                                | <b>17,574,069</b>                                  | <b>65,168,589</b>                        |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>481,151,447</b>                          | <b>50,176,721</b>                                | <b>40,735,248</b>                                  | <b>173,417,641</b>                       |
| Subscriptions  | 1,701,282,465                               | 25,843,078                                       | 99,586,667   | 219,076,631                              |
| Redemptions  | (391,966,372)                               | (88,621,769)                                     | (42,937,090)                                       | (287,868,141)                            |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>1,309,316,093</b>                        | <b>(62,778,691)</b>                              | <b>56,649,577</b>                                  | <b>(68,791,510)</b>                      |
| Dividend distributions   | (13,128,183)                                | (2,567,187)                                      | –  | (6,084,275)                              |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | <b>Robeco BP Global<br/>Premium Equities<br/>EUR</b> | <b>Robeco QI Global<br/>Conservative Equities<br/>EUR</b> | <b>Robeco Sustainable<br/>Global Stars Equities<br/>EUR</b> | <b>Robeco Emerging<br/>Stars Equities<br/>EUR</b> |
|--|--|---|---|---|
| <b>Net assets at the end of the period</b> | <b>3,720,158,493</b>                                 | <b>388,743,824</b>  | <b>352,609,952</b>  | <b>1,857,453,881</b>                              |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | Robeco Emerging<br>Markets Equities<br>EUR | Robeco QI Emerging<br>Markets Active<br>Equities<br>EUR | Robeco QI Global<br>Momentum Equities<br>EUR | Robeco QI Global<br>Developed Sustainable<br>Enhanced Index<br>Equities<br>EUR |
|--|--|---|--|--|
| <b>Net assets at the beginning of the period</b>                                   | <b>1,094,208,309</b>                       | <b>578,745,251</b>                                      | <b>16,855,063</b>                            | <b>187,690,340</b>   |
| <b>Income</b>  |  |   |  |  |
| Dividend income, net of withholding taxes  | 16,085,087                                 | 11,184,995  | 139,648                                      | 1,984,028  |
| Securities lending income  | 71,396                                     | 430,906   | 2,917  | –  |
| Bank interest  | 1,993                                      | 251   | 38   | 4,811  |
| <b>Total income</b>  | <b>16,158,476</b>                          | <b>11,616,152</b>                                       | <b>142,603</b>                               | <b>1,988,839</b>   |
| <b>Expenses</b>  |  |   |  |  |
| Management fees  | 5,244,932                                  | 2,341,134   | 38,653                                       | 276,108  |
| Service fees   | 1,044,615                                  | 534,573   | 8,907  | 133,956  |
| Taxe d'abonnement  | 144,177                                    | 38,755  | 1,573  | 24,831   |
| Bank and other interest expenses   | 29,254                                     | 6,210   | 458  | 3,388  |
| Tax charge   | 4,500                                      | –   | –  | –  |
| <b>Total expenses</b>  | <b>6,467,478</b>                           | <b>2,920,672</b>  | <b>49,591</b>                                | <b>438,283</b>   |
| <b>Net investment income/(loss)</b>  | <b>9,690,998</b>                           | <b>8,695,480</b>  | <b>93,012</b>                                | <b>1,550,556</b>   |
| Net realised gain/(loss) on:   |  |   |  |  |
| Sale of investments  | 40,350,155                                 | 37,573,669  | 1,145,098                                    | 4,177,487  |
| Financial futures contracts  | 3,936,426                                  | 1,254,752   | 30,573                                       | 439,484  |
| Forward currency exchange contracts  | 87,680                                     | 151,536   | (5,050)                                      | 83,727   |
| Currency exchange  | 71,836                                     | (36,250)  | 7,396  | 200,702  |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>44,446,097</b>                          | <b>38,943,707</b>                                       | <b>1,178,017</b>                             | <b>4,901,400</b>   |
| Net change in unrealised appreciation/(depreciation) on:                           |  |   |  |  |
| Investments  | 51,176,946                                 | 45,466,444  | 2,762,618                                    | 28,679,600   |
| Financial futures contracts  | (1,316,336)                                | (547,764)   | (3,708)                                      | 13,936   |
| Forward currency exchange contracts  | (4,368)                                    | 12,516  | –  | (3,022)  |
| Currency exchange  | (183,010)                                  | (1,262,569)   | 4,044  | 12,445   |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>49,673,232</b>                          | <b>43,668,627</b>                                       | <b>2,762,954</b>                             | <b>28,702,959</b>  |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>103,810,327</b>                         | <b>91,307,814</b>                                       | <b>4,033,983</b>                             | <b>35,154,915</b>  |
| Subscriptions  | 154,950,086                                | 111,884,726   | 2,673,052                                    | 70,098,741   |
| Redemptions  | (124,911,309)                              | (40,855,610)  | (2,382,797)                                  | (39,191,147)   |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>30,038,777</b>                          | <b>71,029,116</b>                                       | <b>290,255</b>                               | <b>30,907,594</b>  |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | <b>Robeco Emerging<br/>Markets Equities<br/>EUR</b> | <b>Robeco QI Emerging<br/>Markets Active<br/>Equities<br/>EUR</b> | <b>Robeco QI Global<br/>Momentum Equities<br/>EUR</b> | <b>Robeco QI Global<br/>Developed Sustainable<br/>Enhanced Index<br/>Equities<br/>EUR</b> |
|--|---|---|---|---|
| Dividend distributions                     | (249)   | (1,916,036)   | –   | –   |
| <b>Net assets at the end of the period</b> | <b>1,228,057,164</b>                                | <b>739,166,145</b>  | <b>21,179,301</b>                                     | <b>253,752,849</b>  |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | Robeco QI Emerging<br>Markets Enhanced<br>Index Equities<br>USD | Robeco QI Emerging<br>Conservative Equities<br>USD | Robeco Emerging<br>Markets Smaller<br>Companies Equities<br>USD | Robeco QI Global<br>Value Equities<br>EUR |
|--|---|--|---|---|
| <b>Net assets at the beginning of the period</b>                           | <b>147,052,205</b>  | <b>3,176,921,034</b>                               | <b>113,749,513</b>  | <b>94,289,753</b>                         |
| <b>Income</b>  |   |  |   |   |
| Dividend income, net of withholding taxes                                  | 2,039,685   | 63,177,098   | 2,134,297   | 2,171,151                                 |
| Interest income from investments, net of withholding taxes                 | 2   | –  | –   | –   |
| Securities lending income  | –   | 365,694  | 25,376  | 19,907                                    |
| Bank interest  | 69  | 57,425   | 6,641   | 2   |
| <b>Total income</b>  | <b>2,039,756</b>  | <b>63,600,217</b>                                  | <b>2,166,314</b>  | <b>2,191,060</b>                          |
| <b>Expenses</b>  |   |  |   |   |
| Management fees  | 214,965   | 9,986,959  | 14,314  | 137,357                                   |
| Service fees   | 98,238  | 2,352,357  | 2,900   | 33,826                                    |
| Taxe d'abonnement  | 8,599   | 334,851  | 6,205   | 10,627                                    |
| Bank and other interest expenses   | 2,203   | 2,572  | 204   | 4,933                                     |
| Tax charge   | (119)   | –  | –   | –   |
| <b>Total expenses</b>  | <b>323,886</b>  | <b>12,676,739</b>                                  | <b>23,623</b>   | <b>186,743</b>                            |
| <b>Net investment income/(loss)</b>  | <b>1,715,870</b>  | <b>50,923,478</b>                                  | <b>2,142,691</b>  | <b>2,004,317</b>                          |
| Net realised gain/(loss) on:   |   |  |   |   |
| Sale of investments  | 7,039,278   | 216,312,259  | 13,864,295  | 1,540,874                                 |
| Financial futures contracts  | 15,083  | (254,085)  | –   | 351,805                                   |
| Forward currency exchange contracts  | 12,796  | (583,170)  | 4,571   | 14,337                                    |
| Currency exchange  | (34,944)  | (2,005,435)  | (9,744)   | (16,488)                                  |
| <b>Net realised gain/(loss) for the period</b>                             | <b>7,032,213</b>  | <b>213,469,569</b>                                 | <b>13,859,122</b>   | <b>1,890,528</b>                          |
| Net change in unrealised appreciation/(depreciation) on:                   |   |  |   |   |
| Investments  | 7,168,476   | 32,273,036   | (3,397,770)   | 23,192,667                                |
| Financial futures contracts  | (22,305)  | –  | –   | (12,915)                                  |
| Forward currency exchange contracts  | –   | (839)  | –   | –   |
| Currency exchange  | (168,321)   | 512,667  | (79,791)  | 10,916                                    |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b> | <b>6,977,850</b>  | <b>32,784,864</b>                                  | <b>(3,477,561)</b>  | <b>23,190,668</b>                         |
| <b>Increase/(decrease) in net assets as a result of operations</b>         | <b>15,725,933</b>   | <b>297,177,911</b>                                 | <b>12,524,252</b>   | <b>27,085,513</b>                         |
| Subscriptions  | 81,568,788  | 211,822,794  | 559,557   | 59,993,310                                |
| Redemptions  | (34,632,570)  | (793,315,749)                                      | (47,837,055)  | (12,542,663)                              |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | <b>Robeco QI Emerging<br/>Markets Enhanced<br/>Index Equities<br/>USD</b> | <b>Robeco QI Emerging<br/>Conservative Equities<br/>USD</b> | <b>Robeco Emerging<br/>Markets Smaller<br/>Companies Equities<br/>USD</b> | <b>Robeco QI Global<br/>Value Equities<br/>EUR</b> |
|--|---|---|---|--|
| <b>Increase/(decrease) in net assets as a<br/>result of movements in share capital</b> | <b>46,936,218</b>   | <b>(581,492,955)</b>  | <b>(47,277,498)</b>   | <b>47,450,647</b>                                  |
| Dividend distributions   | –   | (32,057,050)  | –   | –  |
| <b>Net assets at the end of the period</b>   | <b>209,714,356</b>  | <b>2,860,548,940</b>  | <b>78,996,267</b>   | <b>168,825,913</b>                                 |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | Robeco QI Global<br>Developed Multi-<br>Factor Equities<br>EUR | Robeco QI Global<br>Developed<br>Conservative Equities<br>ex Japan<br>EUR | Robeco QI Emerging<br>Markets Sustainable<br>Active Equities<br>USD | Robeco QI Global<br>Developed<br>Conservative Equities<br>EUR |
|--|--|---|---|---|
| <b>Net assets at the beginning of the period</b>                                   | <b>121,232,635</b>   | <b>16,239,805</b>   | <b>320,012,865</b>  | <b>111,519,021</b>  |
| <b>Income</b>  |  |   |   |   |
| Dividend income, net of withholding taxes  | 1,837,066  | 124,633   | 4,510,341   | 2,202,420   |
| Securities lending income  | 42,858   | 2,512   | –   | 40,211  |
| Bank interest  | 19   | 328   | 67  | –   |
| <b>Total income</b>  | <b>1,879,943</b>   | <b>127,473</b>  | <b>4,510,408</b>  | <b>2,242,631</b>  |
| <b>Expenses</b>  |  |   |   |   |
| Management fees  | 505,483  | 28,895  | 894,649   | 367,544   |
| Service fees   | 105,413  | 6,304   | 264,678   | 73,517  |
| Taxe d'abonnement  | 7,207  | 366   | 40,497  | 12,533  |
| Bank and other interest expenses   | 4,242  | 111   | 14,029  | 5,036   |
| Other Operating expenses   | –  | 2,000   | –   | –   |
| <b>Total expenses</b>  | <b>622,345</b>   | <b>37,676</b>   | <b>1,213,853</b>  | <b>458,630</b>  |
| <b>Net investment income/(loss)</b>  | <b>1,257,598</b>   | <b>89,797</b>   | <b>3,296,555</b>  | <b>1,784,001</b>  |
| Net realised gain/(loss) on:   |  |   |   |   |
| Sale of investments  | 9,733,417  | 2,986,172   | 28,080,404  | 1,089,836   |
| Financial futures contracts  | 107,541  | –   | 17,853  | 17,438  |
| Forward currency exchange contracts  | 39,459   | –   | 374,218   | (81,130)  |
| Currency exchange  | 7,412  | 3,741   | (474,635)   | 153,870   |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>9,887,829</b>   | <b>2,989,913</b>  | <b>27,997,840</b>   | <b>1,180,014</b>  |
| Net change in unrealised appreciation/(depreciation) on:                           |  |   |   |   |
| Investments  | 21,951,566   | (1,322,389)   | (2,287,671)   | 18,043,215  |
| Financial futures contracts  | (7,374)  | –   | (100,003)   | –   |
| Forward currency exchange contracts  | (111,696)  | –   | –   | (74,200)  |
| Currency exchange  | 94,523   | (60,909)  | (357,136)   | 1,951   |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>21,927,019</b>  | <b>(1,383,298)</b>  | <b>(2,744,810)</b>  | <b>17,970,966</b>   |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>33,072,446</b>  | <b>1,696,412</b>  | <b>28,549,585</b>   | <b>20,934,981</b>   |
| Subscriptions  | 105,098,094  | –   | 56,444,489  | 61,337,985  |
| Redemptions  | (97,842,719)   | (17,936,217)  | (128,295,293)   | (13,773,107)  |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>7,255,375</b>   | <b>(17,936,217)</b>   | <b>(71,850,804)</b>   | <b>47,564,878</b>   |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | <b>Robeco QI Global<br/>Developed Multi-<br/>Factor Equities<br/>EUR</b> | <b>Robeco QI Global<br/>Developed<br/>Conservative Equities<br/>ex Japan<br/>EUR</b> | <b>Robeco QI Emerging<br/>Markets Sustainable<br/>Active Equities<br/>USD</b> | <b>Robeco QI Global<br/>Developed<br/>Conservative Equities<br/>EUR</b> |
|--|--|--|---|---|
| Dividend distributions                     | –  | –  | –   | (445,069)   |
| <b>Net assets at the end of the period</b> | <b>161,560,456</b>   | <b>–</b>   | <b>276,711,646</b>  | <b>179,573,811</b>  |

The accompanying notes form an integral part of these financial statements.



# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | Robeco QI<br>Developed<br>Equities<br>EUR | Robeco QI<br>Global Customized<br>Active Markets<br>Index<br>Equities I<br>USD | Robeco QI<br>Global<br>Quality<br>Equities<br>EUR | Robeco QI<br>Global<br>Sustainable<br>Conservative<br>Equities<br>EUR |
|--|---|--|---|---|
| <b>Net assets at the beginning of the period</b>                           | <b>33,741,736</b>                         | <b>105,584,054</b>   | <b>30,999,540</b>                                 | <b>88,067,396</b>   |
| <b>Income</b>  |   |  |   |   |
| Dividend income, net of withholding taxes                                  | 422,406                                   | 1,181,283  | 332,272   | 1,392,722   |
| Interest income from investments, net of withholding taxes                 | –   | 3  | –   | –   |
| Securities lending income  | 5,471                                     | 18,118   | 6,789   | –   |
| Bank interest  | 13  | 1,919  | 28  | 20  |
| <b>Total income</b>  | <b>427,890</b>                            | <b>1,201,323</b>   | <b>339,089</b>                                    | <b>1,392,742</b>  |
| <b>Expenses</b>  |   |  |   |   |
| Management fees  | 101,614                                   | –  | 98,627  | 235,279   |
| Service fees   | 32,517                                    | –  | 22,626  | 52,110  |
| Taxe d'abonnement  | 10,161                                    | 5,485  | 2,683   | 6,945   |
| Bank and other interest expenses   | 1,197                                     | 291  | 689   | 3,528   |
| Tax charge   | –   | (153)  | –   | –   |
| <b>Total expenses</b>  | <b>145,489</b>                            | <b>5,623</b>   | <b>124,625</b>                                    | <b>297,862</b>  |
| <b>Net investment income/(loss)</b>  | <b>282,401</b>                            | <b>1,195,700</b>   | <b>214,464</b>                                    | <b>1,094,880</b>  |
| Net realised gain/(loss) on:   |   |  |   |   |
| Sale of investments  | 705,899                                   | 1,192,516  | 2,228,617   | 2,690,643   |
| Financial futures contracts  | 52,962                                    | 25,111   | 42,624  | 13,065  |
| Forward currency exchange contracts  | 12  | (995)  | (18,111)  | (13,586)  |
| Currency exchange  | (2,990)                                   | (4,838)  | 26,374  | 9,998   |
| <b>Net realised gain/(loss) for the period</b>                             | <b>755,883</b>                            | <b>1,211,794</b>   | <b>2,279,504</b>                                  | <b>2,700,120</b>  |
| Net change in unrealised appreciation/(depreciation) on:                   |   |  |   |   |
| Investments  | 6,610,891                                 | 6,254,008  | 4,254,445   | 10,858,007  |
| Financial futures contracts  | 2,915                                     | (1,069)  | (3,731)   | –   |
| Forward currency exchange contracts  | –   | –  | (201)   | –   |
| Currency exchange  | 1,391                                     | (144,073)  | (511)   | 6,946   |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b> | <b>6,615,197</b>                          | <b>6,108,866</b>   | <b>4,250,002</b>                                  | <b>10,864,953</b>   |
| <b>Increase/(decrease) in net assets as a result of operations</b>         | <b>7,653,481</b>                          | <b>8,516,360</b>   | <b>6,743,970</b>                                  | <b>14,659,953</b>   |
| Subscriptions  | 13,650,170                                | 2,686,513  | 14,512,029  | 52,152,511  |
| Redemptions  | (20,674)                                  | (2,035,720)  | (6,591,960)                                       | (30,398,971)  |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | <b>Robeco QI Global<br/>Developed Equities<br/>EUR</b> | <b>Robeco QI Customized<br/>Markets Index<br/>EUR</b> | <b>Robeco QI Emerging<br/>Enhanced Equities I<br/>USD</b> | <b>Robeco QI Global<br/>Quality Equities<br/>EUR</b> | <b>Robeco QI Global<br/>Sustainable<br/>Conservative Equities<br/>EUR</b> |
|--|--|---|---|--|---|
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>13,629,496</b>                                      |   | <b>650,793</b>  | <b>7,920,069</b>                                     | <b>21,753,540</b>   |
| Dividend distributions   | (386,460)  |   | –   | –  | –   |
| <b>Net assets at the end of the period</b>   | <b>54,638,253</b>                                      |   | <b>114,751,207</b>  | <b>45,663,579</b>                                    | <b>124,480,889</b>  |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | Robeco QI Global<br>Developed Enhanced<br>Index Equities<br>EUR | Robeco Sustainable<br>Emerging Stars<br>Equities<br>EUR | Robeco QI Emerging<br>Markets Sustainable<br>Enhanced Index<br>Equities<br>USD | RobecoSAM Global<br>SDG Equities<br>EUR |
|--|---|---|--|---|
| <b>Net assets at the beginning of the period</b>                           | <b>61,293,375</b>   | <b>205,860,966</b>                                      | <b>157,210,303</b>   | <b>58,260,055</b>                       |
| <b>Income</b>  |   |   |  |   |
| Dividend income, net of withholding taxes                                  | 599,255   | 685,406   | 2,087,841  | 634,678                                 |
| Securities lending income  | 5,733   | –   | –  | 15,626                                  |
| Bank interest  | 374   | 63  | 95   | –                                       |
| <b>Total income</b>  | <b>605,362</b>  | <b>685,469</b>  | <b>2,087,936</b>   | <b>650,304</b>                          |
| <b>Expenses</b>  |   |   |  |   |
| Management fees  | 83,888  | 219,027   | 15,665   | 271,635                                 |
| Performance fees   | –   | 9,426   | –  | –                                       |
| Service fees   | 40,273  | 47,300  | 7,132  | 46,327                                  |
| Taxe d'abonnement  | 3,419   | 1,509   | 8,363  | 10,427                                  |
| Bank and other interest expenses   | 1,395   | 2,491   | 1,135  | 5,364                                   |
| Tax charge   | –   | 312   | (239)  | –                                       |
| <b>Total expenses</b>  | <b>128,975</b>  | <b>280,065</b>  | <b>32,056</b>  | <b>333,753</b>                          |
| <b>Net investment income/(loss)</b>  | <b>476,387</b>  | <b>405,404</b>  | <b>2,055,880</b>   | <b>316,551</b>                          |
| Net realised gain/(loss) on:   |   |   |  |   |
| Sale of investments  | 1,190,829   | 44,386,498  | 11,539,711   | 2,216,932                               |
| Financial futures contracts  | 5,027   | –   | 91,285   | –                                       |
| Forward currency exchange contracts  | 1,876   | (150,468)   | (1,269)  | –                                       |
| Currency exchange  | 16,022  | (1,272)   | (13,888)   | (5,346)                                 |
| <b>Net realised gain/(loss) for the period</b>                             | <b>1,213,754</b>  | <b>44,234,758</b>                                       | <b>11,615,839</b>  | <b>2,211,586</b>                        |
| Net change in unrealised appreciation/(depreciation) on:                   |   |   |  |   |
| Investments  | 9,225,195   | (27,723,996)  | 1,565,258  | 4,179,800                               |
| Financial futures contracts  | 6,118   | –   | (12,055)   | –                                       |
| Forward currency exchange contracts  | –   | 419   | –  | –                                       |
| Currency exchange  | 2,729   | 421,098   | 127,710  | (437)                                   |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b> | <b>9,234,042</b>  | <b>(27,302,479)</b>                                     | <b>1,680,913</b>   | <b>4,179,363</b>                        |
| <b>Increase/(decrease) in net assets as a result of operations</b>         | <b>10,924,183</b>   | <b>17,337,683</b>                                       | <b>15,352,632</b>  | <b>6,707,500</b>                        |
| Subscriptions  | 3,152,531   | 4,273,937   | 76,857   | 20,550,701                              |
| Redemptions  | (2,740,542)   | (208,511,605)   | –  | (11,470,345)                            |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | <b>Robeco QI Global<br/>Developed Enhanced<br/>Index Equities<br/>EUR</b> | <b>Robeco Sustainable<br/>Emerging Stars<br/>Equities<br/>EUR</b> | <b>Robeco QI Emerging<br/>Markets Sustainable<br/>Enhanced Index<br/>Equities<br/>USD</b> | <b>RobecoSAM Global<br/>SDG Equities<br/>EUR</b> |
|--|---|---|---|--|
| <b>Increase/(decrease) in net assets as a<br/>result of movements in share capital</b> | <b>411,989</b>  | <b>(204,237,668)</b>  | <b>76,857</b>   | <b>9,080,356</b>                                 |
| <b>Net assets at the end of the period</b>   | <b>72,629,547</b>   | <b>18,960,981</b>   | <b>172,639,792</b>  | <b>74,047,911</b>                                |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | Robeco Asia-Pacific<br>Equities<br>EUR | Robeco Sustainable<br>European Stars<br>Equities<br>EUR | Robeco QI European<br>Conservative Equities<br>EUR | Robeco QI US<br>Conservative Equities<br>USD |
|--|--|---|--|--|
| <b>Net assets at the beginning of the period</b>                                   | <b>463,678,656</b>                     | <b>1,469,229,809</b>                                    | <b>1,104,065,416</b>                               | <b>120,686,407</b>                           |
| <b>Income</b>  |  |   |  |  |
| Dividend income, net of withholding taxes  | 6,475,266                              | 28,019,695  | 22,576,099   | 950,676                                      |
| Securities lending income  | 117,816                                | 293,238   | 494,546  | 14,517                                       |
| Bank interest  | 190                                    | –   | 5  | 4,870  |
| <b>Total income</b>  | <b>6,593,272</b>                       | <b>28,312,933</b>                                       | <b>23,070,650</b>                                  | <b>970,063</b>                               |
| <b>Expenses</b>  |  |   |  |  |
| Management fees  | 2,375,954                              | 5,627,878   | 2,891,013  | 267,446                                      |
| Service fees   | 451,611                                | 1,006,396   | 630,763  | 76,505                                       |
| Taxe d'abonnement  | 98,103                                 | 219,909   | 100,927  | 17,986                                       |
| Bank and other interest expenses   | 2,919                                  | 107,090   | 31,080   | 248  |
| <b>Total expenses</b>  | <b>2,928,587</b>                       | <b>6,961,273</b>  | <b>3,653,783</b>                                   | <b>362,185</b>                               |
| <b>Net investment income/(loss)</b>  | <b>3,664,685</b>                       | <b>21,351,660</b>                                       | <b>19,416,867</b>                                  | <b>607,878</b>                               |
| Net realised gain/(loss) on:   |  |   |  |  |
| Sale of investments  | 21,335,266                             | 53,573,625  | 44,749,844   | 7,268,122                                    |
| Financial futures contracts  | –                                      | –   | –  | 63,636                                       |
| Forward currency exchange contracts  | 1,243,985                              | –   | (2,168,443)  | 32,586                                       |
| Currency exchange  | (16,769)                               | (77,979)  | 589,726  | 5,569  |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>22,562,482</b>                      | <b>53,495,646</b>                                       | <b>43,171,127</b>                                  | <b>7,369,913</b>                             |
| Net change in unrealised appreciation/(depreciation) on:                           |  |   |  |  |
| Investments  | 33,170,303                             | 99,204,541  | 61,092,064   | 4,454,784                                    |
| Forward currency exchange contracts  | 739,292                                | –   | 477,585  | (34,669)                                     |
| Currency exchange  | 25,847                                 | (9,865)   | 5,579  | (3,549)                                      |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>33,935,442</b>                      | <b>99,194,676</b>                                       | <b>61,575,228</b>                                  | <b>4,416,566</b>                             |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>60,162,609</b>                      | <b>174,041,982</b>                                      | <b>124,163,222</b>                                 | <b>12,394,357</b>                            |
| Subscriptions  | 23,061,701                             | 357,879,881   | 256,070,957  | 11,864,936                                   |
| Redemptions  | (46,739,273)                           | (483,462,459)   | (412,094,208)                                      | (37,422,760)                                 |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>(23,677,572)</b>                    | <b>(125,582,578)</b>                                    | <b>(156,023,251)</b>                               | <b>(25,557,824)</b>                          |
| Dividend distributions   | –                                      | (44,956)  | (3,412,007)  | (2,125,965)                                  |
| <b>Net assets at the end of the period</b>   | <b>500,163,693</b>                     | <b>1,517,644,257</b>                                    | <b>1,068,793,380</b>                               | <b>105,396,975</b>                           |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | Robeco BP US<br>Premium Equities<br>USD | Robeco Chinese<br>Equities<br>EUR | Robeco Indian<br>Equities<br>EUR | Robeco Asian Stars<br>Equities<br>USD |
|--|---|-----------------------------------|----------------------------------|---------------------------------------|
| <b>Net assets at the beginning of the period</b>                                   | <b>4,398,790,022</b>                    | <b>540,341,671</b>                | <b>21,281,359</b>                | <b>26,865,788</b>                     |
| <b>Income</b>  |   |                                   |                                  |                                       |
| Dividend income, net of withholding taxes  | 33,401,025                              | 6,494,610                         | 85,163                           | 683,932                               |
| Securities lending income  | 266,736                                 | 60,808                            | –                                | 9,779                                 |
| Bank interest  | 9,966                                   | 11                                | –                                | 933                                   |
| <b>Total income</b>  | <b>33,677,727</b>                       | <b>6,555,429</b>                  | <b>85,163</b>                    | <b>694,644</b>                        |
| <b>Expenses</b>  |   |                                   |                                  |                                       |
| Management fees  | 26,228,102                              | 2,815,339                         | 117,127                          | 137,897                               |
| Service fees   | 3,693,485                               | 516,610                           | 33,611                           | 27,688                                |
| Taxe d'abonnement  | 864,299                                 | 110,218                           | 6,760                            | 6,226                                 |
| Bank and other interest expenses   | 5,209                                   | 1,818                             | 5,914                            | 361                                   |
| Tax charge   | –                                       | –                                 | –                                | 122                                   |
| Other Operating expenses   | 17,671                                  | –                                 | –                                | –                                     |
| <b>Total expenses</b>  | <b>30,808,766</b>                       | <b>3,443,985</b>                  | <b>163,412</b>                   | <b>172,294</b>                        |
| <b>Net investment income/(loss)</b>  | <b>2,868,961</b>                        | <b>3,111,444</b>                  | <b>(78,249)</b>                  | <b>522,350</b>                        |
| Net realised gain/(loss) on:   |   |                                   |                                  |                                       |
| Sale of investments  | 101,767,198                             | 63,225,152                        | 2,276,809                        | 1,112,354                             |
| Forward currency exchange contracts  | (35,224,502)                            | (25,075)                          | –                                | (3,354)                               |
| Currency exchange  | 16,625,610                              | (89,515)                          | (8,911)                          | 6,095                                 |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>83,168,306</b>                       | <b>63,110,562</b>                 | <b>2,267,898</b>                 | <b>1,115,095</b>                      |
| Net change in unrealised appreciation/(depreciation) on:                           |   |                                   |                                  |                                       |
| Investments  | 782,583,272                             | (28,592,785)                      | 3,817,533                        | 1,626,212                             |
| Forward currency exchange contracts  | (6,267,773)                             | (877)                             | –                                | –                                     |
| Currency exchange  | (134,697)                               | 142,576                           | (548,292)                        | (16,850)                              |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>776,180,802</b>                      | <b>(28,451,086)</b>               | <b>3,269,241</b>                 | <b>1,609,362</b>                      |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>862,218,069</b>                      | <b>37,770,920</b>                 | <b>5,458,890</b>                 | <b>3,246,807</b>                      |
| Subscriptions  | 2,464,272,944                           | 146,240,756                       | 8,538,438                        | 6,407,019                             |
| Redemptions  | (1,081,758,265)                         | (160,977,863)                     | (2,738,398)                      | (2,906,869)                           |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>1,382,514,679</b>                    | <b>(14,737,107)</b>               | <b>5,800,040</b>                 | <b>3,500,150</b>                      |
| Dividend distributions   | (3,949,670)                             | (26,430)                          | –                                | (5,102)                               |
| <b>Net assets at the end of the period</b>   | <b>6,639,573,100</b>                    | <b>563,349,054</b>                | <b>32,540,289</b>                | <b>33,607,643</b>                     |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | Robeco Sustainable<br>Asian Stars Equities<br>USD | Robeco BP US Large<br>Cap Equities<br>USD | Robeco BP US Select<br>Opportunities<br>Equities<br>USD | Robeco QI<br>Continental European<br>Conservative Equities<br>EUR |
|--|---|---|---|---|
| <b>Net assets at the beginning of the period</b>                                   | <b>31,493,314</b>                                 | <b>1,330,292,434</b>                      | <b>922,333,270</b>                                      | <b>3,894,616</b>  |
| <b>Income</b>  |   |   |   |   |
| Dividend income, net of withholding taxes  | 403,738   | 12,266,309                                | 7,914,927   | 93,215  |
| Securities lending income  | –   | 86,370                                    | 15,550  | 2,012   |
| Bank interest  | 4   | –   | –   | 463   |
| <b>Total income</b>  | <b>403,742</b>                                    | <b>12,352,679</b>                         | <b>7,930,477</b>  | <b>95,690</b>   |
| <b>Expenses</b>  |   |   |   |   |
| Management fees  | 235,097   | 8,367,181                                 | 5,558,519   | 10,578  |
| Service fees   | 35,234  | 1,406,190                                 | 844,426   | 3,005   |
| Taxe d'abonnement  | 8,416   | 251,654                                   | 128,794   | 752   |
| Bank and other interest expenses   | 416   | 34,216                                    | 4,449   | 64  |
| Tax charge   | (60)  | –   | –   | –   |
| <b>Total expenses</b>  | <b>279,103</b>                                    | <b>10,059,241</b>                         | <b>6,536,188</b>  | <b>14,399</b>   |
| <b>Net investment income/(loss)</b>  | <b>124,639</b>                                    | <b>2,293,438</b>                          | <b>1,394,289</b>  | <b>81,291</b>   |
| Net realised gain/(loss) on:   |   |   |   |   |
| Sale of investments  | 1,252,169   | 86,690,138                                | 43,215,626  | 75,607  |
| Financial futures contracts  | (10)  | –   | –   | –   |
| Forward currency exchange contracts  | –   | (11,301,570)                              | (3,336,855)   | (401)   |
| Currency exchange  | (3,822)   | (874,891)                                 | 1,051,071   | 592   |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>1,248,337</b>                                  | <b>74,513,677</b>                         | <b>40,929,842</b>                                       | <b>75,798</b>   |
| Net change in unrealised appreciation/(depreciation) on:                           |   |   |   |   |
| Investments  | 678,997   | 265,136,750                               | 159,730,898   | 357,563   |
| Forward currency exchange contracts  | –   | (871,170)                                 | (447,901)   | –   |
| Currency exchange  | (19,473)  | (25,050)                                  | 66,910  | (137)   |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>659,524</b>                                    | <b>264,240,530</b>                        | <b>159,349,907</b>                                      | <b>357,426</b>  |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>2,032,500</b>                                  | <b>341,047,645</b>                        | <b>201,674,038</b>                                      | <b>514,515</b>  |
| Subscriptions  | 7,724,451   | 1,486,542,656                             | 672,246,587   | 50,411  |
| Redemptions  | (706,930)   | (507,954,127)                             | (243,826,170)   | –   |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>7,017,521</b>                                  | <b>978,588,529</b>                        | <b>428,420,417</b>                                      | <b>50,411</b>   |
| Dividend distributions   | –   | (39,719)                                  | (31,390)  | (26,730)  |
| <b>Net assets at the end of the period</b>   | <b>40,543,335</b>                                 | <b>2,649,888,889</b>                      | <b>1,552,396,335</b>                                    | <b>4,432,812</b>  |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | Robeco Chinese A-<br>share Equities<br>CNH | Robeco QI Chinese A-<br>share Active Equities<br>CNH | Robeco QI Chinese A-<br>share Conservative<br>Equities<br>CNH | Robeco QI European<br>Value Equities<br>EUR |
|--|--|--|---|---|
| <b>Net assets at the beginning of the period</b>                                   | <b>1,748,140,873</b>                       | <b>1,063,912,901</b>                                 | <b>56,524,171</b>   | <b>4,153,651</b>                            |
| <b>Income</b>  |  |  |   |   |
| Dividend income, net of withholding taxes  | 12,704,666                                 | 11,136,270   | 1,013,396   | 126,717                                     |
| Securities lending income  | –  | 21,040   | –   | –   |
| Bank interest  | 68,287                                     | 18,544   | 270   | 6   |
| <b>Total income</b>  | <b>12,772,953</b>                          | <b>11,175,854</b>                                    | <b>1,013,666</b>  | <b>126,723</b>                              |
| <b>Expenses</b>  |  |  |   |   |
| Management fees  | 8,549,609                                  | 1,805  | 77,349  | 13,453                                      |
| Service fees   | 2,421,635                                  | 567  | 31,078  | 3,248                                       |
| Taxe d'abonnement  | 268,042                                    | 53,527   | 7,679   | 552   |
| Bank and other interest expenses   | 4,240                                      | 293  | 1,085   | 221   |
| <b>Total expenses</b>  | <b>11,243,526</b>                          | <b>56,192</b>  | <b>117,191</b>  | <b>17,474</b>                               |
| <b>Net investment income/(loss)</b>  | <b>1,529,427</b>                           | <b>11,119,662</b>                                    | <b>896,475</b>  | <b>109,249</b>                              |
| Net realised gain/(loss) on:   |  |  |   |   |
| Sale of investments  | 94,664,846                                 | 76,698,754   | 3,189,027   | 158,036                                     |
| Financial futures contracts  | 4,901,065                                  | (848,239)  | 93  | 3,531                                       |
| Forward currency exchange contracts  | (278,530)                                  | 316,582  | 3,401   | –   |
| Currency exchange  | (239,214)                                  | (357,341)  | (7,172)   | (520)                                       |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>99,048,167</b>                          | <b>75,809,756</b>                                    | <b>3,185,349</b>  | <b>161,047</b>                              |
| Net change in unrealised appreciation/(depreciation) on:                           |  |  |   |   |
| Investments  | (57,597,219)                               | 7,590,587  | (807,837)   | 747,262                                     |
| Financial futures contracts  | –  | (316,041)  | –   | (1,423)                                     |
| Forward currency exchange contracts  | 11,014                                     | –  | –   | –   |
| Currency exchange  | 294,207                                    | 52,456   | 3,098   | 120   |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>(57,291,998)</b>                        | <b>7,327,002</b>                                     | <b>(804,739)</b>  | <b>745,959</b>                              |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>43,285,596</b>                          | <b>94,256,420</b>                                    | <b>3,277,085</b>  | <b>1,016,255</b>                            |
| Subscriptions  | 819,945,356                                | 45,989,249   | 4,232,648   | 2,114,118                                   |
| Redemptions  | (378,894,334)                              | (62,044,773)   | (5,302,121)   | (1,564,569)                                 |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>441,051,022</b>                         | <b>(16,055,524)</b>                                  | <b>(1,069,473)</b>  | <b>549,549</b>                              |
| Dividend distributions   | –  | –  | –   | (520)                                       |
| <b>Net assets at the end of the period</b>   | <b>2,232,477,491</b>                       | <b>1,142,113,797</b>                                 | <b>58,731,783</b>   | <b>5,718,935</b>                            |

The accompanying notes form an integral part of these financial statements.



# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | Robeco QI US<br>Enhanced Index<br>Equities<br>USD | Robeco QI European<br>Enhanced Index<br>Equities<br>EUR | Robeco New World<br>Financials<br>EUR | Robeco Sustainable<br>Property Equities<br>EUR |
|--|---|---|---------------------------------------|--|
| <b>Net assets at the beginning of the period</b>                                   | <b>11,668,464</b>                                 | <b>2,963,000</b>  | <b>842,114,729</b>                    | <b>436,241,176</b>                             |
| <b>Income</b>  |   |   |                                       |  |
| Dividend income, net of withholding taxes  | 64,950  | 55,197  | 19,371,049                            | 5,675,913                                      |
| Securities lending income  | 85  | 446   | 326,089                               | 56,294   |
| Bank interest  | 314   | 802   | 4,602                                 | –  |
| <b>Total income</b>  | <b>65,349</b>                                     | <b>56,445</b>   | <b>19,701,740</b>                     | <b>5,732,207</b>                               |
| <b>Expenses</b>  |   |   |                                       |  |
| Management fees  | 17,140  | 3,917   | 7,802,977                             | 1,884,657                                      |
| Service fees   | 8,336   | 2,115   | 1,039,593                             | 315,670  |
| Taxe d'abonnement  | 1,485   | 424   | 229,930                               | 49,017   |
| Bank and other interest expenses   | 63  | 88  | 27,692                                | 27,282   |
| Tax charge   | –   | –   | (1,250)                               | –  |
| <b>Total expenses</b>  | <b>27,024</b>                                     | <b>6,544</b>  | <b>9,098,942</b>                      | <b>2,276,626</b>                               |
| <b>Net investment income/(loss)</b>  | <b>38,325</b>                                     | <b>49,901</b>   | <b>10,602,798</b>                     | <b>3,455,581</b>                               |
| Net realised gain/(loss) on:   |   |   |                                       |  |
| Sale of investments  | 342,130   | 53,145  | 27,755,615                            | 3,176,464                                      |
| Financial futures contracts  | 140   | 3,063   | –                                     | –  |
| Forward currency exchange contracts  | 22  | –   | 6,208,975                             | (1,110,798)                                    |
| Currency exchange  | 2,781   | 9   | (5,029,683)                           | 2,140,028                                      |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>345,073</b>                                    | <b>56,217</b>   | <b>28,934,907</b>                     | <b>4,205,694</b>                               |
| Net change in unrealised appreciation/(depreciation) on:                           |   |   |                                       |  |
| Investments  | 1,486,153   | 350,018   | 158,533,330                           | 78,294,166                                     |
| Financial futures contracts  | –   | 150   | –                                     | –  |
| Forward currency exchange contracts  | –   | –   | 4,126,798                             | (6,047,023)                                    |
| Currency exchange  | (800)   | (77)  | (277,947)                             | 2,382  |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>1,485,353</b>                                  | <b>350,091</b>  | <b>162,382,181</b>                    | <b>72,249,525</b>                              |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>1,868,751</b>                                  | <b>456,209</b>  | <b>201,919,886</b>                    | <b>79,910,800</b>                              |
| Subscriptions  | 996,647   | 572,296   | 1,254,657,294                         | 91,219,008                                     |
| Redemptions  | (1,142,598)                                       | (550,098)   | (205,709,355)                         | (43,954,730)                                   |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>(145,951)</b>                                  | <b>22,198</b>   | <b>1,048,947,939</b>                  | <b>47,264,278</b>                              |
| Dividend distributions   | –   | –   | (2,766,545)                           | (4,286,358)                                    |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | <b>Robeco QI US<br/>Enhanced Index<br/>Equities<br/>USD</b> | <b>Robeco QI European<br/>Enhanced Index<br/>Equities<br/>EUR</b> | <b>Robeco New World<br/>Financials<br/>EUR</b> | <b>Robeco Sustainable<br/>Property Equities<br/>EUR</b> |
|--|---|---|--|---|
| <b>Net assets at the end of the period</b> | <b>13,391,264</b>   | <b>3,441,407</b>  | <b>2,090,216,009</b>                           | <b>559,129,896</b>                                      |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | Robeco Global<br>Consumer Trends<br>EUR | Robeco MegaTrends<br>EUR | Robeco Digital<br>Innovations<br>EUR | Robeco FinTech<br>EUR |
|--|---|--------------------------|--------------------------------------|-----------------------|
| <b>Net assets at the beginning of the period</b>                                   | <b>7,399,632,424</b>                    | <b>39,807,446</b>        | <b>72,034,299</b>                    | <b>1,357,847,972</b>  |
| <b>Income</b>  |   |                          |                                      |                       |
| Dividend income, net of withholding taxes  | 19,397,665                              | 228,155                  | 422,912                              | 4,056,392             |
| Securities lending income  | 408,308                                 | 1,992                    | 9,539                                | 553,043               |
| Bank interest  | –                                       | 9                        | –                                    | –                     |
| <b>Total income</b>  | <b>19,805,973</b>                       | <b>230,156</b>           | <b>432,451</b>                       | <b>4,609,435</b>      |
| <b>Expenses</b>  |   |                          |                                      |                       |
| Management fees  | 47,390,255                              | 170,988                  | 329,416                              | 7,574,314             |
| Service fees   | 5,662,092                               | 33,425                   | 54,721                               | 1,069,557             |
| Taxe d'abonnement  | 1,629,312                               | 10,449                   | 11,758                               | 278,567               |
| Bank and other interest expenses   | 454,951                                 | 3,582                    | 7,004                                | 3,959                 |
| <b>Total expenses</b>  | <b>55,136,610</b>                       | <b>218,444</b>           | <b>402,899</b>                       | <b>8,926,397</b>      |
| <b>Net investment income/(loss)</b>  | <b>(35,330,637)</b>                     | <b>11,712</b>            | <b>29,552</b>                        | <b>(4,316,962)</b>    |
| Net realised gain/(loss) on:   |   |                          |                                      |                       |
| Sale of investments  | 412,553,715                             | 2,926,004                | 2,784,168                            | 138,112,910           |
| Forward currency exchange contracts  | 89,175                                  | (1,686)                  | –                                    | (798,453)             |
| Currency exchange  | 724,165                                 | 5,459                    | (1,080)                              | 1,251,435             |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>413,367,055</b>                      | <b>2,929,777</b>         | <b>2,783,088</b>                     | <b>138,565,892</b>    |
| Net change in unrealised appreciation/(depreciation) on:                           |   |                          |                                      |                       |
| Investments  | 252,545,576                             | 2,006,924                | 8,116,180                            | 62,262,304            |
| Forward currency exchange contracts  | (9,570,814)                             | –                        | –                                    | (2,979,610)           |
| Currency exchange  | (632,128)                               | (56)                     | (20,853)                             | (156,715)             |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>242,342,634</b>                      | <b>2,006,868</b>         | <b>8,095,327</b>                     | <b>59,125,979</b>     |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>620,379,052</b>                      | <b>4,948,357</b>         | <b>10,907,967</b>                    | <b>193,374,909</b>    |
| Subscriptions  | 2,221,326,970                           | 11,131,829               | 7,969,107                            | 464,226,441           |
| Redemptions  | (2,155,604,996)                         | (9,626,799)              | (8,012,749)                          | (486,510,813)         |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>65,721,974</b>                       | <b>1,505,030</b>         | <b>(43,642)</b>                      | <b>(22,284,372)</b>   |
| Dividend distributions   | (866,799)                               | –                        | –                                    | –                     |
| <b>Net assets at the end of the period</b>   | <b>8,084,866,651</b>                    | <b>46,260,833</b>        | <b>82,898,624</b>                    | <b>1,528,938,509</b>  |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | RobecoSAM Circular<br>Economy Equities<br>EUR | RobecoSAM Smart<br>Energy Equities<br>EUR | RobecoSAM Smart<br>Materials Equities<br>EUR | RobecoSAM Smart<br>Mobility Equities<br>EUR |
|--|---|---|--|---|
| <b>Net assets at the beginning of the period</b>                                   | <b>64,385,090</b>                             | <b>2,385,722,024</b>                      | <b>901,487,908</b>                           | <b>400,331,598</b>                          |
| <b>Income</b>  |   |   |  |   |
| Dividend income, net of withholding taxes  | 976,207                                       | 18,059,258                                | 10,578,311                                   | 2,981,094                                   |
| Securities lending income  | 11,481  | 1,497,995                                 | 362,067                                      | 283,401                                     |
| Bank interest  | 16  | 7   | –  | 9   |
| <b>Total income</b>  | <b>987,704</b>                                | <b>19,557,260</b>                         | <b>10,940,378</b>                            | <b>3,264,504</b>                            |
| <b>Expenses</b>  |   |   |  |   |
| Management fees  | 518,397                                       | 18,300,088                                | 6,857,994                                    | 4,822,927                                   |
| Service fees   | 73,295  | 2,440,680                                 | 1,027,850                                    | 609,073                                     |
| Taxe d'abonnement  | 20,826  | 691,456                                   | 199,021                                      | 199,863                                     |
| Bank and other interest expenses   | 11,539  | 321,023                                   | 200,786                                      | 70,927                                      |
| <b>Total expenses</b>  | <b>624,057</b>                                | <b>21,753,247</b>                         | <b>8,285,651</b>                             | <b>5,702,790</b>                            |
| <b>Net investment income/(loss)</b>  | <b>363,647</b>                                | <b>(2,195,987)</b>                        | <b>2,654,727</b>                             | <b>(2,438,286)</b>                          |
| Net realised gain/(loss) on:   |   |   |  |   |
| Sale of investments  | 1,534,095                                     | 126,932,658                               | 16,726,748                                   | (4,446,984)                                 |
| Currency exchange  | (15,073)                                      | 630,839                                   | (276,799)                                    | 84,767                                      |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>1,519,022</b>                              | <b>127,563,497</b>                        | <b>16,449,949</b>                            | <b>(4,362,217)</b>                          |
| Net change in unrealised appreciation/(depreciation) on:                           |   |   |  |   |
| Investments  | 13,964,355                                    | 239,264,048                               | 208,122,141                                  | 33,108,539                                  |
| Currency exchange  | 978   | 113,554                                   | 3,803  | (194)                                       |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>13,965,333</b>                             | <b>239,377,602</b>                        | <b>208,125,944</b>                           | <b>33,108,345</b>                           |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>15,848,002</b>                             | <b>364,745,112</b>                        | <b>227,230,620</b>                           | <b>26,307,842</b>                           |
| Subscriptions  | 73,238,119                                    | 1,778,873,727                             | 1,247,510,480                                | 688,700,163                                 |
| Redemptions  | (14,616,713)                                  | (944,465,507)                             | (354,720,896)                                | (197,330,111)                               |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>58,621,406</b>                             | <b>834,408,220</b>                        | <b>892,789,584</b>                           | <b>491,370,052</b>                          |
| Dividend distributions   | (263)   | (715,791)                                 | (2,814,427)                                  | –   |
| <b>Net assets at the end of the period</b>   | <b>138,854,235</b>                            | <b>3,584,159,565</b>                      | <b>2,018,693,685</b>                         | <b>918,009,492</b>                          |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | RobecoSAM<br>Sustainable Healthy<br>Living Equities<br>EUR | RobecoSAM<br>Sustainable Water<br>Equities<br>EUR | RobecoSAM Global<br>Gender Equality<br>Impact Equities<br>EUR | Robeco High Yield<br>Bonds<br>EUR |
|--|--|---|---|-----------------------------------|
| <b>Net assets at the beginning of the period</b>                           | <b>512,436,634</b>   | <b>1,810,788,128</b>                              | <b>181,030,542</b>  | <b>10,344,762,486</b>             |
| <b>Income</b>  |  |   |   |                                   |
| Dividend income, net of withholding taxes                                  | 4,972,858  | 19,887,687  | 1,417,231   | –                                 |
| Interest income from investments, net of withholding taxes                 | –  | –   | –   | 205,389,781                       |
| Interest on swap contracts   | –  | –   | –   | 3,017,724                         |
| Securities lending income  | 123,639  | 352,268   | 7,928   | 856,752                           |
| Bank interest  | –  | 2   | 31  | 6,782                             |
| <b>Total income</b>  | <b>5,096,497</b>   | <b>20,239,957</b>                                 | <b>1,425,190</b>  | <b>209,271,039</b>                |
| <b>Expenses</b>  |  |   |   |                                   |
| Management fees  | 2,455,853  | 12,099,043  | 779,272   | 27,897,233                        |
| Service fees   | 369,805  | 1,580,050   | 131,941   | 5,670,627                         |
| Taxe d'abonnement  | 70,282   | 417,550   | 18,315  | 898,814                           |
| Bank and other interest expenses   | 50,026   | 305,512   | 12,996  | 300,454                           |
| Interest on swap contracts   | –  | –   | –   | 9,246,666                         |
| <b>Total expenses</b>  | <b>2,945,966</b>   | <b>14,402,155</b>                                 | <b>942,524</b>  | <b>44,013,794</b>                 |
| <b>Net investment income/(loss)</b>  | <b>2,150,531</b>   | <b>5,837,802</b>                                  | <b>482,666</b>  | <b>165,257,245</b>                |
| Net realised gain/(loss) on:   |  |   |   |                                   |
| Sale of investments  | 6,206,734  | 112,819,598                                       | 3,066,059   | 17,515,683                        |
| Financial futures contracts  | –  | –   | –   | 5,169,212                         |
| Forward currency exchange contracts  | 65,064   | –   | –   | (30,172,146)                      |
| Swaps contracts  | –  | –   | –   | (5,056,081)                       |
| Currency exchange  | (57,697)   | (304,713)   | (34,363)  | (113,055)                         |
| <b>Net realised gain/(loss) for the period</b>                             | <b>6,214,101</b>   | <b>112,514,885</b>                                | <b>3,031,696</b>  | <b>(12,656,387)</b>               |
| Net change in unrealised appreciation/(depreciation) on:                   |  |   |   |                                   |
| Investments  | 68,428,034   | 288,549,934                                       | 24,485,660  | 252,289,552                       |
| Financial futures contracts  | –  | –   | –   | (885,396)                         |
| Forward currency exchange contracts  | –  | –   | –   | (1,463,503)                       |
| Swaps contracts  | –  | –   | –   | 15,471,717                        |
| Currency exchange  | 4,266  | 11,943  | 1,161   | 4,286,698                         |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b> | <b>68,432,300</b>  | <b>288,561,877</b>                                | <b>24,486,821</b>   | <b>269,699,068</b>                |
| <b>Increase/(decrease) in net assets as a result of operations</b>         | <b>76,796,932</b>  | <b>406,914,564</b>                                | <b>28,001,183</b>   | <b>422,299,926</b>                |
| Subscriptions  | 290,371,139  | 712,780,037                                       | 83,772,833  | 217,953,090                       |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | <b>RobecoSAM<br/>Sustainable Healthy<br/>Living Equities<br/>EUR</b> | <b>RobecoSAM<br/>Sustainable Water<br/>Equities<br/>EUR</b> | <b>RobecoSAM Global<br/>Gender Equality<br/>Impact Equities<br/>EUR</b> | <b>Robeco High Yield<br/>Bonds<br/>EUR</b> |
|--|--|---|---|--|
| Redemptions  | (229,607,599)  | (209,603,083)   | (40,276,662)  | (1,726,066,503)                            |
| <b>Increase/(decrease) in net assets as a<br/>result of movements in share capital</b> | <b>60,763,540</b>  | <b>503,176,954</b>  | <b>43,496,171</b>   | <b>(1,508,113,413)</b>                     |
| Dividend distributions   | (3,310,865)  | (1,772,389)   | (213,245)   | (52,503,501)                               |
| <b>Net assets at the end of the period</b>   | <b>646,686,241</b>   | <b>2,719,107,257</b>  | <b>252,314,651</b>  | <b>9,206,445,498</b>                       |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | Robeco Global<br>Credits<br>EUR | Robeco QI Dynamic<br>High Yield<br>EUR | Robeco QI Global<br>Multi-Factor Credits<br>EUR | Robeco QI Global<br>Multi-Factor Bonds<br>EUR |
|--|---------------------------------|--|---|---|
| <b>Net assets at the beginning of the period</b>                                   | <b>2,315,924,157</b>            | <b>187,492,188</b>                     | <b>1,040,013,528</b>                            | <b>67,546,068</b>                             |
| <b>Income</b>  |                                 |  |   |   |
| Interest income from investments, net of withholding taxes                         | 28,261,428                      | 698,655                                | 17,236,643                                      | 721,791                                       |
| Interest on swap contracts   | 388,976                         | 5,021,648                              | 91,068  | –   |
| Securities lending income  | 89,676                          | 6,440                                  | 53,649  | 1,218   |
| Bank interest  | –                               | 10,071                                 | 50  | 58  |
| <b>Total income</b>  | <b>28,740,080</b>               | <b>5,736,814</b>                       | <b>17,381,410</b>                               | <b>723,067</b>                                |
| <b>Expenses</b>  |                                 |  |   |   |
| Management fees  | 3,911,851                       | 294,929                                | 1,629,223                                       | 90,006  |
| Service fees   | 1,183,038                       | 88,561                                 | 652,765   | 30,821  |
| Taxe d'abonnement  | 153,981                         | 6,835                                  | 57,024  | 3,825   |
| Bank and other interest expenses   | 132,728                         | 2,412                                  | 51,911  | 7,111   |
| Interest on swap contracts   | 5,000,747                       | 426,415                                | 75,383  | –   |
| <b>Total expenses</b>  | <b>10,382,345</b>               | <b>819,152</b>                         | <b>2,466,306</b>                                | <b>131,763</b>                                |
| <b>Net investment income/(loss)</b>  | <b>18,357,735</b>               | <b>4,917,662</b>                       | <b>14,915,104</b>                               | <b>591,304</b>                                |
| Net realised gain/(loss) on:   |                                 |  |   |   |
| Sale of investments  | 2,988,508                       | (2,052,651)                            | (3,330,456)                                     | 223,561                                       |
| Financial futures contracts  | (28,436,532)                    | (95,782)                               | (4,803,863)                                     | 222,740                                       |
| Forward currency exchange contracts  | 33,039,101                      | 5,665,277                              | (11,903,939)                                    | (341,590)                                     |
| Swaps contracts  | 77,729                          | 29,085,917                             | (5,284)   | –   |
| Currency exchange  | (195,344)                       | (676,722)                              | 1,686,823                                       | 498,694                                       |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>7,473,462</b>                | <b>31,926,039</b>                      | <b>(18,356,719)</b>                             | <b>603,405</b>                                |
| Net change in unrealised appreciation/(depreciation) on:                           |                                 |  |   |   |
| Investments  | 26,267,824                      | 2,639,375                              | 17,923,843                                      | (474,631)                                     |
| Financial futures contracts  | 9,578,205                       | (3,769)                                | 1,100,795                                       | (102,494)                                     |
| Forward currency exchange contracts  | (59,442,024)                    | (3,817,303)                            | (14,606,957)                                    | (617,851)                                     |
| Swaps contracts  | (5,049,967)                     | (26,918,053)                           | (770,840)                                       | –   |
| Currency exchange  | 434,344                         | 157,621                                | 386,283   | 11,378  |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>(28,211,618)</b>             | <b>(27,942,129)</b>                    | <b>4,033,124</b>                                | <b>(1,183,598)</b>                            |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>(2,380,421)</b>              | <b>8,901,572</b>                       | <b>591,509</b>                                  | <b>11,111</b>                                 |
| Subscriptions  | 667,667,551                     | 60,195,985                             | 220,489,662                                     | 15,781,965                                    |
| Redemptions  | (570,530,563)                   | (129,147,101)                          | (26,865,852)                                    | (6,779,987)                                   |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>97,136,988</b>               | <b>(68,951,116)</b>                    | <b>193,623,810</b>                              | <b>9,001,978</b>                              |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | <b>Robeco Global<br/>Credits<br/>EUR</b> | <b>Robeco QI Dynamic<br/>High Yield<br/>EUR</b> | <b>Robeco QI Global<br/>Multi-Factor Credits<br/>EUR</b> | <b>Robeco QI Global<br/>Multi-Factor Bonds<br/>EUR</b> |
|--|--|---|--|--|
| Dividend distributions                     | (7,613,807)                              | (77,353)  | (16,331)   | –  |
| <b>Net assets at the end of the period</b> | <b>2,403,066,917</b>                     | <b>127,365,291</b>                              | <b>1,234,212,516</b>                                     | <b>76,559,157</b>                                      |

The accompanying notes form an integral part of these financial statements.



# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | Robeco Global<br>Credits – Short<br>Maturity<br>EUR | Robeco Corporate<br>Hybrid bonds<br>EUR | Robeco QI Global<br>Multi-Factor High<br>Yield<br>EUR | RobecoSAM SDG<br>Credit Income<br>USD |
|--|---|---|---|---------------------------------------|
| <b>Net assets at the beginning of the period</b>                           | <b>644,516,524</b>                                  | <b>306,678,487</b>                      | <b>180,296,950</b>                                    | <b>1,023,900,843</b>                  |
| <b>Income</b>  |   |   |   |                                       |
| Interest income from investments, net of withholding taxes                 | 7,247,821   | 4,955,917                               | 4,980,220   | 19,753,620                            |
| Interest on swap contracts   | 177,751   | 17,269                                  | 1,048,136   | –                                     |
| Securities lending income  | 41,073  | 30,955                                  | 37,742  | 168,493                               |
| Bank interest  | 1   | 4                                       | 122   | 22,961                                |
| <b>Total income</b>  | <b>7,466,646</b>                                    | <b>5,004,145</b>                        | <b>6,066,220</b>                                      | <b>19,945,074</b>                     |
| <b>Expenses</b>  |   |   |   |                                       |
| Management fees  | 1,236,200   | 598,899                                 | 1,593   | 3,861,702                             |
| Service fees   | 430,558   | 180,524                                 | 522   | 802,332                               |
| Taxe d'abonnement  | 49,953  | 18,220                                  | 10,282  | 162,808                               |
| Bank and other interest expenses   | 43,301  | 16,237                                  | 12,022  | 26,531                                |
| Interest on swap contracts   | 550,730   | –                                       | 54,890  | –                                     |
| <b>Total expenses</b>  | <b>2,310,742</b>                                    | <b>813,880</b>                          | <b>79,309</b>   | <b>4,853,373</b>                      |
| <b>Net investment income/(loss)</b>  | <b>5,155,904</b>                                    | <b>4,190,265</b>                        | <b>5,986,911</b>                                      | <b>15,091,701</b>                     |
| Net realised gain/(loss) on:   |   |   |   |                                       |
| Sale of investments  | (4,630,132)   | 1,869,961                               | (135,205)   | 18,871,608                            |
| Financial futures contracts  | (617,087)   | 282,795                                 | (224,624)   | (2,063,814)                           |
| Forward currency exchange contracts  | 31,643,922  | (938,448)                               | (260,324)   | 12,186,629                            |
| Swaps contracts  | (62,623)  | (1,543)                                 | 3,032,531   | –                                     |
| Currency exchange  | (4,931,106)   | 1,121,449                               | (184,612)   | (5,030,073)                           |
| <b>Net realised gain/(loss) for the period</b>                             | <b>21,402,974</b>                                   | <b>2,334,214</b>                        | <b>2,227,766</b>                                      | <b>23,964,350</b>                     |
| Net change in unrealised appreciation/(depreciation) on:                   |   |   |   |                                       |
| Investments  | 14,310,305  | 42,630                                  | 7,396,297   | (35,805,441)                          |
| Financial futures contracts  | (461,201)   | (168,098)                               | 67,408  | (1,193,526)                           |
| Forward currency exchange contracts  | (17,357,064)  | (3,451,780)                             | 882,140   | 4,889,469                             |
| Swaps contracts  | (491,739)   | (131,165)                               | (2,539,417)   | –                                     |
| Currency exchange  | 246,602   | 79,726                                  | 155,485   | (477,620)                             |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b> | <b>(3,753,097)</b>                                  | <b>(3,628,687)</b>                      | <b>5,961,913</b>                                      | <b>(32,587,118)</b>                   |
| <b>Increase/(decrease) in net assets as a result of operations</b>         | <b>22,805,781</b>                                   | <b>2,895,792</b>                        | <b>14,176,590</b>                                     | <b>6,468,933</b>                      |
| Subscriptions  | 344,067,876   | 118,829,360                             | 45,503,551  | 599,449,125                           |
| Redemptions  | (175,808,539)                                       | (147,185,624)                           | (138,234)   | (275,971,735)                         |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | <b>Robeco Global<br/>Credits – Short<br/>Maturity<br/>EUR</b> | <b>Robeco Corporate<br/>Hybrid bonds<br/>EUR</b> | <b>Robeco QI Global<br/>Multi-Factor High<br/>Yield<br/>EUR</b> | <b>RobecoSAM SDG<br/>Credit Income<br/>USD</b> |
|--|---|--|---|--|
| <b>Increase/(decrease) in net assets as a<br/>result of movements in share capital</b> | <b>168,259,337</b>  | <b>(28,356,264)</b>                              | <b>45,365,317</b>   | <b>323,477,390</b>                             |
| Dividend distributions   | (802,021)   | (77,864)   | –   | (19,291,797)                                   |
| <b>Net assets at the end of the period</b>   | <b>834,779,621</b>  | <b>281,140,151</b>                               | <b>239,838,857</b>  | <b>1,334,555,369</b>                           |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | RobecoSAM Global<br>SDG Credits<br>EUR | RobecoSAM SDG<br>High Yield Bonds<br>EUR | RobecoSAM Global<br>Green Bonds<br>EUR | RobecoSAM Climate<br>Global Credits<br>EUR |
|--|--|--|--|--|
| <b>Net assets at the beginning of the period</b>                                   | <b>1,099,680,708</b>                   | <b>230,728,618</b>                       | <b>15,810,837</b>                      | <b>10,027,232</b>                          |
| <b>Income</b>  |  |  |  |  |
| Interest income from investments, net of withholding taxes                         | 15,379,682                             | 4,677,596                                | 87,863                                 | 408,687                                    |
| Interest on swap contracts   | 88,799                                 | –  | –                                      | –  |
| Securities lending income  | 107,586                                | 37,063                                   | –                                      | 139  |
| Bank interest  | 120                                    | 615                                      | 3,314                                  | 2,579                                      |
| <b>Total income</b>  | <b>15,576,187</b>                      | <b>4,715,274</b>                         | <b>91,177</b>                          | <b>411,405</b>                             |
| <b>Expenses</b>  |  |  |  |  |
| Management fees  | 2,159,137                              | 568,192                                  | 38,604                                 | 72,353                                     |
| Service fees   | 647,067                                | 136,736                                  | 11,489                                 | 21,667                                     |
| Taxe d'abonnement  | 87,323                                 | 11,847                                   | 2,818                                  | 2,098                                      |
| Bank and other interest expenses   | 83,084                                 | 6,894                                    | 969                                    | 5,190                                      |
| Interest on swap contracts   | 2,194,719                              | –  | 20                                     | 138,156                                    |
| <b>Total expenses</b>  | <b>5,171,330</b>                       | <b>723,669</b>                           | <b>53,900</b>                          | <b>239,464</b>                             |
| <b>Net investment income/(loss)</b>  | <b>10,404,857</b>                      | <b>3,991,605</b>                         | <b>37,277</b>                          | <b>171,941</b>                             |
| Net realised gain/(loss) on:   |  |  |  |  |
| Sale of investments  | (581,599)                              | (1,262,078)                              | (38,803)                               | 403,566                                    |
| Financial futures contracts  | (12,474,790)                           | 84,376                                   | 29,342                                 | (164,031)                                  |
| Forward currency exchange contracts  | (2,165,126)                            | 78,833                                   | (48,539)                               | (238,926)                                  |
| Swaps contracts  | (3,903)                                | –  | –                                      | 574  |
| Currency exchange  | 3,128,544                              | 1,931,520                                | 33,454                                 | 1,526,147                                  |
| <b>Net realised gain/(loss) for the period</b>                                     | <b>(12,096,874)</b>                    | <b>832,651</b>                           | <b>(24,546)</b>                        | <b>1,527,330</b>                           |
| Net change in unrealised appreciation/(depreciation) on:                           |  |  |  |  |
| Investments  | 14,781,349                             | 5,670,764                                | (352,441)                              | 1,306,523                                  |
| Financial futures contracts  | 6,410,064                              | (18,748)                                 | 8,712                                  | 420,180                                    |
| Forward currency exchange contracts  | (21,804,625)                           | (6,980,968)                              | (168,369)                              | (1,303,881)                                |
| Swaps contracts  | (2,628,174)                            | –  | (690)                                  | (9,020)                                    |
| Currency exchange  | 228,380                                | 130,886                                  | 1,366                                  | 2,059                                      |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>(3,013,006)</b>                     | <b>(1,198,066)</b>                       | <b>(511,422)</b>                       | <b>415,861</b>                             |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>(4,705,023)</b>                     | <b>3,626,190</b>                         | <b>(498,691)</b>                       | <b>2,115,132</b>                           |
| Subscriptions  | 804,113,069                            | 100,236                                  | 1,108,586                              | 85,997,723                                 |
| Redemptions  | (243,471,253)                          | (5,379,338)                              | (204,061)                              | (267)                                      |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>560,641,816</b>                     | <b>(5,279,102)</b>                       | <b>904,525</b>                         | <b>85,997,456</b>                          |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | <b>RobecoSAM Global<br/>SDG Credits<br/>EUR</b> | <b>RobecoSAM SDG<br/>High Yield Bonds<br/>EUR</b> | <b>RobecoSAM Global<br/>Green Bonds<br/>EUR</b> | <b>RobecoSAM Climate<br/>Global Credits<br/>EUR</b> |
|--|---|---|---|---|
| Dividend distributions                     | (704,293)                                       | (7,958)   | –   | –   |
| <b>Net assets at the end of the period</b> | <b>1,654,913,208</b>                            | <b>229,067,748</b>                                | <b>16,216,671</b>                               | <b>98,139,820</b>                                   |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | RobecoSAM Climate<br>Global Bonds<br>EUR | Robeco Euro<br>Government Bonds<br>EUR | Robeco Euro Credit<br>Bonds<br>EUR | Robeco All Strategy<br>Euro Bonds<br>EUR |
|--|--|--|------------------------------------|--|
| <b>Net assets at the beginning of the period</b>                           | <b>9,996,559</b>                         | <b>531,162,348</b>                     | <b>1,081,640,626</b>               | <b>604,045,886</b>                       |
| <b>Income</b>  |  |  |                                    |  |
| Interest income from investments, net of withholding taxes                 | 84,223                                   | 1,892,470                              | 7,191,003                          | 1,925,944                                |
| Interest on swap contracts   | –  | –                                      | 593,835                            | 34,533                                   |
| Securities lending income  | 7  | 34,808                                 | 109,560                            | 53,090                                   |
| Bank interest  | 8,187                                    | –                                      | 5                                  | 152,727                                  |
| <b>Total income</b>  | <b>92,417</b>                            | <b>1,927,278</b>                       | <b>7,894,403</b>                   | <b>2,166,294</b>                         |
| <b>Expenses</b>  |  |  |                                    |  |
| Management fees  | 23,685                                   | 637,012                                | 1,489,627                          | 1,243,212                                |
| Service fees   | 8,777                                    | 287,331                                | 500,084                            | 398,996                                  |
| Taxe d'abonnement  | 1,682                                    | 56,946                                 | 69,895                             | 103,058                                  |
| Bank and other interest expenses   | 2,684                                    | 45,721                                 | 82,163                             | 55,257                                   |
| Interest on swap contracts   | 26,416                                   | 3,391                                  | 1,536,317                          | 629,367                                  |
| <b>Total expenses</b>  | <b>63,244</b>                            | <b>1,030,401</b>                       | <b>3,678,086</b>                   | <b>2,429,890</b>                         |
| <b>Net investment income/(loss)</b>  | <b>29,173</b>                            | <b>896,877</b>                         | <b>4,216,317</b>                   | <b>(263,596)</b>                         |
| Net realised gain/(loss) on:   |  |  |                                    |  |
| Sale of investments  | (56,049)                                 | (1,734,822)                            | 3,899,610                          | (1,268,854)                              |
| Financial futures contracts  | 24,672                                   | 8,264,607                              | (3,626,478)                        | 6,126,809                                |
| Forward currency exchange contracts  | (67,203)                                 | (291,845)                              | (223,948)                          | (1,132,769)                              |
| Swaps contracts  | (6,455)                                  | (50)                                   | (26,424)                           | (1,937,421)                              |
| Currency exchange  | 46,564                                   | (37,915)                               | 78,054                             | 173,349                                  |
| <b>Net realised gain/(loss) for the period</b>                             | <b>(58,471)</b>                          | <b>6,199,975</b>                       | <b>100,814</b>                     | <b>1,961,114</b>                         |
| Net change in unrealised appreciation/(depreciation) on:                   |  |  |                                    |  |
| Investments  | 158,463                                  | (23,742,438)                           | (7,313,645)                        | (20,120,076)                             |
| Financial futures contracts  | 30,236                                   | (30,951)                               | 649,710                            | 259,420                                  |
| Forward currency exchange contracts  | (325,240)                                | 520,317                                | 57,906                             | 653,651                                  |
| Swaps contracts  | 7,731                                    | (91,188)                               | (1,256,566)                        | 2,582,829                                |
| Currency exchange  | 2,637                                    | (1,900)                                | 1,221                              | 3,675                                    |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b> | <b>(126,173)</b>                         | <b>(23,346,160)</b>                    | <b>(7,861,374)</b>                 | <b>(16,620,501)</b>                      |
| <b>Increase/(decrease) in net assets as a result of operations</b>         | <b>(155,471)</b>                         | <b>(16,249,308)</b>                    | <b>(3,544,243)</b>                 | <b>(14,922,983)</b>                      |
| Subscriptions  | 33,761,555                               | 169,474,609                            | 162,254,756                        | 60,386,717                               |
| Redemptions  | (261,425)                                | (132,092,984)                          | (127,495,118)                      | (210,576,360)                            |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | <b>RobecoSAM Climate<br/>Global Bonds<br/>EUR</b> | <b>Robeco Euro<br/>Government Bonds<br/>EUR</b> | <b>Robeco Euro Credit<br/>Bonds<br/>EUR</b> | <b>Robeco All Strategy<br/>Euro Bonds<br/>EUR</b> |
|--|---|---|---|---|
| <b>Increase/(decrease) in net assets as a<br/>result of movements in share capital</b> | <b>33,500,130</b>                                 | <b>37,381,625</b>                               | <b>34,759,638</b>                           | <b>(150,189,643)</b>                              |
| Dividend distributions   | –   | (258,114)                                       | (13,760)                                    | (654,399)   |
| <b>Net assets at the end of the period</b>   | <b>43,341,218</b>                                 | <b>552,036,551</b>                              | <b>1,112,842,261</b>                        | <b>438,278,861</b>                                |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | Robeco European<br>High Yield Bonds<br>EUR | RobecoSAM Euro<br>SDG Credits<br>EUR | RobecoSAM<br>Emerging SDG<br>Credits<br>USD | Robeco Financial<br>Institutions Bonds<br>EUR |
|--|--|--------------------------------------|---|---|
| <b>Net assets at the beginning of the period</b>                           | <b>432,973,543</b>                         | <b>1,491,026,651</b>                 | <b>66,017,020</b>                           | <b>2,189,477,991</b>                          |
| <b>Income</b>  |  |                                      |   |   |
| Interest income from investments, net of withholding taxes                 | 7,398,296                                  | 9,706,240                            | 1,779,773                                   | 33,776,596                                    |
| Interest on swap contracts   | 94,777                                     | 166,421                              | 14,028                                      | –   |
| Securities lending income  | 155,825                                    | 176,281                              | 13,853                                      | 358,567                                       |
| Bank interest  | 4  | 28                                   | 449   | –   |
| <b>Total income</b>  | <b>7,648,902</b>                           | <b>10,048,970</b>                    | <b>1,808,103</b>                            | <b>34,135,163</b>                             |
| <b>Expenses</b>  |  |                                      |   |   |
| Management fees  | 957,358                                    | 3,234,877                            | 13,288                                      | 5,240,452                                     |
| Service fees   | 220,229                                    | 1,064,468                            | 3,049                                       | 1,552,189                                     |
| Taxe d'abonnement  | 33,591                                     | 160,207                              | 5,362                                       | 264,747                                       |
| Bank and other interest expenses   | 32,762                                     | 99,537                               | 590   | 166,915                                       |
| Interest on swap contracts   | 494,028                                    | 1,891,646                            | –   | –   |
| <b>Total expenses</b>  | <b>1,737,968</b>                           | <b>6,450,735</b>                     | <b>22,289</b>                               | <b>7,224,303</b>                              |
| <b>Net investment income/(loss)</b>  | <b>5,910,934</b>                           | <b>3,598,235</b>                     | <b>1,785,814</b>                            | <b>26,910,860</b>                             |
| Net realised gain/(loss) on:   |  |                                      |   |   |
| Sale of investments  | 3,934,489                                  | 3,645,523                            | 1,391,093                                   | 7,071,452                                     |
| Financial futures contracts  | 52,562                                     | (3,375,015)                          | 409,537                                     | (248,440)                                     |
| Forward currency exchange contracts  | (2,186,346)                                | (760,628)                            | (133,491)                                   | (7,829,041)                                   |
| Swaps contracts  | (3,423,875)                                | 115,788                              | –   | –   |
| Currency exchange  | 740,094                                    | (880,943)                            | (42,939)                                    | (1,453,020)                                   |
| <b>Net realised gain/(loss) for the period</b>                             | <b>(883,076)</b>                           | <b>(1,255,275)</b>                   | <b>1,624,200</b>                            | <b>(2,459,049)</b>                            |
| Net change in unrealised appreciation/(depreciation) on:                   |  |                                      |   |   |
| Investments  | 1,723,169                                  | (14,628,102)                         | (2,137,443)                                 | (7,825,610)                                   |
| Financial futures contracts  | (36,050)                                   | 814,875                              | (70,491)                                    | 996,938                                       |
| Forward currency exchange contracts  | (378,502)                                  | 223,765                              | 420,325                                     | 16,643,291                                    |
| Swaps contracts  | 3,508,802                                  | (1,153,016)                          | 3,699                                       | –   |
| Currency exchange  | 6,089                                      | (27,475)                             | (9,278)                                     | 30,053  |
| <b>Net change in unrealised appreciation/(depreciation) for the period</b> | <b>4,823,508</b>                           | <b>(14,769,953)</b>                  | <b>(1,793,188)</b>                          | <b>9,844,672</b>                              |
| <b>Increase/(decrease) in net assets as a result of operations</b>         | <b>9,851,366</b>                           | <b>(12,426,993)</b>                  | <b>1,616,826</b>                            | <b>34,296,483</b>                             |
| Subscriptions  | –  | 612,439,104                          | 42,158,047                                  | 629,765,895                                   |
| Redemptions  | (25,214,718)                               | (329,669,055)                        | (493,901)                                   | (381,905,263)                                 |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | <b>Robeco European<br/>High Yield Bonds<br/>EUR</b> | <b>RobecoSAM Euro<br/>SDG Credits<br/>EUR</b> | <b>RobecoSAM<br/>Emerging SDG<br/>Credits<br/>USD</b> | <b>Robeco Financial<br/>Institutions Bonds<br/>EUR</b> |
|--|---|---|---|--|
| <b>Increase/(decrease) in net assets as a<br/>result of movements in share capital</b> | <b>(25,214,718)</b>                                 | <b>282,770,049</b>                            | <b>41,664,146</b>                                     | <b>247,860,632</b>                                     |
| Dividend distributions   | (39,396)  | (337,382)                                     | –   | (7,697,675)  |
| <b>Net assets at the end of the period</b>   | <b>417,570,795</b>                                  | <b>1,761,032,325</b>                          | <b>109,297,992</b>                                    | <b>2,463,937,431</b>                                   |

The accompanying notes form an integral part of these financial statements.



# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | <b>Robeco Investment<br/>Grade Corporate<br/>Bonds<br/>EUR</b> | <b>Robeco QI Multi<br/>Factor Absolute<br/>Return<br/>EUR</b> | <b>Combined<br/>EUR</b> |
|--|--|---|-------------------------|
| <b>Net assets at the beginning of the period</b>           | <b>332,424,661</b>   | <b>15,715,722</b>   | <b>60,334,925,636</b>   |
| <b>Income</b>  |  |   |                         |
| Dividend income, net of withholding taxes                  | –  | 131,675   | 404,547,533             |
| Interest income from investments, net of withholding taxes | 1,982,386  | 8,403   | 371,882,443             |
| Interest on swap contracts                                 | –  | 136,046   | 10,888,625              |
| Securities lending income                                  | 34,542   | 1,439   | 9,018,167               |
| Bank interest  | –  | 67  | 319,319                 |
| <b>Total income</b>  | <b>2,016,928</b>   | <b>277,630</b>  | <b>796,656,087</b>      |
| <b>Expenses</b>  |  |   |                         |
| Management fees  | 439,192  | 14,952  | 255,324,555             |
| Performance fees   | –  | –   | 17,484                  |
| Service fees   | 165,641  | 2,483   | 44,543,391              |
| Taxe d'abonnement  | 29,771   | 784   | 8,968,247               |
| Bank and other interest expenses                           | 15,949   | 6,623   | 3,093,300               |
| Interest on swap contracts                                 | –  | 4,478   | 22,273,369              |
| Tax charge   | –  | –   | 1,398                   |
| Other Operating expenses                                   | –  | –   | 16,665                  |
| <b>Total expenses</b>                                      | <b>650,553</b>   | <b>29,320</b>   | <b>334,238,409</b>      |
| <b>Net investment income/(loss)</b>                        | <b>1,366,375</b>   | <b>248,310</b>  | <b>462,417,678</b>      |
| Net realised gain/(loss) on:                               |  |   |                         |
| Sale of investments  | 2,551,207  | 664,226   | 1,935,523,974           |
| Financial futures contracts                                | (556,604)  | (1,427,181)   | (30,468,443)            |
| Forward currency exchange contracts                        | –  | 226,259   | (15,442,433)            |
| Swaps contracts  | 54   | 310,267   | 22,099,201              |
| Currency exchange  | 138  | (1,039)   | 11,758,276              |
| <b>Net realised gain/(loss) for the period</b>             | <b>1,994,795</b>   | <b>(227,468)</b>  | <b>1,923,470,575</b>    |
| Net change in unrealised appreciation/(depreciation) on:   |  |   |                         |
| Investments  | (5,561,257)  | 1,309,517   | 3,520,635,967           |
| Financial futures contracts                                | 151,897  | (263,277)   | 15,446,369              |
| Forward currency exchange contracts                        | –  | (263,924)   | (133,209,398)           |
| Swaps contracts  | –  | (269,958)   | (19,735,642)            |
| Currency exchange  | 212  | (25,883)  | 4,140,741               |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Combined Statement of Operations and Changes in Net Assets (continued)

For the year ended 30 June 2021

|  | <b>Robeco Investment<br/>Grade Corporate<br/>Bonds<br/>EUR</b> | <b>Robeco QI Multi<br/>Factor Absolute<br/>Return<br/>EUR</b> | <b>Combined<br/>EUR</b> |
|--|--|---|-------------------------|
| <b>Net change in unrealised appreciation/(depreciation) for the period</b>         | <b>(5,409,148)</b>   | <b>486,475</b>  | <b>3,387,278,037</b>    |
| <b>Increase/(decrease) in net assets as a result of operations</b>                 | <b>(2,047,978)</b>   | <b>507,317</b>  | <b>5,773,166,290</b>    |
| Subscriptions  | 10,267,752   | 134,939   | 21,497,025,785          |
| Redemptions  | (83,320,286)   | (665,997)   | (14,429,852,178)        |
| <b>Increase/(decrease) in net assets as a result of movements in share capital</b> | <b>(73,052,534)</b>  | <b>(531,058)</b>  | <b>7,067,173,607</b>    |
| Dividend distributions   | (326,713)  | –   | (163,635,793)           |
| Foreign currency translation difference  | –  | –   | 381,445,190             |
| <b>Net assets at the end of the period</b>   | <b>256,997,436</b>   | <b>15,691,981</b>   | <b>73,393,074,930</b>   |

The accompanying notes form an integral part of these financial statements.

# Robeco Capital Growth Funds

## Statistical Information (in share class currency)

|   | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|---|---|--|--|--|
| <b>Robeco BP Global Premium Equities</b>      |   |  |  |  |
| B EUR   | 411,437                                     | 192.45                                 | 160.56                                     | 172.22                                     |
| C EUR   | 698,746                                     | 178.97                                 | 148.86                                     | 158.70                                     |
| D EUR   | 2,592,749                                   | 334.68                                 | 276.52                                     | 290.39                                     |
| D USD <sup>1</sup>                            | 584,962                                     | 191.21                                 | 162.99                                     | 157.01                                     |
| DH EUR  | 828,868                                     | 131.62                                 | 110.63                                     | 111.33                                     |
| DH USD <sup>1</sup>                           | 247,299                                     | 155.35                                 | 129.88                                     | 128.61                                     |
| E USD <sup>1</sup>                            | 52,931                                      | 150.64                                 | 128.89                                     | 124.97                                     |
| F EUR   | 739,956                                     | 150.15                                 | 123.68                                     | 129.08                                     |
| F GBP <sup>2</sup>                            | 20,275                                      | 186.89                                 | 160.52                                     | 158.56                                     |
| F USD <sup>1</sup>                            | 625,611                                     | 172.84                                 | 146.89                                     | 140.64                                     |
| FH EUR  | 344,664                                     | 119.21                                 | 99.91                                      | 99.89                                      |
| I EUR   | 3,740,772                                   | 202.59                                 | 166.85                                     | 174.08                                     |
| I GBP <sup>2</sup>                            | 89,502                                      | 187.11                                 | 160.67                                     | 158.69                                     |
| I USD <sup>1</sup>                            | 422,230                                     | 174.24                                 | 148.06                                     | 141.72                                     |
| IB EUR  | 367,619                                     | 116.43                                 | 96.82                                      | 103.19                                     |
| IB GBP <sup>2</sup>                           | 7,897,249                                   | 130.20                                 | 112.91                                     | 113.82                                     |
| IB USD <sup>1</sup>                           | 303   | 112.19                                 | –  | –  |
| IH EUR  | 526,465                                     | 135.71                                 | 113.73                                     | 113.83                                     |
| M USD <sup>1</sup>                            | 28,960                                      | 142.67                                 | 122.23                                     | 118.94                                     |
| M2 EUR  | 22,127                                      | 122.87                                 | 102.15                                     | 108.62                                     |
| M2H EUR                                       | 1,483                                       | 111.89                                 | 94.64                                      | 96.51                                      |
| <b>Total net assets in EUR</b>                |   | <b>3,720,158,493</b>                   | <b>1,942,819,136</b>                       | <b>1,953,372,168</b>                       |
| <b>Robeco QI Global Conservative Equities</b> |   |  |  |  |
| B EUR   | 90,850                                      | 163.37                                 | 147.01                                     | 172.50                                     |
| C EUR   | 809,118                                     | 147.17                                 | 132.10                                     | 154.22                                     |
| D EUR   | 207,099                                     | 239.74                                 | 211.58                                     | 237.93                                     |
| D USD <sup>1</sup>                            | 24,940                                      | 186.84                                 | 170.13                                     | 175.52                                     |
| F EUR   | 57,021                                      | 132.34                                 | 116.51                                     | 130.37                                     |
| F GBP <sup>2</sup>                            | 1,270                                       | 150.05                                 | 137.73                                     | 145.90                                     |
| I EUR   | 274,076                                     | 251.99                                 | 221.80                                     | 248.11                                     |
| I USD <sup>1</sup>                            | 76,510                                      | 228.21                                 | 207.25                                     | 212.69                                     |
| IH EUR  | 67,170                                      | 144.89                                 | 130.91                                     | 138.66                                     |
| M2 EUR  | 1,635                                       | 120.01                                 | 106.30                                     | 120.44                                     |
| Z EUR   | 14,320                                      | 249.44                                 | 218.83                                     | 243.19                                     |
| Z USD <sup>1</sup>                            | 613,704                                     | 185.87                                 | 168.24                                     | 171.52                                     |
| <b>Total net assets in EUR</b>                |   | <b>388,743,824</b>                     | <b>403,912,981</b>                         | <b>883,638,544</b>                         |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|   | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|---|---|--|--|--|
| <b>Robeco Sustainable Global Stars Equities</b> |   |  |  |  |
| D EUR   | 134,749                                     | 450.28                                 | 394.12                                     | 339.51                                     |
| DL USD <sup>1</sup>                             | 16,071                                      | 136.36                                 | 123.30                                     | –  |
| F EUR   | 232,524                                     | 282.23                                 | 246.29                                     | 213.91                                     |
| IL EUR  | 497,517                                     | 209.19                                 | 182.70                                     | 156.59                                     |
| IL GBP <sup>2</sup>                             | 3,246                                       | 120.66                                 | 109.88                                     | –  |
| IL USD <sup>1</sup>                             | 5,806                                       | 146.73                                 | 132.22                                     | 103.97                                     |
| Z EUR   | 314,741                                     | 378.76                                 | 329.16                                     | 279.35                                     |
| <b>Total net assets in EUR</b>                  |   | <b>352,609,952</b>                     | <b>255,225,127</b>                         | <b>195,995,705</b>                         |
| <b>Robeco Emerging Stars Equities</b>           |   |  |  |  |
| D EUR   | 297,336                                     | 274.83                                 | 250.83                                     | 250.60                                     |
| D USD <sup>1</sup>                              | 409,622                                     | 154.81                                 | 145.78                                     | 133.62                                     |
| DL EUR  | 69,590                                      | 185.74                                 | 169.73                                     | 170.01                                     |
| DL USD <sup>1</sup>                             | 28,333                                      | 137.05                                 | 129.21                                     | 118.73                                     |
| E EUR   | 34,011                                      | 145.08                                 | 133.14                                     | 135.33                                     |
| F EUR   | 1,379,851                                   | 197.58                                 | 179.70                                     | 178.23                                     |
| F GBP <sup>2</sup>                              | 62,934                                      | 195.26                                 | 185.18                                     | 173.88                                     |
| F USD <sup>1</sup>                              | 21,977                                      | 191.25                                 | 179.47                                     | 163.32                                     |
| FL EUR  | 122,124                                     | 131.11                                 | 119.36                                     | 118.64                                     |
| FL USD <sup>1</sup>                             | 2,455,684                                   | 154.53                                 | 145.14                                     | 132.34                                     |
| G EUR   | 39,061                                      | 120.16                                 | 110.54                                     | 112.04                                     |
| G GBP <sup>2</sup>                              | 17,417                                      | 192.38                                 | 184.51                                     | 177.39                                     |
| I EUR   | 162,416                                     | 204.35                                 | 185.79                                     | 184.12                                     |
| I USD <sup>1</sup>                              | 884,938                                     | 167.21                                 | 156.86                                     | 142.61                                     |
| IE EUR  | 3,726                                       | 13,833.40                              | 12,730.06                                  | 12,837.52                                  |
| IL GBP <sup>2</sup>                             | 429,711                                     | 189.44                                 | 179.76                                     | 169.03                                     |
| IL USD <sup>1</sup>                             | 756,095                                     | 189.15                                 | 177.60                                     | 161.84                                     |
| KE GBP <sup>2</sup>                             | 3,025,147                                   | 125.97                                 | 120.69                                     | 113.33                                     |
| KE USD <sup>1</sup>                             | 201,600                                     | 128.13                                 | 121.47                                     | 113.32                                     |
| ML USD <sup>1</sup>                             | 52,237                                      | 162.70                                 | 153.59                                     | 141.48                                     |
| Z EUR   | 774,279                                     | 217.30                                 | 196.63                                     | 193.10                                     |
| <b>Total net assets in EUR</b>                  |   | <b>1,857,453,881</b>                   | <b>1,758,912,025</b>                       | <b>1,222,431,577</b>                       |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|   | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|---|---|--|--|--|
| <b>Robeco Emerging Markets Equities</b>                               |   |  |  |  |
| D EUR   | 478,014                                     | 248.68                                 | 227.86                                     | 214.97                                     |
| D SEK <sup>3</sup>  | 2,561                                       | 99.62                                  | –  | –  |
| D USD <sup>1</sup>  | 27,794                                      | 221.78                                 | 209.67                                     | 181.47                                     |
| F EUR   | 1,511,298                                   | 197.07                                 | 179.95                                     | 168.57                                     |
| F USD <sup>1</sup>  | 1,711                                       | 174.91                                 | 164.78                                     | 141.62                                     |
| G GBP <sup>2</sup>  | 222   | 125.22                                 | 120.16                                     | 106.56                                     |
| I EUR   | 1,229,872                                   | 465.50                                 | 424.89                                     | 397.74                                     |
| I SEK <sup>3</sup>  | 237,086                                     | 99.87                                  | –  | –  |
| I USD <sup>1</sup>  | 532,034                                     | 176.82                                 | 166.52                                     | 143.00                                     |
| J USD <sup>1</sup>  | 974,326                                     | 182.10                                 | 171.49                                     | 147.28                                     |
| M EUR   | 9,963                                       | 179.18                                 | 164.59                                     | 156.06                                     |
| M USD <sup>1</sup>  | 1,088                                       | 192.29                                 | 182.23                                     | 158.52                                     |
| M2 EUR  | 733   | 133.75                                 | 123.16                                     | 117.35                                     |
| <b>Total net assets in EUR</b>  |   | <b>1,228,057,164</b>                   | <b>1,094,208,309</b>                       | <b>969,615,209</b>                         |
| <b>Robeco QI Emerging Markets Active Equities</b>                     |   |  |  |  |
| D EUR   | 37,212                                      | 226.50                                 | 197.24                                     | 189.82                                     |
| D USD <sup>1</sup>  | 2,238                                       | 158.68                                 | 142.57                                     | 125.88                                     |
| E EUR   | 62  | 138.29                                 | 121.66                                     | 120.02                                     |
| F EUR   | 65,311                                      | 194.83                                 | 169.14                                     | 161.77                                     |
| G EUR   | 825   | 115.00                                 | 101.43                                     | 100.12                                     |
| I EUR   | 1,877,534                                   | 246.64                                 | 214.11                                     | 204.76                                     |
| I USD <sup>1</sup>  | 898,543                                     | 166.48                                 | 149.11                                     | 130.84                                     |
| IE EUR  | 1,018,377                                   | 126.08                                 | 111.14                                     | 109.69                                     |
| <b>Total net assets in EUR</b>  |   | <b>739,166,145</b>                     | <b>578,745,251</b>                         | <b>658,061,326</b>                         |
| <b>Robeco QI Global Momentum Equities</b>                             |   |  |  |  |
| D EUR   | 6,295                                       | 190.94                                 | 155.21                                     | 153.59                                     |
| F EUR   | 11,989                                      | 229.05                                 | 185.72                                     | 182.89                                     |
| F GBP <sup>2</sup>  | 221   | 126.81                                 | 107.20                                     | 99.94                                      |
| I EUR   | 44,502                                      | 277.15                                 | 224.69                                     | 221.20                                     |
| Z EUR   | 21,076                                      | 230.82                                 | 186.51                                     | 182.40                                     |
| <b>Total net assets in EUR</b>  |   | <b>21,179,301</b>                      | <b>16,855,063</b>                          | <b>108,056,936</b>                         |
| <b>Robeco QI Global Developed Sustainable Enhanced Index Equities</b> |   |  |  |  |
| D EUR   | 187,416                                     | 103.77                                 | 88.44                                      | 86.62                                      |
| F EUR   | 241,114                                     | 219.37                                 | 186.74                                     | 182.42                                     |
| I CHF <sup>4</sup>  | 205,523                                     | 141.90                                 | 119.14                                     | 116.87                                     |
| I EUR   | 595,969                                     | 224.76                                 | 191.26                                     | 186.68                                     |
| I USD <sup>1</sup>  | 9,917                                       | 141.55                                 | 124.27                                     | 111.29                                     |
| Z EUR   | 81,703                                      | 240.79                                 | 204.52                                     | 198.93                                     |
| <b>Total net assets in EUR</b>  |   | <b>253,752,849</b>                     | <b>187,690,340</b>                         | <b>271,819,633</b>                         |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|  | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|--|---|--|--|--|
| <b>Robeco QI Emerging Markets Enhanced Index</b> |   |  |  |  |
| <b>Equities</b>                                  |   |  |  |  |
| D EUR <sup>5</sup>                               | 569   | 138.12                                 | 121.42                                     | 113.74                                     |
| F EUR <sup>5</sup>                               | –   | –                                      | 122.97                                     | 114.79                                     |
| I USD  | 918,478                                     | 171.81                                 | 155.50                                     | 133.06                                     |
| Z EUR <sup>5</sup>                               | 225,150                                     | 194.08                                 | 169.82                                     | 157.62                                     |
| <b>Total net assets in USD</b>                   |   | <b>209,714,356</b>                     | <b>147,052,205</b>                         | <b>61,870,822</b>                          |
| <b>Robeco QI Emerging Conservative Equities</b>  |   |  |  |  |
| B EUR <sup>5</sup>                               | 1,429,969                                   | 103.87                                 | 93.94                                      | 113.16                                     |
| B USD  | 33,032                                      | 88.47                                  | 82.60                                      | 91.21                                      |
| C EUR <sup>5</sup>                               | 2,250,648                                   | 100.60                                 | 90.70                                      | 108.59                                     |
| C GBP <sup>6</sup>                               | –   | –                                      | 104.51                                     | 115.65                                     |
| C USD  | 42,624                                      | 91.24                                  | 84.94                                      | 93.24                                      |
| D EUR <sup>5</sup>                               | 554,202                                     | 176.38                                 | 155.67                                     | 177.84                                     |
| D GBP <sup>6</sup>                               | 2,305                                       | 147.52                                 | 135.76                                     | 146.82                                     |
| D USD  | 275,406                                     | 133.01                                 | 121.12                                     | 126.94                                     |
| F EUR <sup>5</sup>                               | 147,076                                     | 149.42                                 | 131.47                                     | 149.26                                     |
| F GBP <sup>6</sup>                               | 10,156                                      | 153.65                                 | 140.97                                     | 151.51                                     |
| F USD  | 258,936                                     | 135.62                                 | 123.12                                     | 128.23                                     |
| G GBP <sup>6</sup>                               | 1,344,729                                   | 127.66                                 | 120.82                                     | 135.84                                     |
| G USD  | 42,838                                      | 113.45                                 | 106.21                                     | 116.14                                     |
| I EUR <sup>5</sup>                               | 4,796,194                                   | 188.15                                 | 165.52                                     | 187.86                                     |
| I GBP <sup>6</sup>                               | 453,492                                     | 153.60                                 | 140.90                                     | 151.39                                     |
| I USD  | 2,448,625                                   | 147.26                                 | 133.66                                     | 139.18                                     |
| IE EUR <sup>5</sup>                              | 1,368,147                                   | 92.71                                  | 84.19                                      | 100.18                                     |
| Z CAD <sup>7</sup>                               | 923,847                                     | 100.94                                 | 93.88                                      | –  |
| Z USD  | 293   | 122.38                                 | 110.62                                     | –  |
| ZB AUD <sup>8</sup>                              | 1,941,916                                   | 135.82                                 | 124.30                                     | 148.54                                     |
| <b>Total net assets in USD</b>                   |   | <b>2,860,548,940</b>                   | <b>3,176,921,034</b>                       | <b>5,125,787,695</b>                       |
| <b>Robeco Emerging Markets Smaller Companies</b> |   |  |  |  |
| <b>Equities</b>                                  |   |  |  |  |
| D EUR <sup>5</sup>                               | 894   | 177.94                                 | 155.99                                     | 148.44                                     |
| D USD  | 1,427                                       | 160.92                                 | 145.54                                     | 127.05                                     |
| F EUR <sup>5</sup>                               | 12,007                                      | 190.47                                 | 166.24                                     | 156.82                                     |
| Z USD  | 400,000                                     | 189.66                                 | 169.85                                     | 145.38                                     |
| <b>Total net assets in USD</b>                   |   | <b>78,996,267</b>                      | <b>113,749,513</b>                         | <b>129,016,728</b>                         |
| <b>Robeco QI Global Value Equities</b>           |   |  |  |  |
| D EUR  | 29,794                                      | 115.78                                 | 92.56                                      | 104.24                                     |
| F EUR  | 67,354                                      | 191.47                                 | 152.69                                     | 171.07                                     |
| F GBP <sup>2</sup>                               | 20,098                                      | 116.77                                 | 97.09                                      | 102.98                                     |
| I EUR  | 234,868                                     | 192.66                                 | 153.60                                     | 172.05                                     |
| Z EUR  | 566,555                                     | 184.44                                 | 146.57                                     | 163.09                                     |
| <b>Total net assets in EUR</b>                   |   | <b>168,825,913</b>                     | <b>94,289,753</b>                          | <b>179,570,596</b>                         |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|  | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|--|---|--|--|--|
| <b>Robeco QI Global Developed Multi-Factor Equities</b>                |   |  |  |  |
| D EUR  | 347   | 160.22                                 | 133.42                                     | 139.84                                     |
| D USD <sup>1</sup>   | 280   | 168.16                                 | 144.47                                     | 138.92                                     |
| I EUR  | 615,257                                     | 165.15                                 | 137.15                                     | 142.99                                     |
| I USD <sup>1</sup>   | 644,064                                     | 110.22                                 | –  | 142.10                                     |
| <b>Total net assets in EUR</b>   |   | <b>161,560,456</b>                     | <b>121,232,635</b>                         | <b>177,441,366</b>                         |
| <b>Robeco QI Global Developed Conservative Equities ex Japan</b>       |   |  |  |  |
| I JPY <sup>9</sup>   | –   | –                                      | 11,820.39                                  | 12,996.81                                  |
| <b>Total net assets in EUR</b>   |   | <b>–</b>                               | <b>16,239,805</b>                          | <b>19,267,149</b>                          |
| <b>Robeco QI Emerging Markets Sustainable Active Equities</b>          |   |  |  |  |
| D EUR <sup>5</sup>   | 39,715                                      | 132.72                                 | 118.03                                     | 115.28                                     |
| F EUR <sup>5</sup>   | 351,372                                     | 135.58                                 | 120.24                                     | 116.80                                     |
| I AUD <sup>8</sup>   | 781,245                                     | 122.31                                 | 108.87                                     | 106.46                                     |
| I EUR <sup>5</sup>   | 597,196                                     | 175.57                                 | 155.68                                     | 151.17                                     |
| I USD  | 26,445                                      | 167.52                                 | 153.26                                     | 136.53                                     |
| Z EUR <sup>5</sup>   | 90,173                                      | 125.88                                 | 111.20                                     | 107.19                                     |
| <b>Total net assets in USD</b>   |   | <b>276,711,646</b>                     | <b>320,012,865</b>                         | <b>127,897,895</b>                         |
| <b>Robeco QI Global Developed Conservative Equities</b>                |   |  |  |  |
| B CAD <sup>10</sup>  | 327,256                                     | 105.95                                 | 100.89                                     | 108.95                                     |
| D EUR  | 292   | 142.85                                 | 125.67                                     | 139.40                                     |
| D USD <sup>1</sup>   | 5,170                                       | 147.61                                 | 133.98                                     | 136.34                                     |
| I EUR  | 635,104                                     | 145.02                                 | 127.25                                     | 140.39                                     |
| I JPY <sup>9</sup>   | –   | –                                      | 12,804.94                                  | 13,643.80                                  |
| I USD <sup>1</sup>   | 54,701                                      | 152.23                                 | 137.81                                     | 139.51                                     |
| IH EUR   | 15,200                                      | 118.47                                 | 106.38                                     | 111.51                                     |
| Z CAD <sup>10</sup>  | 783,047                                     | 101.92                                 | 94.62                                      | –  |
| <b>Total net assets in EUR</b>   |   | <b>179,573,811</b>                     | <b>111,519,021</b>                         | <b>247,404,553</b>                         |
| <b>Robeco QI Global Developed Active Equities</b>                      |   |  |  |  |
| G EUR  | 435,043                                     | 125.59                                 | 104.65                                     | 108.36                                     |
| <b>Total net assets in EUR</b>   |   | <b>54,638,253</b>                      | <b>33,741,736</b>                          | <b>46,712,075</b>                          |
| <b>Robeco QI Customized Emerging Markets Enhanced Index Equities I</b> |   |  |  |  |
| Z USD  | 649,018                                     | 176.81                                 | 163.66                                     | 138.68                                     |
| <b>Total net assets in USD</b>   |   | <b>114,751,207</b>                     | <b>105,584,054</b>                         | <b>92,242,673</b>                          |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|   | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|---|---|--|--|--|
| <b>Robeco QI Global Quality Equities</b>                  |   |  |  |  |
| F EUR   | 27,497                                      | 167.65                                 | 139.82                                     | 132.67                                     |
| I EUR   | 244,167                                     | 167.71                                 | 139.86                                     | 132.66                                     |
| I USD <sup>1</sup>  | 663   | 185.06                                 | 159.22                                     | 138.55                                     |
| <b>Total net assets in EUR</b>                            |   | <b>45,663,579</b>                      | <b>30,999,540</b>                          | <b>26,376,148</b>                          |
| <b>Robeco QI Global Sustainable Conservative Equities</b> |   |  |  |  |
| D EUR   | 4,952                                       | 133.19                                 | 115.76                                     | 126.08                                     |
| F EUR   | 38,423                                      | 136.28                                 | 118.12                                     | 128.00                                     |
| I EUR   | 702,459                                     | 136.50                                 | 118.29                                     | 128.15                                     |
| Z EUR   | 178,378                                     | 127.27                                 | 109.93                                     | 118.31                                     |
| <b>Total net assets in EUR</b>                            |   | <b>124,480,889</b>                     | <b>88,067,396</b>                          | <b>75,888,816</b>                          |
| <b>Robeco QI Global Developed Enhanced Index Equities</b> |   |  |  |  |
| D EUR   | 750   | 150.90                                 | 128.44                                     | 126.02                                     |
| D USD <sup>1</sup>  | 299   | 150.74                                 | 132.38                                     | 119.16                                     |
| F EUR   | 17  | 152.33                                 | 129.50                                     | 126.74                                     |
| F USD <sup>1</sup>  | 299   | 152.18                                 | 133.48                                     | 119.84                                     |
| I EUR   | 368,253                                     | 152.83                                 | 129.87                                     | 127.00                                     |
| I JPY <sup>9</sup>  | 101,294                                     | 14,131.43                              | 11,525.10                                  | 10,883.48                                  |
| I USD <sup>1</sup>  | 40,987                                      | 152.81                                 | 133.97                                     | 120.19                                     |
| <b>Total net assets in EUR</b>                            |   | <b>72,629,547</b>                      | <b>61,293,375</b>                          | <b>76,783,792</b>                          |
| <b>Robeco Sustainable Emerging Stars Equities</b>         |   |  |  |  |
| D EUR   | 4,041                                       | 132.17                                 | 120.43                                     | 110.44                                     |
| D USD <sup>1</sup>  | 780   | 142.32                                 | 133.43                                     | 112.26                                     |
| F EUR   | 250   | 134.02                                 | 121.38                                     | 110.69                                     |
| F USD <sup>1</sup>  | 270   | 143.96                                 | 134.67                                     | 112.51                                     |
| FL GBP <sup>2</sup>                                       | 215   | 130.53                                 | 123.35                                     | 106.53                                     |
| I EUR   | 103,899                                     | 134.10                                 | 121.49                                     | 110.72                                     |
| I USD <sup>1</sup>  | 424   | 144.15                                 | 134.82                                     | 112.54                                     |
| IL GBP <sup>2</sup>                                       | 30,464                                      | 119.75                                 | 113.13                                     | –  |
| KE EUR  | –   | –                                      | 12,109.80                                  | 11,065.40                                  |
| <b>Total net assets in EUR</b>                            |   | <b>18,960,981</b>                      | <b>205,860,966</b>                         | <b>148,628,153</b>                         |



# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|   | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|---|---|--|--|--|
| <b>Robeco QI Emerging Markets Sustainable<br/>Enhanced Index Equities</b> |   |  |  |  |
| D EUR <sup>5</sup>  | 250   | 129.24                                 | 114.64                                     | 109.09                                     |
| D USD   | 270   | 138.79                                 | 127.02                                     | 110.89                                     |
| F EUR <sup>5</sup>  | 250   | 130.07                                 | 115.17                                     | 109.21                                     |
| F USD   | 270   | 139.68                                 | 127.60                                     | 111.01                                     |
| I EUR <sup>5</sup>  | 390   | 130.26                                 | 115.29                                     | 109.25                                     |
| I USD   | 64,663                                      | 139.89                                 | 127.75                                     | 111.05                                     |
| Z CHF <sup>11</sup>   | 1,141,909                                   | 132.25                                 | 115.21                                     | 109.18                                     |
| <b>Total net assets in USD</b>  |   | <b>172,639,792</b>                     | <b>157,210,303</b>                         | <b>7,319,230</b>                           |
| <b>RobecoSAM Global SDG Equities</b>                                      |   |  |  |  |
| D EUR   | 117,389                                     | 143.71                                 | 129.91                                     | –  |
| D USD <sup>1</sup>  | 3,428                                       | 145.23                                 | 135.46                                     | –  |
| F EUR   | 27,816                                      | 147.34                                 | 132.73                                     | –  |
| I EUR   | 221,913                                     | 147.82                                 | 133.11                                     | –  |
| M2 EUR  | 250   | 106.45                                 | –  | –  |
| S EUR   | 132,583                                     | 149.56                                 | 134.59                                     | –  |
| <b>Total net assets in EUR</b>  |   | <b>74,047,911</b>                      | <b>58,260,055</b>                          | <b>–</b>                                   |
| <b>Robeco Asia-Pacific Equities</b>                                       |   |  |  |  |
| D EUR   | 805,236                                     | 188.15                                 | 166.86                                     | 168.00                                     |
| D USD <sup>1</sup>  | 27,206                                      | 225.37                                 | 206.21                                     | 190.47                                     |
| F EUR   | 1,013,220                                   | 206.81                                 | 182.73                                     | 182.60                                     |
| F USD <sup>1</sup>  | 7,807                                       | 164.04                                 | 149.53                                     | 137.09                                     |
| I EUR   | 304,975                                     | 139.67                                 | 123.38                                     | 123.26                                     |
| I USD <sup>1</sup>  | 425,103                                     | 185.10                                 | 168.70                                     | 154.61                                     |
| M USD <sup>1</sup>  | 645   | 147.73                                 | 135.50                                     | 125.79                                     |
| Z EUR   | 100,911                                     | 236.15                                 | 207.62                                     | 205.48                                     |
| <b>Total net assets in EUR</b>  |   | <b>500,163,693</b>                     | <b>463,678,656</b>                         | <b>607,632,880</b>                         |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|   | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|---|---|--|--|--|
| <b>Robeco Sustainable European Stars Equities</b> |   |  |  |  |
| D EUR   | 4,485,872                                   | 64.98                                  | 58.04                                      | 62.50                                      |
| D USD <sup>1</sup>                                | 2,130                                       | 120.52                                 | 111.06                                     | 109.73                                     |
| E EUR   | 22,979                                      | 130.02                                 | 116.61                                     | 127.58                                     |
| F EUR   | 2,640,549                                   | 179.77                                 | 160.07                                     | 171.30                                     |
| F USD <sup>1</sup>                                | 279   | 122.10                                 | 112.17                                     | 110.15                                     |
| G EUR   | 27,674                                      | 115.39                                 | 103.74                                     | 113.59                                     |
| G GBP <sup>2</sup>                                | 219   | 111.94                                 | 104.91                                     | 106.29                                     |
| I EUR   | 2,655,627                                   | 252.05                                 | 224.41                                     | 240.13                                     |
| I GBP <sup>2</sup>                                | 7,399                                       | 113.01                                 | 104.92                                     | 106.27                                     |
| I USD <sup>1</sup>                                | 33,740                                      | 122.48                                 | 112.52                                     | 110.45                                     |
| IE GBP <sup>2</sup>                               | 226   | 106.87                                 | 100.18                                     | 101.48                                     |
| M2 EUR  | 1,551                                       | 110.81                                 | 99.59                                      | 110.07                                     |
| Z EUR   | 554,026                                     | 128.14                                 | 113.63                                     | 120.60                                     |
| <b>Total net assets in EUR</b>                    |   | <b>1,517,644,257</b>                   | <b>1,469,229,809</b>                       | <b>925,081,267</b>                         |
| <b>Robeco QI European Conservative Equities</b>   |   |  |  |  |
| B EUR   | 456,080                                     | 113.46                                 | 101.33                                     | 113.65                                     |
| B USD <sup>1</sup>                                | 2,850                                       | 100.72                                 | 92.85                                      | 95.51                                      |
| C EUR   | 785,020                                     | 148.36                                 | 132.18                                     | 147.52                                     |
| C GBP <sup>2</sup>                                | 24,691                                      | 126.97                                 | 117.97                                     | 124.49                                     |
| D EUR   | 326,717                                     | 218.61                                 | 191.50                                     | 205.87                                     |
| D USD <sup>1</sup>                                | 30,182                                      | 166.43                                 | 150.42                                     | 148.35                                     |
| DH USD <sup>1</sup>                               | 6,346                                       | 146.98                                 | 129.17                                     | 136.76                                     |
| F EUR   | 205,944                                     | 144.21                                 | 126.01                                     | 134.79                                     |
| F USD <sup>1</sup>                                | –   | –                                      | 111.61                                     | 109.52                                     |
| I EUR   | 3,140,997                                   | 212.13                                 | 185.34                                     | 198.19                                     |
| IH EUR  | 547,110                                     | 216.06                                 | 190.09                                     | 201.94                                     |
| IH USD <sup>1</sup>                               | 17,625                                      | 150.34                                 | 131.74                                     | 138.66                                     |
| M USD <sup>1</sup>                                | 1,488                                       | 138.93                                 | 125.88                                     | 124.77                                     |
| M2 EUR  | –   | –                                      | 104.48                                     | 113.16                                     |
| Z EUR   | 15,103                                      | 239.78                                 | 208.80                                     | 221.81                                     |
| <b>Total net assets in EUR</b>                    |   | <b>1,068,793,380</b>                   | <b>1,104,065,416</b>                       | <b>1,515,878,442</b>                       |
| <b>Robeco QI US Conservative Equities</b>         |   |  |  |  |
| D EUR <sup>5</sup>                                | 5,272                                       | 201.47                                 | 173.74                                     | 197.46                                     |
| D USD   | 3,340                                       | 142.30                                 | 126.61                                     | 132.00                                     |
| G USD   | 573,766                                     | 136.52                                 | 124.50                                     | 134.12                                     |
| I EUR <sup>5</sup>                                | 19,575                                      | 209.39                                 | 180.10                                     | 203.58                                     |
| I USD   | 132,718                                     | 154.20                                 | 136.84                                     | 141.91                                     |
| IH EUR <sup>5</sup>                               | 36  | 139.02                                 | 123.87                                     | 130.32                                     |
| <b>Total net assets in USD</b>                    |   | <b>105,396,975</b>                     | <b>120,686,407</b>                         | <b>293,910,199</b>                         |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|                                      | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|--------------------------------------|---|--|--|--|
| <b>Robeco BP US Premium Equities</b> |   |  |  |  |
| D EUR <sup>5</sup>                   | 747,499                                     | 498.78                                 | 410.80                                     | 432.91                                     |
| D USD                                | 3,510,514                                   | 356.69                                 | 303.09                                     | 293.02                                     |
| DH EUR <sup>5</sup>                  | 1,017,388                                   | 286.50                                 | 244.44                                     | 238.36                                     |
| E USD                                | 118,171                                     | 169.63                                 | 144.82                                     | 140.01                                     |
| EH GBP <sup>6</sup>                  | 8,788                                       | 286.41                                 | 244.56                                     | 239.37                                     |
| F EUR <sup>5</sup>                   | 481,165                                     | 310.02                                 | 254.39                                     | 266.08                                     |
| F USD                                | 907,459                                     | 301.16                                 | 254.95                                     | 244.64                                     |
| FH CHF <sup>11</sup>                 | 5,081                                       | 126.19                                 | 107.36                                     | 103.57                                     |
| FH EUR <sup>5</sup>                  | 320,751                                     | 255.25                                 | 217.02                                     | 210.11                                     |
| G USD                                | 328,148                                     | 151.45                                 | 128.81                                     | 124.55                                     |
| GH GBP <sup>6</sup>                  | 165,173                                     | 222.92                                 | 189.54                                     | 184.90                                     |
| I EUR <sup>5</sup>                   | 1,259,971                                   | 462.63                                 | 379.35                                     | 396.27                                     |
| I USD                                | 4,652,258                                   | 409.74                                 | 346.63                                     | 332.16                                     |
| IB USD                               | 661,049                                     | 129.16                                 | 110.38                                     | 108.00                                     |
| IBH CHF <sup>11</sup>                | –   | –                                      | 102.85                                     | 100.99                                     |
| IE GBP <sup>6</sup>                  | 312,995                                     | 406.42                                 | 349.45                                     | 348.54                                     |
| IEH EUR <sup>5</sup>                 | 93,390                                      | 151.49                                 | 129.37                                     | 126.35                                     |
| IH EUR <sup>5</sup>                  | 1,293,412                                   | 327.52                                 | 278.24                                     | 268.93                                     |
| IH GBP <sup>6</sup>                  | 14,757                                      | 143.07                                 | 121.06                                     | 117.77                                     |
| K USD                                | 10,022                                      | 226.96                                 | 192.01                                     | 183.89                                     |
| KH CHF <sup>11</sup>                 | 656   | 200.02                                 | 170.06                                     | 163.74                                     |
| KH EUR <sup>5</sup>                  | 1,834                                       | 203.87                                 | 173.20                                     | 167.13                                     |
| M USD                                | 96,476                                      | 311.40                                 | 265.25                                     | 257.72                                     |
| MH EUR <sup>5</sup>                  | 47,517                                      | 261.11                                 | 223.34                                     | 218.92                                     |
| X USD                                | 113,080                                     | 137.92                                 | 116.68                                     | –  |
| XH EUR <sup>5</sup>                  | 2,597                                       | 137.27                                 | 116.61                                     | –  |
| Y USD                                | 1,908,411                                   | 137.99                                 | 116.71                                     | –  |
| YH CHF <sup>11</sup>                 | 203,268                                     | 137.19                                 | 116.61                                     | –  |
| YH EUR <sup>5</sup>                  | 164,858                                     | 137.40                                 | 116.69                                     | –  |
| Z EUR <sup>5</sup>                   | 408,620                                     | 336.12                                 | 274.49                                     | 284.42                                     |
| <b>Total net assets in USD</b>       |   | <b>6,639,573,100</b>                   | <b>4,398,790,022</b>                       | <b>5,371,062,206</b>                       |
| <b>Robeco Chinese Equities</b>       |   |  |  |  |
| D EUR                                | 1,011,110                                   | 166.36                                 | 154.10                                     | 103.62                                     |
| D USD <sup>1</sup>                   | 71,372                                      | 318.78                                 | 303.48                                     | 187.21                                     |
| E EUR                                | 20,360                                      | 221.47                                 | 206.56                                     | 138.89                                     |
| F EUR                                | 706,991                                     | 312.26                                 | 288.17                                     | 192.32                                     |
| I EUR                                | 31,279                                      | 168.20                                 | 155.21                                     | 103.58                                     |
| I USD <sup>1</sup>                   | 565,637                                     | 300.01                                 | 284.51                                     | 174.14                                     |
| M USD <sup>1</sup>                   | 14,855                                      | 234.43                                 | 223.73                                     | 138.68                                     |
| M2 EUR                               | 250   | 96.75                                  | –  | –  |
| <b>Total net assets in EUR</b>       |   | <b>563,349,054</b>                     | <b>540,341,671</b>                         | <b>233,017,085</b>                         |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|  | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|--|---|--|--|--|
| <b>Robeco Indian Equities</b>                  |   |  |  |  |
| D EUR  | 29,921                                      | 236.27                                 | 192.50                                     | 172.54                                     |
| D USD <sup>1</sup>                             | 5,494                                       | 216.27                                 | 181.80                                     | 149.50                                     |
| F EUR  | 75,979                                      | 322.05                                 | 261.39                                     | 232.54                                     |
| <b>Total net assets in EUR</b>                 |   | <b>32,540,289</b>                      | <b>21,281,359</b>                          | <b>17,416,631</b>                          |
| <b>Robeco Asian Stars Equities</b>             |   |  |  |  |
| D EUR <sup>5</sup>                             | 16,708                                      | 251.48                                 | 219.05                                     | 200.29                                     |
| D USD  | 350   | 185.67                                 | 166.21                                     | 139.40                                     |
| DL USD   | 40,849                                      | 167.27                                 | 149.92                                     | 126.07                                     |
| E EUR <sup>5</sup>                             | 3,287                                       | 151.41                                 | 133.16                                     | 123.60                                     |
| F EUR <sup>5</sup>                             | 46,007                                      | 219.81                                 | 190.90                                     | 173.28                                     |
| F GBP <sup>6</sup>                             | 465   | 203.02                                 | 183.38                                     | 157.60                                     |
| I USD  | 30,879                                      | 166.48                                 | 148.57                                     | 123.70                                     |
| IL USD   | 7,097                                       | 202.69                                 | 181.06                                     | 151.03                                     |
| ML USD   | 1,081                                       | 159.13                                 | 142.98                                     | 120.59                                     |
| Z EUR <sup>5</sup>                             | 7,980                                       | 230.92                                 | 199.67                                     | 179.56                                     |
| <b>Total net assets in USD</b>                 |   | <b>33,607,643</b>                      | <b>26,865,788</b>                          | <b>131,974,681</b>                         |
| <b>Robeco Sustainable Asian Stars Equities</b> |   |  |  |  |
| DL EUR <sup>5</sup>                            | 146,726                                     | 146.82                                 | 134.23                                     | –  |
| DL USD   | 16,168                                      | 158.45                                 | 148.91                                     | –  |
| FL EUR <sup>5</sup>                            | 250   | 148.12                                 | 134.99                                     | –  |
| FL USD   | 274   | 159.88                                 | 149.76                                     | –  |
| IL EUR <sup>5</sup>                            | 250   | 148.19                                 | 135.04                                     | –  |
| IL USD   | 31,013                                      | 159.96                                 | 149.81                                     | –  |
| S EUR <sup>5</sup>                             | 16,304                                      | 148.54                                 | 135.20                                     | –  |
| S USD  | 27,193                                      | 160.34                                 | 149.99                                     | –  |
| <b>Total net assets in USD</b>                 |   | <b>40,543,335</b>                      | <b>31,493,314</b>                          | <b>–</b>                                   |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|   | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|---|---|--|--|--|
| <b>Robeco BP US Large Cap Equities</b>                      |   |  |  |  |
| D EUR <sup>5</sup>  | 272,259                                     | 376.55                                 | 304.40                                     | 330.99                                     |
| D USD   | 697,114                                     | 268.86                                 | 224.25                                     | 223.69                                     |
| D2 USD  | –   | –                                      | 141.47                                     | 141.47                                     |
| DH EUR <sup>5</sup>   | 1,810,423                                   | 77.18                                  | 64.64                                      | 65.37                                      |
| E EUR <sup>5</sup>  | 23,229                                      | 160.29                                 | 130.01                                     | 141.76                                     |
| E USD   | 15,403                                      | 172.04                                 | 143.96                                     | 144.03                                     |
| F EUR <sup>5</sup>  | 157,462                                     | 235.00                                 | 189.39                                     | 204.66                                     |
| F GBP <sup>6</sup>  | 3,982                                       | 263.60                                 | 221.51                                     | 226.55                                     |
| F USD   | 541,232                                     | 238.70                                 | 198.49                                     | 196.77                                     |
| FH EUR <sup>5</sup>   | 468,067                                     | 185.15                                 | 154.57                                     | 155.31                                     |
| I EUR <sup>5</sup>  | 257,983                                     | 239.86                                 | 193.26                                     | 208.74                                     |
| I USD   | 4,792,807                                   | 339.11                                 | 281.88                                     | 279.28                                     |
| IE GBP <sup>6</sup>   | 4,562                                       | 294.31                                 | 249.31                                     | 257.60                                     |
| IE USD  | 5,050                                       | 175.24                                 | 146.88                                     | 147.19                                     |
| IH EUR <sup>5</sup>   | 836,196                                     | 187.47                                 | 156.47                                     | 157.11                                     |
| M USD   | 16,863                                      | 206.25                                 | 172.67                                     | 173.54                                     |
| M2 USD  | 249   | 121.68                                 | 102.12                                     | 103.15                                     |
| <b>Total net assets in USD</b>                              |   | <b>2,649,888,889</b>                   | <b>1,330,292,434</b>                       | <b>2,825,977,061</b>                       |
| <b>Robeco BP US Select Opportunities Equities</b>           |   |  |  |  |
| D EUR <sup>5</sup>  | 81,664                                      | 252.75                                 | 205.47                                     | 214.69                                     |
| D USD   | 667,210                                     | 342.20                                 | 287.00                                     | 275.09                                     |
| DH CHF <sup>11</sup>  | 2,913                                       | 149.16                                 | 125.68                                     | 120.91                                     |
| DH EUR <sup>5</sup>   | 71,532                                      | 303.32                                 | 255.47                                     | 246.45                                     |
| E USD   | 10,515                                      | 194.98                                 | 164.10                                     | 157.29                                     |
| F EUR <sup>5</sup>  | 24,604                                      | 182.66                                 | 147.93                                     | 153.41                                     |
| F USD   | 287,641                                     | 236.58                                 | 197.69                                     | 188.09                                     |
| FH CHF <sup>11</sup>  | 8,032                                       | 168.71                                 | 141.67                                     | 135.14                                     |
| FH EUR <sup>5</sup>   | 53,675                                      | 205.46                                 | 172.45                                     | 165.43                                     |
| G USD   | 17,135                                      | 179.35                                 | 150.39                                     | 143.95                                     |
| I EUR <sup>5</sup>  | 432,814                                     | 270.57                                 | 218.99                                     | 226.82                                     |
| I GBP <sup>6</sup>  | 209   | 120.90                                 | 102.03                                     | 100.04                                     |
| I USD   | 2,663,234                                   | 373.00                                 | 311.47                                     | 295.96                                     |
| IE USD  | 16,168                                      | 209.97                                 | 176.11                                     | 168.62                                     |
| IH EUR <sup>5</sup>   | 166,500                                     | 210.89                                 | 176.79                                     | 167.99                                     |
| M USD   | 12,836                                      | 235.35                                 | 197.87                                     | 190.61                                     |
| <b>Total net assets in USD</b>                              |   | <b>1,552,396,335</b>                   | <b>922,333,270</b>                         | <b>1,129,824,630</b>                       |
| <b>Robeco QI Continental European Conservative Equities</b> |   |  |  |  |
| F GBP <sup>2</sup>  | 8,223                                       | 161.34                                 | 148.69                                     | 150.58                                     |
| G GBP <sup>2</sup>  | 7,793                                       | 156.46                                 | 147.05                                     | 148.93                                     |
| I GBP <sup>2</sup>  | 7,793                                       | 161.59                                 | 148.90                                     | 150.75                                     |
| <b>Total net assets in EUR</b>                              |   | <b>4,432,812</b>                       | <b>3,894,616</b>                           | <b>4,141,051</b>                           |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|  | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|--|---|--|--|--|
| <b>Robeco Chinese A-share Equities</b>                 |   |  |  |  |
| D EUR <sup>12</sup>                                    | 33,570                                      | 211.92                                 | 197.51                                     | 131.63                                     |
| D USD <sup>13</sup>                                    | 63,054                                      | 131.95                                 | 126.89                                     | –  |
| F EUR <sup>12</sup>                                    | 383,977                                     | 218.10                                 | 202.52                                     | 133.96                                     |
| I EUR <sup>12</sup>                                    | 206,825                                     | 131.45                                 | 122.03                                     | –  |
| I USD <sup>13</sup>                                    | 736,751                                     | 267.61                                 | 256.33                                     | 155.50                                     |
| M2 EUR <sup>12</sup>                                   | 250   | 97.61                                  | –  | –  |
| Z EUR <sup>12</sup>                                    | 250   | 123.95                                 | 114.49                                     | 150.24                                     |
| <b>Total net assets in CNH</b>                         |   | <b>2,232,477,491</b>                   | <b>1,748,140,873</b>                       | <b>334,382,036</b>                         |
| <b>Robeco QI Chinese A-share Active Equities</b>       |   |  |  |  |
| I EUR <sup>12</sup>                                    | 250   | 139.30                                 | 123.83                                     | 103.27                                     |
| I USD <sup>13</sup>                                    | 300   | 142.59                                 | 130.78                                     | 100.05                                     |
| Z EUR <sup>12</sup>                                    | 1,037,629                                   | 143.59                                 | 127.07                                     | 105.03                                     |
| <b>Total net assets in CNH</b>                         |   | <b>1,142,113,797</b>                   | <b>1,063,912,901</b>                       | <b>883,365,775</b>                         |
| <b>Robeco QI Chinese A-share Conservative Equities</b> |   |  |  |  |
| D EUR <sup>12</sup>                                    | 250   | 133.23                                 | 122.14                                     | 114.40                                     |
| D USD <sup>13</sup>                                    | 290   | 135.54                                 | 128.19                                     | 110.15                                     |
| F EUR <sup>12</sup>                                    | 21,188                                      | 132.54                                 | 121.13                                     | 112.79                                     |
| I EUR <sup>12</sup>                                    | 250   | 135.72                                 | 124.02                                     | 115.40                                     |
| I USD <sup>13</sup>                                    | 290   | 138.06                                 | 130.16                                     | 111.12                                     |
| Z EUR <sup>12</sup>                                    | 34,000                                      | 138.91                                 | 126.37                                     | 116.58                                     |
| <b>Total net assets in CNH</b>                         |   | <b>58,731,783</b>                      | <b>56,524,171</b>                          | <b>47,244,327</b>                          |
| <b>Robeco QI European Value Equities</b>               |   |  |  |  |
| F EUR  | 14,039                                      | 123.16                                 | 99.63                                      | 109.86                                     |
| I EUR  | 32,330                                      | 123.41                                 | 99.81                                      | 110.02                                     |
| K EUR  | –   | –                                      | 100.25                                     | 110.29                                     |
| KE EUR   | –   | –                                      | 100.25                                     | 110.29                                     |
| <b>Total net assets in EUR</b>                         |   | <b>5,718,935</b>                       | <b>4,153,651</b>                           | <b>3,434,879</b>                           |
| <b>Robeco QI US Enhanced Index Equities</b>            |   |  |  |  |
| D EUR <sup>5</sup>                                     | 312   | 170.52                                 | 142.51                                     | 137.00                                     |
| D USD  | 6,305                                       | 169.18                                 | 145.89                                     | 128.67                                     |
| F EUR <sup>5</sup>                                     | 16,679                                      | 172.28                                 | 143.81                                     | 137.90                                     |
| F USD  | 299   | 170.17                                 | 146.56                                     | 128.93                                     |
| I EUR <sup>5</sup>                                     | 14,500                                      | 172.67                                 | 144.08                                     | 138.05                                     |
| I USD  | 34,177                                      | 170.70                                 | 146.95                                     | 129.18                                     |
| <b>Total net assets in USD</b>                         |   | <b>13,391,264</b>                      | <b>11,668,464</b>                          | <b>8,844,361</b>                           |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|   | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|---|---|--|--|--|
| <b>Robeco QI European Enhanced Index Equities</b> |   |  |  |  |
| D EUR   | 250   | 122.79                                 | 105.82                                     | 112.11                                     |
| D USD <sup>1</sup>                                | 299   | 122.65                                 | 109.05                                     | 106.00                                     |
| F EUR   | 11,965                                      | 123.95                                 | 106.69                                     | 112.75                                     |
| F USD <sup>1</sup>                                | 299   | 123.82                                 | 109.95                                     | 106.60                                     |
| I EUR   | 14,500                                      | 124.34                                 | 106.98                                     | 112.97                                     |
| I USD <sup>1</sup>                                | 590   | 125.70                                 | 111.58                                     | 108.10                                     |
| <b>Total net assets in EUR</b>                    |   | <b>3,441,407</b>                       | <b>2,963,000</b>                           | <b>3,520,354</b>                           |
| <b>Robeco New World Financials</b>                |   |  |  |  |
| D EUR   | 5,947,688                                   | 93.86                                  | 80.37                                      | 78.50                                      |
| D USD <sup>1</sup>                                | 690,399                                     | 178.58                                 | 157.76                                     | 141.38                                     |
| E EUR   | 24,478                                      | 144.89                                 | 124.88                                     | 122.88                                     |
| F EUR   | 454,228                                     | 322.91                                 | 275.46                                     | 267.07                                     |
| F USD <sup>1</sup>                                | 32,685                                      | 145.32                                 | 127.91                                     | 113.77                                     |
| FH EUR  | 180,428                                     | 136.57                                 | 120.00                                     | 109.91                                     |
| I EUR   | 2,675,329                                   | 159.61                                 | 136.13                                     | 131.94                                     |
| I USD <sup>1</sup>                                | 1,802,234                                   | 202.54                                 | 178.22                                     | 158.47                                     |
| IE EUR  | 39,038                                      | 13,109.61                              | 11,255.23                                  | 11,094.93                                  |
| M USD <sup>1</sup>                                | 20,025                                      | 139.08                                 | 123.17                                     | 110.93                                     |
| M2 EUR  | 1,735                                       | 130.24                                 | 112.07                                     | 110.58                                     |
| <b>Total net assets in EUR</b>                    |   | <b>2,090,216,009</b>                   | <b>842,114,729</b>                         | <b>869,913,452</b>                         |
| <b>Robeco Sustainable Property Equities</b>       |   |  |  |  |
| B EUR   | 1,141,765                                   | 18.45                                  | 15.95                                      | 18.78                                      |
| C EUR   | 429,982                                     | 143.19                                 | 123.37                                     | 144.25                                     |
| D EUR   | 59,684                                      | 198.07                                 | 167.96                                     | 189.60                                     |
| D USD <sup>1</sup>                                | 6,356                                       | 150.41                                 | 131.60                                     | 136.29                                     |
| F EUR   | 231,591                                     | 197.16                                 | 166.62                                     | 186.77                                     |
| I EUR   | 105,164                                     | 213.44                                 | 180.35                                     | 202.05                                     |
| I GBP <sup>2</sup>                                | 222   | 112.62                                 | –  | –  |
| I USD <sup>1</sup>                                | 38,546                                      | 158.43                                 | 138.12                                     | 141.99                                     |
| IE EUR  | 19,007                                      | 10,596.18                              | 9,104.85                                   | 10,203.51                                  |
| IH EUR  | 1,047,583                                   | 178.77                                 | 153.88                                     | 164.45                                     |
| M USD <sup>1</sup>                                | 11,789                                      | 188.47                                 | 165.39                                     | 172.32                                     |
| M2 EUR  | 250   | 115.25                                 | –  | –  |
| Z EUR   | –   | –                                      | 177.91                                     | 197.63                                     |
| <b>Total net assets in EUR</b>                    |   | <b>559,129,896</b>                     | <b>436,241,176</b>                         | <b>393,385,514</b>                         |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|                                      | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|--------------------------------------|---|--|--|--|
| <b>Robeco Global Consumer Trends</b> |   |  |  |  |
| B USD <sup>1</sup>                   | 114,604                                     | 259.54                                 | 248.84                                     | 171.08                                     |
| D EUR                                | 7,505,150                                   | 385.28                                 | 354.43                                     | 260.14                                     |
| D HKD <sup>14</sup>                  | 84,860                                      | 113.06                                 | 107.15                                     | –  |
| D SGD <sup>15</sup>                  | 457,400                                     | 112.93                                 | 105.40                                     | –  |
| D USD <sup>1</sup>                   | 2,632,040                                   | 462.16                                 | 438.70                                     | 295.41                                     |
| D2 USD <sup>1</sup>                  | 929   | 162.08                                 | 154.03                                     | 104.00                                     |
| DH EUR                               | 1,251,426                                   | 173.59                                 | 163.67                                     | 113.98                                     |
| DH USD <sup>1</sup>                  | 1,300,676                                   | 267.05                                 | 251.53                                     | 172.61                                     |
| E EUR                                | 604,534                                     | 283.75                                 | 262.12                                     | 192.41                                     |
| F EUR                                | 2,547,391                                   | 446.44                                 | 409.19                                     | 298.10                                     |
| F GBP <sup>2</sup>                   | 110,493                                     | 301.18                                 | 287.85                                     | 198.53                                     |
| F USD <sup>1</sup>                   | 442,778                                     | 278.32                                 | 263.20                                     | 175.92                                     |
| FH CHF <sup>4</sup>                  | 30,432                                      | 144.72                                 | 136.26                                     | –  |
| FH EUR                               | 719,118                                     | 179.74                                 | 168.90                                     | 116.74                                     |
| I EUR                                | 1,704,234                                   | 573.39                                 | 525.47                                     | 382.71                                     |
| I USD <sup>1</sup>                   | 2,295,967                                   | 358.45                                 | 338.92                                     | 226.45                                     |
| IH USD <sup>1</sup>                  | 357,022                                     | 272.31                                 | 255.48                                     | 173.94                                     |
| M EUR                                | 204,684                                     | 505.86                                 | 466.54                                     | 344.15                                     |
| M USD <sup>1</sup>                   | 269,538                                     | 420.15                                 | 399.79                                     | 270.56                                     |
| M2 EUR                               | 78,508                                      | 204.46                                 | 189.04                                     | 140.16                                     |
| M2H USD <sup>1</sup>                 | 81,004                                      | 184.11                                 | 174.31                                     | 120.95                                     |
| Z EUR                                | 36,789                                      | 902.26                                 | 823.10                                     | 594.04                                     |
| <b>Total net assets in EUR</b>       |   | <b>8,084,866,651</b>                   | <b>7,399,632,424</b>                       | <b>3,203,133,879</b>                       |
| <b>Robeco MegaTrends</b>             |   |  |  |  |
| D EUR                                | 87,030                                      | 273.06                                 | 242.95                                     | 202.30                                     |
| F EUR                                | 78,763                                      | 283.92                                 | 251.93                                     | 208.62                                     |
| M2 EUR                               | 870   | 154.40                                 | 138.34                                     | 116.81                                     |
| <b>Total net assets in EUR</b>       |   | <b>46,260,833</b>                      | <b>39,807,446</b>                          | <b>61,232,854</b>                          |
| <b>Robeco Digital Innovations</b>    |   |  |  |  |
| D EUR                                | 15,129                                      | 183.43                                 | 160.15                                     | 131.57                                     |
| D USD <sup>1</sup>                   | 23,094                                      | 190.94                                 | 172.01                                     | 129.63                                     |
| F EUR                                | 193,098                                     | 189.16                                 | 164.54                                     | 134.16                                     |
| F USD <sup>1</sup>                   | 281   | 196.86                                 | 176.68                                     | 132.16                                     |
| I EUR                                | 198,033                                     | 189.12                                 | 164.48                                     | 134.07                                     |
| I USD <sup>1</sup>                   | 8,757                                       | 197.11                                 | 176.87                                     | 132.26                                     |
| M USD <sup>1</sup>                   | 4,095                                       | 179.69                                 | 162.27                                     | 122.90                                     |
| M2 EUR                               | 1,883                                       | 161.99                                 | 142.13                                     | 117.94                                     |
| <b>Total net assets in EUR</b>       |   | <b>82,898,624</b>                      | <b>72,034,299</b>                          | <b>66,367,283</b>                          |



# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|  | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|--|---|--|--|--|
| <b>Robeco FinTech</b>                      |   |  |  |  |
| D EUR                                      | 2,179,069                                   | 185.63                                 | 162.81                                     | 140.53                                     |
| D USD <sup>1</sup>                         | 1,153,287                                   | 186.98                                 | 169.20                                     | 133.99                                     |
| DH CHF <sup>4</sup>                        | 30,426                                      | 156.28                                 | 141.29                                     | 114.78                                     |
| F EUR                                      | 967,273                                     | 190.77                                 | 166.70                                     | 142.82                                     |
| F GBP <sup>2</sup>                         | 55,441                                      | 173.19                                 | 157.80                                     | 127.98                                     |
| F USD <sup>1</sup>                         | 510,078                                     | 192.11                                 | 173.20                                     | 136.14                                     |
| FH CHF <sup>4</sup>                        | 82,588                                      | 154.95                                 | 139.64                                     | 112.78                                     |
| I EUR                                      | 1,901,171                                   | 190.98                                 | 166.85                                     | 142.91                                     |
| I USD <sup>1</sup>                         | 345,892                                     | 192.36                                 | 173.39                                     | 136.25                                     |
| IH EUR                                     | 110,090                                     | 161.68                                 | 145.40                                     | 117.61                                     |
| M2 EUR                                     | 10,223                                      | 154.70                                 | 136.35                                     | 118.89                                     |
| M2 USD <sup>1</sup>                        | 5,696                                       | 157.17                                 | 142.93                                     | 114.33                                     |
| X EUR                                      | 242,457                                     | 128.97                                 | 112.62                                     | –  |
| X GBP <sup>2</sup>                         | 230,311                                     | 122.81                                 | 111.82                                     | –  |
| X USD <sup>1</sup>                         | 663,196                                     | 129.36                                 | 116.54                                     | –  |
| XH CHF <sup>4</sup>                        | 344,253                                     | 127.83                                 | 115.10                                     | –  |
| Z EUR                                      | 163,411                                     | 197.25                                 | 171.55                                     | 145.60                                     |
| <b>Total net assets in EUR</b>             |   | <b>1,528,938,509</b>                   | <b>1,357,847,972</b>                       | <b>1,008,993,940</b>                       |
| <b>RobecoSAM Circular Economy Equities</b> |   |  |  |  |
| D EUR                                      | 373,210                                     | 136.17                                 | 115.54                                     | –  |
| D USD <sup>1</sup>                         | 13,580                                      | 146.20                                 | 127.98                                     | –  |
| F EUR                                      | 303,939                                     | 137.64                                 | 116.34                                     | –  |
| F USD <sup>1</sup>                         | 1,962                                       | 147.77                                 | 128.88                                     | –  |
| G EUR                                      | 1,145                                       | 137.08                                 | 116.20                                     | –  |
| I EUR                                      | 236,918                                     | 137.70                                 | 116.38                                     | –  |
| I USD <sup>1</sup>                         | 75,207                                      | 147.85                                 | 128.92                                     | –  |
| M2 EUR                                     | 250   | 113.99                                 | –  | –  |
| Z EUR                                      | 14,361                                      | 145.91                                 | 122.75                                     | –  |
| <b>Total net assets in EUR</b>             |   | <b>138,854,235</b>                     | <b>64,385,090</b>                          | –  |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|   | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|---|---|--|--|--|
| <b>RobecoSAM Smart Energy Equities</b>    |   |  |  |  |
| D CHF <sup>4</sup>                        | 880,291                                     | 56.10                                  | 48.74                                      | –  |
| D EUR                                     | 18,919,725                                  | 52.38                                  | 46.13                                      | –  |
| D USD <sup>1</sup>                        | 10,430,928                                  | 61.50                                  | 55.88                                      | –  |
| E EUR                                     | 2,843,672                                   | 26.14                                  | 23.12                                      | –  |
| F CHF <sup>4</sup>                        | 282,676                                     | 201.71                                 | 174.59                                     | –  |
| F EUR                                     | 16,770,960                                  | 32.76                                  | 28.74                                      | –  |
| F USD <sup>1</sup>                        | 1,318,778                                   | 212.38                                 | 192.24                                     | –  |
| G GBP <sup>2</sup>                        | 2,658,150                                   | 28.79                                  | 26.46                                      | –  |
| I CHF <sup>4</sup>                        | 565,413                                     | 63.67                                  | 55.10                                      | –  |
| I EUR                                     | 12,349,500                                  | 58.15                                  | 51.00                                      | –  |
| I GBP <sup>2</sup>                        | 433,490                                     | 49.91                                  | 45.64                                      | –  |
| I USD <sup>1</sup>                        | 2,248,352                                   | 68.42                                  | 61.92                                      | –  |
| M2 EUR                                    | 502,935                                     | 47.26                                  | 41.77                                      | –  |
| X EUR                                     | 683   | 118.52                                 | 103.90                                     | –  |
| X GBP <sup>2</sup>                        | 1,390                                       | 114.45                                 | 104.62                                     | –  |
| X USD <sup>1</sup>                        | 314   | 118.38                                 | 107.08                                     | –  |
| Z EUR                                     | 638,140                                     | 119.09                                 | 103.99                                     | –  |
| <b>Total net assets in EUR</b>            |   | <b>3,584,159,565</b>                   | <b>2,385,722,024</b>                       | –  |
| <b>RobecoSAM Smart Materials Equities</b> |   |  |  |  |
| D CHF <sup>4</sup>                        | 16,515                                      | 382.86                                 | 321.93                                     | –  |
| D EUR                                     | 758,974                                     | 349.30                                 | 297.69                                     | –  |
| D USD <sup>1</sup>                        | 46,761                                      | 414.17                                 | 364.19                                     | –  |
| E EUR                                     | 250   | 122.82                                 | 104.75                                     | –  |
| F CHF <sup>4</sup>                        | 18,771                                      | 136.96                                 | 114.74                                     | –  |
| F EUR                                     | 506,309                                     | 297.07                                 | 252.23                                     | –  |
| F USD <sup>1</sup>                        | 21,695                                      | 147.42                                 | 129.15                                     | –  |
| G EUR                                     | 187,119                                     | 192.71                                 | 164.48                                     | –  |
| G GBP <sup>2</sup>                        | 479,597                                     | 239.91                                 | 213.47                                     | –  |
| I EUR                                     | 1,615,384                                   | 440.40                                 | 373.86                                     | –  |
| I GBP <sup>2</sup>                        | 425,085                                     | 239.73                                 | 212.20                                     | –  |
| I USD <sup>1</sup>                        | 863,080                                     | 186.50                                 | 163.35                                     | –  |
| IE EUR                                    | 31,156                                      | 13,992.70                              | 11,939.85                                  | –  |
| M2 EUR                                    | 16,160                                      | 253.95                                 | 217.22                                     | –  |
| <b>Total net assets in EUR</b>            |   | <b>2,018,693,685</b>                   | <b>901,487,908</b>                         | –  |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|  | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|--|---|--|--|--|
| <b>RobecoSAM Smart Mobility Equities</b>             |   |  |  |  |
| D CHF <sup>4</sup>                                   | 140,759                                     | 171.17                                 | 155.28                                     | –  |
| D EUR  | 992,459                                     | 180.84                                 | 166.28                                     | –  |
| D SGD <sup>15</sup>                                  | 406   | 106.69                                 | –  | –  |
| D USD <sup>1</sup>                                   | 2,647,625                                   | 183.31                                 | 173.90                                     | –  |
| F CHF <sup>4</sup>                                   | 183,884                                     | 174.94                                 | 158.12                                     | –  |
| F EUR  | 364,019                                     | 184.88                                 | 169.36                                     | –  |
| F USD <sup>1</sup>                                   | 626,183                                     | 187.34                                 | 177.07                                     | –  |
| I EUR  | 270,485                                     | 185.08                                 | 169.51                                     | –  |
| I USD <sup>1</sup>                                   | 246,349                                     | 187.61                                 | 177.29                                     | –  |
| M2 EUR   | 13,151                                      | 212.03                                 | 195.68                                     | –  |
| S USD <sup>1</sup>                                   | 124,230                                     | 189.85                                 | 179.12                                     | –  |
| <b>Total net assets in EUR</b>                       |   | <b>918,009,492</b>                     | <b>400,331,598</b>                         | –  |
| <b>RobecoSAM Sustainable Healthy Living Equities</b> |   |  |  |  |
| D EUR  | 267,910                                     | 269.47                                 | 236.14                                     | –  |
| D USD <sup>1</sup>                                   | 54,870                                      | 320.08                                 | 289.40                                     | –  |
| E EUR  | 95,027                                      | 153.71                                 | 136.55                                     | –  |
| F EUR  | 480,077                                     | 261.75                                 | 228.52                                     | –  |
| I EUR  | 571,619                                     | 302.54                                 | 264.09                                     | –  |
| I GBP <sup>2</sup>                                   | 291   | 108.61                                 | –  | –  |
| I USD <sup>1</sup>                                   | 19,744                                      | 152.09                                 | 136.98                                     | –  |
| IE EUR   | 17,398                                      | 13,537.93                              | 11,979.94                                  | –  |
| M2 EUR   | 7,575                                       | 298.46                                 | 262.52                                     | –  |
| Z EUR  | 13,410                                      | 456.62                                 | 396.79                                     | –  |
| <b>Total net assets in EUR</b>                       |   | <b>646,686,241</b>                     | <b>512,436,634</b>                         | –  |
| <b>RobecoSAM Sustainable Water Equities</b>          |   |  |  |  |
| D CHF <sup>4</sup>                                   | 161,901                                     | 527.49                                 | 435.44                                     | –  |
| D EUR  | 2,014,265                                   | 486.88                                 | 407.36                                     | –  |
| D USD <sup>1</sup>                                   | 199,501                                     | 560.38                                 | 483.73                                     | –  |
| E EUR  | 275,404                                     | 205.28                                 | 173.48                                     | –  |
| F CHF <sup>4</sup>                                   | 87,702                                      | 160.49                                 | 131.99                                     | –  |
| F EUR  | 988,491                                     | 340.40                                 | 283.74                                     | –  |
| F USD <sup>1</sup>                                   | 115,437                                     | 164.70                                 | 141.64                                     | –  |
| G EUR  | 412,036                                     | 158.63                                 | 133.55                                     | –  |
| G GBP <sup>2</sup>                                   | 271,840                                     | 272.32                                 | 239.04                                     | –  |
| I CHF <sup>4</sup>                                   | 94,934                                      | 603.46                                 | 496.22                                     | –  |
| I EUR  | 623,927                                     | 554.02                                 | 461.73                                     | –  |
| I GBP <sup>2</sup>                                   | 127,154                                     | 475.23                                 | 412.97                                     | –  |
| I USD <sup>1</sup>                                   | 669,661                                     | 653.29                                 | 561.75                                     | –  |
| M2 EUR   | 14,196                                      | 439.89                                 | 369.41                                     | –  |
| Z EUR  | 295,469                                     | 505.17                                 | 419.10                                     | –  |
| <b>Total net assets in EUR</b>                       |   | <b>2,719,107,257</b>                   | <b>1,810,788,128</b>                       | –  |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|  | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|--|---|--|--|--|
| <b>RobecoSAM Global Gender Equality Impact</b> |   |  |  |  |
| <b>Equities</b>                                |   |  |  |  |
| D EUR  | 155,943                                     | 190.65                                 | 168.61                                     | –  |
| D USD <sup>1</sup>                             | 3,698                                       | 143.26                                 | 130.72                                     | –  |
| F EUR  | 99,213                                      | 200.27                                 | 176.51                                     | –  |
| F USD <sup>1</sup>                             | 10,087                                      | 146.35                                 | 133.07                                     | –  |
| I EUR  | 348,197                                     | 199.55                                 | 175.80                                     | –  |
| IB EUR   | 9,736                                       | 11,468.58                              | 10,111.41                                  | –  |
| IE EUR   | 89,786                                      | 147.77                                 | 131.49                                     | –  |
| IE GBP <sup>2</sup>                            | 4,036                                       | 110.74                                 | 101.82                                     | –  |
| M2 EUR   | 250   | 110.75                                 | –  | –  |
| Z EUR  | 28,852                                      | 210.35                                 | 184.56                                     | –  |
| <b>Total net assets in EUR</b>                 |   | <b>252,314,651</b>                     | <b>181,030,542</b>                         | –  |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|                                | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|--------------------------------|---|--|--|--|
| <b>Robeco High Yield Bonds</b> |   |  |  |  |
| 0BxH AUD <sup>16</sup>         | 34,959                                      | 95.95                                  | 96.00                                      | 98.53                                      |
| 0BxH RMB <sup>17</sup>         | 153,647                                     | 103.54                                 | 103.77                                     | 103.86                                     |
| 0BxH USD <sup>1</sup>          | 261,702                                     | 97.31                                  | 97.41                                      | 98.29                                      |
| 0CH GBP <sup>2</sup>           | 12,412                                      | 92.73                                  | 92.63                                      | 93.96                                      |
| 0D3H USD <sup>1</sup>          | 5,727                                       | 103.91                                 | 104.26                                     | 105.85                                     |
| 0DH EUR                        | 44,553                                      | 158.18                                 | 154.94                                     | 150.72                                     |
| 0DH USD <sup>1</sup>           | 127,789                                     | 165.96                                 | 161.98                                     | 155.35                                     |
| 0EH EUR                        | 22,345                                      | 90.30                                  | 91.34                                      | 92.73                                      |
| 0FH EUR                        | 9,721                                       | 151.90                                 | 148.40                                     | 143.75                                     |
| 0IEH USD <sup>1</sup>          | 20,133                                      | 101.52                                 | 101.32                                     | 101.76                                     |
| 0IH CHF <sup>4</sup>           | 302   | 129.15                                 | 126.28                                     | 122.05                                     |
| 0IH EUR                        | 101,528                                     | 160.95                                 | 157.19                                     | 152.00                                     |
| 0IH USD <sup>1</sup>           | 31,632                                      | 177.72                                 | 172.96                                     | 164.94                                     |
| 0MH USD <sup>1</sup>           | 1,116                                       | 144.64                                 | 141.39                                     | 136.02                                     |
| BH EUR                         | 2,852,083                                   | 23.04                                  | 23.02                                      | 23.08                                      |
| BxH AUD <sup>16</sup>          | 531,136                                     | 93.26                                  | 93.34                                      | 96.01                                      |
| BxH HKD <sup>14</sup>          | 468,877                                     | 101.49                                 | 101.78                                     | 102.39                                     |
| BxH RMB <sup>17</sup>          | 1,037,900                                   | 102.40                                 | 102.67                                     | 102.84                                     |
| BxH USD <sup>1</sup>           | 4,085,917                                   | 100.20                                 | 100.29                                     | 101.16                                     |
| CH EUR                         | 3,096,664                                   | 93.37                                  | 93.06                                      | 93.06                                      |
| CH USD <sup>1</sup>            | 292,688                                     | 106.94                                 | 106.78                                     | 107.30                                     |
| D EUR                          | 249,186                                     | 140.43                                 | 133.77                                     | 137.83                                     |
| D2H USD <sup>1</sup>           | 26,623                                      | 112.43                                 | 110.03                                     | 106.04                                     |
| D3H USD <sup>1</sup>           | 1,430,291                                   | 98.28                                  | 98.61                                      | 100.09                                     |
| DH AUD <sup>16</sup>           | 525,591                                     | 116.00                                 | 113.28                                     | 111.67                                     |
| DH CHF <sup>4</sup>            | 212,739                                     | 154.83                                 | 151.82                                     | 148.09                                     |
| DH EUR                         | 1,622,176                                   | 161.57                                 | 158.26                                     | 154.15                                     |
| DH USD <sup>1</sup>            | 3,178,229                                   | 188.30                                 | 183.78                                     | 176.23                                     |
| EH EUR                         | 514,149                                     | 100.17                                 | 101.34                                     | 102.67                                     |
| FH CHF <sup>4</sup>            | 25,080                                      | 125.53                                 | 122.80                                     | 119.19                                     |
| FH EUR                         | 754,905                                     | 162.72                                 | 158.99                                     | 153.87                                     |
| FH GBP <sup>2</sup>            | 11,398                                      | 134.63                                 | 131.15                                     | 128.31                                     |
| FH USD <sup>1</sup>            | 222,880                                     | 126.36                                 | 123.03                                     | 117.40                                     |
| GH EUR                         | 33,666                                      | 101.00                                 | 102.40                                     | 103.68                                     |
| I EUR                          | 2,799,262                                   | 121.14                                 | 115.07                                     | 118.76                                     |
| I USD <sup>1</sup>             | 91,418                                      | 152.18                                 | 149.15                                     | 140.18                                     |
| IBH CHF <sup>4</sup>           | 2,963                                       | 105.63                                 | 105.38                                     | 105.54                                     |
| IBxH EUR                       | 958,252                                     | 100.01                                 | 99.55                                      | 99.28                                      |
| IBxH USD <sup>1</sup>          | 1,315,785                                   | 110.55                                 | 110.32                                     | 110.62                                     |
| IEH EUR                        | 2,683,527                                   | 104.59                                 | 106.09                                     | 107.69                                     |
| IEH USD <sup>1</sup>           | 542,717                                     | 116.55                                 | 117.95                                     | 117.65                                     |
| IExH USD <sup>1</sup>          | 3,450,256                                   | 112.79                                 | 111.90                                     | 111.09                                     |
| IH CHF <sup>4</sup>            | 1,053,528                                   | 152.60                                 | 149.21                                     | 144.68                                     |
| IH EUR                         | 9,274,611                                   | 253.31                                 | 247.36                                     | 239.50                                     |
| IH GBP <sup>2</sup>            | 11,645                                      | 125.41                                 | 122.14                                     | 118.87                                     |
| IH USD <sup>1</sup>            | 10,800,777                                  | 333.48                                 | 324.52                                     | 309.35                                     |
| M2H USD <sup>1</sup>           | 63,125                                      | 118.78                                 | 116.51                                     | 112.85                                     |
| M3H USD <sup>1</sup>           | 127,690                                     | 96.05                                  | 96.61                                      | 98.56                                      |
| MH USD <sup>1</sup>            | 141,268                                     | 155.65                                 | 152.14                                     | 146.33                                     |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|  | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|--|---|--|--|--|
| <b>Robeco High Yield Bonds (continued)</b> |   |  |  |  |
| Z2H USD <sup>1</sup>                       | 371,385                                     | 124.68                                 | 120.96                                     | 114.62                                     |
| ZH CAD <sup>10</sup>                       | 2,233,194                                   | 157.15                                 | 152.53                                     | 147.21                                     |
| ZH EUR                                     | 180,948                                     | 243.12                                 | 236.71                                     | 228.11                                     |
| ZH USD <sup>1</sup>                        | 248,783                                     | 138.79                                 | 134.65                                     | 127.59                                     |
| <b>Total net assets in EUR</b>             |   | <b>9,206,445,498</b>                   | <b>10,344,762,486</b>                      | <b>9,420,271,331</b>                       |
| <b>Robeco Global Credits</b>               |   |  |  |  |
| 0FH EUR                                    | 37,878                                      | 115.12                                 | 116.66                                     | 106.66                                     |
| CH EUR                                     | 829,739                                     | 106.36                                 | 108.32                                     | 99.97                                      |
| D3H USD <sup>1</sup>                       | 30,747                                      | 117.69                                 | 120.70                                     | 112.19                                     |
| DH EUR                                     | 75,185                                      | 122.60                                 | 124.48                                     | 114.24                                     |
| DH SEK <sup>3</sup>                        | 10,245                                      | 102.51                                 | –  | –  |
| DH USD <sup>1</sup>                        | 215,875                                     | 138.60                                 | 140.19                                     | 126.58                                     |
| EH EUR                                     | 15,765                                      | 109.84                                 | 113.43                                     | 105.61                                     |
| FH CHF <sup>4</sup>                        | 163,948                                     | 115.40                                 | 117.12                                     | 107.34                                     |
| FH EUR                                     | 72,042                                      | 113.94                                 | 115.44                                     | 105.52                                     |
| FH GBP <sup>2</sup>                        | 40,964                                      | 124.91                                 | 126.11                                     | 114.39                                     |
| FH USD <sup>1</sup>                        | 40,215                                      | 125.14                                 | 126.37                                     | 113.74                                     |
| I USD <sup>1</sup>                         | 76,441                                      | 126.15                                 | 128.33                                     | 113.20                                     |
| IBH EUR                                    | 1,023,122                                   | 107.66                                 | 109.60                                     | 101.18                                     |
| IBH GBP <sup>2</sup>                       | 2,115,313                                   | 109.65                                 | 111.80                                     | 103.65                                     |
| IBH JPY <sup>9</sup>                       | 239,437                                     | 11,249.08                              | 11,466.88                                  | 10,537.83                                  |
| IBH USD <sup>1</sup>                       | 249,157                                     | 113.68                                 | 115.87                                     | 107.42                                     |
| IEH AUD <sup>16</sup>                      | 2,378,996                                   | 113.11                                 | 116.49                                     | 108.55                                     |
| IH BRL <sup>1</sup>                        | 190,032                                     | 87.68                                  | 85.00                                      | 98.31                                      |
| IH EUR                                     | 5,542,143                                   | 130.12                                 | 131.79                                     | 120.39                                     |
| IH GBP <sup>2</sup>                        | 1,141,129                                   | 123.97                                 | 125.09                                     | 113.44                                     |
| IH JPY <sup>9</sup>                        | –   | –                                      | 11,881.62                                  | 10,791.30                                  |
| IH SEK <sup>3</sup>                        | 644,574                                     | 102.65                                 | –  | –  |
| IH SGD <sup>15</sup>                       | 1,516,178                                   | 99.56                                  | –  | –  |
| IH USD <sup>1</sup>                        | 1,206,836                                   | 128.26                                 | 129.44                                     | 116.28                                     |
| M2H EUR                                    | 1,245                                       | 108.60                                 | 110.74                                     | 102.65                                     |
| M3H EUR                                    | –   | –                                      | 109.96                                     | 102.65                                     |
| Z2H EUR                                    | 4,170,067                                   | 120.00                                 | 121.20                                     | 110.15                                     |
| <b>Total net assets in EUR</b>             |   | <b>2,403,066,917</b>                   | <b>2,315,924,157</b>                       | <b>1,789,539,531</b>                       |
| <b>Robeco QI Dynamic High Yield</b>        |   |  |  |  |
| CH EUR                                     | 24,177                                      | 103.03                                 | 101.12                                     | 100.94                                     |
| D3H USD <sup>1</sup>                       | –   | –                                      | 111.65                                     | 111.58                                     |
| EH EUR                                     | 9,343                                       | 98.01                                  | 98.68                                      | 101.89                                     |
| IBH GBP <sup>2</sup>                       | 898   | 102.73                                 | 101.02                                     | –  |
| IH EUR                                     | 194,872                                     | 144.69                                 | 139.85                                     | 135.33                                     |
| IH GBP <sup>2</sup>                        | 761,145                                     | 107.85                                 | 103.96                                     | –  |
| IH USD <sup>1</sup>                        | 215   | 153.15                                 | 147.88                                     | 140.73                                     |
| <b>Total net assets in EUR</b>             |   | <b>127,365,291</b>                     | <b>187,492,188</b>                         | <b>246,495,609</b>                         |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|   | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|---|---|--|--|--|
| <b>Robeco QI Global Multi-Factor Credits</b>  |   |  |  |  |
| CH EUR  | 34,240                                      | 98.31                                  | 99.54                                      | 94.54                                      |
| DH CHF <sup>4</sup>                           | –   | –                                      | 115.28                                     | 108.97                                     |
| FH EUR  | 42,306                                      | 118.94                                 | 119.88                                     | 112.72                                     |
| IH EUR  | 5,195,462                                   | 119.61                                 | 120.46                                     | 113.16                                     |
| IH GBP <sup>2</sup>                           | 661,810                                     | 126.70                                 | 127.11                                     | 118.61                                     |
| IH JPY <sup>9</sup>                           | 2,842,074                                   | 11,226.22                              | 11,290.59                                  | 10,569.54                                  |
| IH USD <sup>1</sup>                           | 2,336,123                                   | 133.86                                 | 134.29                                     | 124.27                                     |
| ZH EUR  | 5,208                                       | 115.67                                 | 116.26                                     | 108.75                                     |
| <b>Total net assets in EUR</b>                |   | <b>1,234,212,516</b>                   | <b>1,040,013,528</b>                       | <b>816,743,248</b>                         |
| <b>Robeco QI Global Multi-Factor Bonds</b>    |   |  |  |  |
| DH EUR  | 990   | 100.13                                 | 102.06                                     | 99.26                                      |
| DH USD <sup>1</sup>                           | 1,106                                       | 102.15                                 | 103.77                                     | 99.52                                      |
| FH EUR  | 987   | 100.69                                 | 102.45                                     | 99.29                                      |
| FH USD <sup>1</sup>                           | 1,106                                       | 102.72                                 | 104.17                                     | 99.56                                      |
| IH EUR  | 521,026                                     | 100.76                                 | 102.52                                     | 99.30                                      |
| IH GBP <sup>2</sup>                           | 848   | 100.28                                 | 101.75                                     | –  |
| IH USD <sup>1</sup>                           | 1,106                                       | 102.84                                 | 104.25                                     | 99.57                                      |
| ZH GBP <sup>2</sup>                           | 201,306                                     | 100.12                                 | 101.29                                     | –  |
| <b>Total net assets in EUR</b>                |   | <b>76,559,157</b>                      | <b>67,546,068</b>                          | <b>4,961,266</b>                           |
| <b>Robeco Global Credits – Short Maturity</b> |   |  |  |  |
| D2H USD <sup>1</sup>                          | 2,173                                       | 103.91                                 | 104.05                                     | 100.32                                     |
| D3H USD <sup>1</sup>                          | 1,115                                       | 101.59                                 | 102.21                                     | 100.56                                     |
| FH EUR  | 52,797                                      | 101.10                                 | 101.39                                     | –  |
| I EUR   | 123,447                                     | 109.91                                 | 107.55                                     | 109.64                                     |
| IBH GBP <sup>2</sup>                          | 1,811,146                                   | 100.83                                 | 101.25                                     | 99.29                                      |
| IH EUR  | 1,091,193                                   | 104.33                                 | 104.57                                     | 101.78                                     |
| IH GBP <sup>2</sup>                           | 3,605,974                                   | 108.34                                 | 108.22                                     | 104.51                                     |
| IH USD <sup>1</sup>                           | 1,248                                       | 104.71                                 | 104.56                                     | 100.38                                     |
| M2H EUR                                       | 324,226                                     | 103.75                                 | 104.40                                     | 102.32                                     |
| M2H USD <sup>1</sup>                          | 1,106                                       | 103.44                                 | 103.67                                     | 100.31                                     |
| M3H USD <sup>1</sup>                          | 1,115                                       | 101.24                                 | 101.96                                     | 100.52                                     |
| <b>Total net assets in EUR</b>                |   | <b>834,779,621</b>                     | <b>644,516,524</b>                         | <b>710,546,827</b>                         |
| <b>Robeco Corporate Hybrid bonds</b>          |   |  |  |  |
| CH EUR  | 75,140                                      | 101.40                                 | 101.47                                     | 99.34                                      |
| IH EUR  | 2,390,891                                   | 112.50                                 | 111.43                                     | 106.78                                     |
| IH USD <sup>1</sup>                           | 41,191                                      | 120.80                                 | 119.22                                     | 112.70                                     |
| M2H EUR                                       | 2,220                                       | 107.45                                 | 107.58                                     | 105.39                                     |
| M3H EUR                                       | 1,000                                       | 104.81                                 | 106.01                                     | 105.39                                     |
| <b>Total net assets in EUR</b>                |   | <b>281,140,151</b>                     | <b>306,678,487</b>                         | <b>240,746,996</b>                         |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|   | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|---|---|--|--|--|
| <b>Robeco QI Global Multi-Factor High Yield</b> |   |  |  |  |
| FH EUR  | 1,000                                       | 111.24                                 | 107.30                                     | 107.55                                     |
| FH USD <sup>1</sup>                             | 1,170                                       | 119.21                                 | 114.57                                     | 112.76                                     |
| IH EUR  | 13,537                                      | 111.53                                 | 107.51                                     | 107.65                                     |
| IH GBP <sup>2</sup>                             | –   | –                                      | 108.52                                     | 108.15                                     |
| Z EUR   | 2,111,545                                   | 112.76                                 | 105.39                                     | 111.03                                     |
| <b>Total net assets in EUR</b>                  |   | <b>239,838,857</b>                     | <b>180,296,950</b>                         | <b>152,768,029</b>                         |
| <b>RobecoSAM SDG Credit Income</b>              |   |  |  |  |
| BxH EUR <sup>5</sup>                            | 276,279                                     | 107.98                                 | 109.10                                     | 105.93                                     |
| BxH HKD <sup>18</sup>                           | 125,266                                     | 103.65                                 | 105.04                                     | 101.41                                     |
| BxH SGD <sup>19</sup>                           | 999,709                                     | 102.24                                 | 103.56                                     | 101.34                                     |
| BxH USD   | 1,729,149                                   | 111.16                                 | 112.62                                     | 110.35                                     |
| CH EUR <sup>5</sup>                             | 81,407                                      | 103.56                                 | 104.39                                     | 101.18                                     |
| CH GBP <sup>6</sup>                             | 139,370                                     | 112.66                                 | 113.63                                     | 110.16                                     |
| CH USD  | 1,147,977                                   | 110.97                                 | 112.14                                     | 109.45                                     |
| D2H USD   | 35,383                                      | 111.32                                 | 110.93                                     | 104.46                                     |
| D3H USD   | 68,696                                      | 105.52                                 | 107.17                                     | 104.46                                     |
| DH EUR <sup>5</sup>                             | 88,655                                      | 105.50                                 | 105.27                                     | 100.17                                     |
| EH EUR <sup>5</sup>                             | 1,295                                       | 101.98                                 | 102.60                                     | –  |
| EH USD  | 276   | 105.66                                 | 107.74                                     | 100.95                                     |
| FH EUR <sup>5</sup>                             | 1,000                                       | 100.36                                 | –  | –  |
| FH USD  | 304   | 100.62                                 | –  | –  |
| IBxH SGD <sup>19</sup>                          | 653,296                                     | 99.27                                  | –  | –  |
| IBxH USD  | 266,346                                     | 102.16                                 | 103.22                                     | –  |
| IEH GBP <sup>6</sup>                            | 864   | 100.56                                 | –  | –  |
| IEH USD   | 33,278                                      | 10,710.10                              | 10,951.22                                  | 10,325.08                                  |
| IH EUR <sup>5</sup>                             | 1,058,258                                   | 113.71                                 | 113.14                                     | 106.91                                     |
| IH GBP <sup>6</sup>                             | 923,618                                     | 111.66                                 | 110.75                                     | –  |
| IH USD  | 937,266                                     | 121.72                                 | 120.65                                     | 112.38                                     |
| M2H EUR <sup>5</sup>                            | 1,207                                       | 108.90                                 | 109.48                                     | 105.63                                     |
| M2H USD   | 280   | 109.10                                 | 109.25                                     | 103.90                                     |
| M3H EUR <sup>5</sup>                            | 94,011                                      | 105.45                                 | 107.34                                     | 105.63                                     |
| M3H USD   | 280   | 103.40                                 | 105.53                                     | 103.90                                     |
| ZBH AUD <sup>8</sup>                            | 56,535                                      | 101.88                                 | 102.74                                     | –  |
| <b>Total net assets in USD</b>                  |   | <b>1,334,555,369</b>                   | <b>1,023,900,843</b>                       | <b>319,572,644</b>                         |



# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|                                       | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|---------------------------------------|---|--|--|--|
| <b>RobecoSAM Global SDG Credits</b>   |   |  |  |  |
| BxH USD <sup>1</sup>                  | 1,171                                       | 98.38                                  | 101.06                                     | –  |
| CH AUD <sup>16</sup>                  | 569,578                                     | 99.05                                  | 101.42                                     | –  |
| CH EUR                                | 86,295                                      | 110.33                                 | 112.86                                     | 104.88                                     |
| CH USD <sup>1</sup>                   | 6,449                                       | 119.89                                 | 122.80                                     | 113.72                                     |
| DH EUR                                | 47,395                                      | 115.22                                 | 117.51                                     | 107.81                                     |
| DH SEK <sup>3</sup>                   | 442,345                                     | 106.16                                 | 108.07                                     | 99.92                                      |
| DH USD <sup>1</sup>                   | 84,075                                      | 122.29                                 | 124.27                                     | 112.98                                     |
| FH CHF <sup>4</sup>                   | 29,890                                      | 114.26                                 | 116.48                                     | 107.31                                     |
| FH EUR                                | 108,851                                     | 107.25                                 | 109.14                                     | 100.34                                     |
| FH GBP <sup>2</sup>                   | 16,733                                      | 119.25                                 | 120.92                                     | 110.50                                     |
| FH USD <sup>1</sup>                   | 20,702                                      | 110.16                                 | 111.71                                     | 101.07                                     |
| GH GBP <sup>2</sup>                   | 2,975                                       | 106.61                                 | 110.30                                     | 100.75                                     |
| IB JPY <sup>9</sup>                   | –   | –                                      | 11,351.00                                  | 10,838.94                                  |
| IBH JPY <sup>9</sup>                  | –   | –                                      | 11,662.66                                  | 10,749.45                                  |
| IEH GBP <sup>2</sup>                  | 150,981                                     | 106.45                                 | 110.22                                     | 100.78                                     |
| IH CHF <sup>4</sup>                   | 243,963                                     | 111.54                                 | 113.62                                     | 104.56                                     |
| IH EUR                                | 6,361,683                                   | 116.21                                 | 118.21                                     | 108.65                                     |
| IH GBP <sup>2</sup>                   | 384,892                                     | 117.31                                 | 118.94                                     | 108.68                                     |
| IH JPY <sup>9</sup>                   | 4,383,270                                   | 9,909.47                               | 10,065.94                                  | –  |
| IH SEK <sup>3</sup>                   | 3,065,158                                   | 102.42                                 | –  | –  |
| IH SGD <sup>15</sup>                  | 1,596                                       | 102.32                                 | –  | –  |
| IH USD <sup>1</sup>                   | 583,325                                     | 124.14                                 | 125.85                                     | 113.86                                     |
| M2H EUR                               | 1,000                                       | 100.43                                 | –  | –  |
| Z EUR                                 | 2,482,656                                   | 116.76                                 | 115.35                                     | 110.99                                     |
| ZH EUR                                | 196,567                                     | 118.38                                 | 120.14                                     | 109.90                                     |
| <b>Total net assets in EUR</b>        |   | <b>1,654,913,208</b>                   | <b>1,099,680,708</b>                       | <b>267,832,181</b>                         |
| <b>RobecoSAM SDG High Yield Bonds</b> |   |  |  |  |
| DH EUR                                | 2,000                                       | 105.10                                 | 103.79                                     | 101.38                                     |
| FH EUR                                | 958   | 106.24                                 | 104.62                                     | 101.48                                     |
| FH USD <sup>1</sup>                   | 22,913                                      | 108.81                                 | 106.78                                     | 102.01                                     |
| GH GBP <sup>2</sup>                   | 862   | 103.46                                 | 105.08                                     | 101.74                                     |
| IE EUR                                | 3   | 9,933.08                               | 9,868.28                                   | 10,129.33                                  |
| IEH GBP <sup>2</sup>                  | 862   | 103.53                                 | 105.19                                     | 101.76                                     |
| IH EUR                                | 2,129,740                                   | 106.14                                 | 104.50                                     | 101.52                                     |
| IH USD <sup>1</sup>                   | 4,122                                       | 108.94                                 | 106.86                                     | 102.02                                     |
| <b>Total net assets in EUR</b>        |   | <b>229,067,748</b>                     | <b>230,728,618</b>                         | <b>205,607,675</b>                         |
| <b>RobecoSAM Global Green Bonds</b>   |   |  |  |  |
| DH EUR                                | 97,486                                      | 101.90                                 | 104.80                                     | –  |
| DH USD <sup>1</sup>                   | 1,084                                       | 102.99                                 | 105.55                                     | –  |
| FH EUR                                | 1,501                                       | 102.29                                 | 105.02                                     | –  |
| IH CHF <sup>4</sup>                   | 57,272                                      | 102.00                                 | 104.86                                     | –  |
| IH EUR                                | 6,905                                       | 102.35                                 | 105.07                                     | –  |
| <b>Total net assets in EUR</b>        |   | <b>16,216,671</b>                      | <b>15,810,837</b>                          | <b>–</b>                                   |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|   | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|---|---|--|--|--|
| <b>RobecoSAM Climate Global Credits</b> |   |  |  |  |
| DH EUR                                  | 1,000                                       | 98.26                                  | 100.26                                     | –  |
| DH USD <sup>1</sup>                     | 1,213                                       | 98.78                                  | 100.38                                     | –  |
| FH EUR                                  | 1,000                                       | 98.48                                  | 100.28                                     | –  |
| FH USD <sup>1</sup>                     | 1,213                                       | 99.00                                  | 100.41                                     | –  |
| IH EUR                                  | 94,000                                      | 98.53                                  | 100.29                                     | –  |
| IH GBP <sup>2</sup>                     | 766,209                                     | 99.02                                  | 100.31                                     | –  |
| IH USD <sup>1</sup>                     | 1,213                                       | 99.05                                  | 100.41                                     | –  |
| <b>Total net assets in EUR</b>          |   | <b>98,139,820</b>                      | <b>10,027,232</b>                          | –  |
| <b>RobecoSAM Climate Global Bonds</b>   |   |  |  |  |
| DH EUR                                  | 5,987                                       | 97.42                                  | 99.95                                      | –  |
| DH USD <sup>1</sup>                     | 1,621                                       | 97.89                                  | 100.09                                     | –  |
| FH EUR                                  | 339,285                                     | 97.68                                  | 99.97                                      | –  |
| FH USD <sup>1</sup>                     | 1,213                                       | 98.07                                  | 100.11                                     | –  |
| IH EUR                                  | 94,000                                      | 97.65                                  | 99.98                                      | –  |
| IH GBP <sup>2</sup>                     | 903   | 97.92                                  | 99.99                                      | –  |
| IH USD <sup>1</sup>                     | 1,213                                       | 98.12                                  | 100.12                                     | –  |
| <b>Total net assets in EUR</b>          |   | <b>43,341,218</b>                      | <b>9,996,559</b>                           | –  |
| <b>Robeco Euro Government Bonds</b>     |   |  |  |  |
| 2CH EUR                                 | 12,364                                      | 92.32                                  | 95.40                                      | 90.68                                      |
| 2EH EUR                                 | 7,917                                       | 95.44                                  | 98.77                                      | 94.48                                      |
| 2FH EUR                                 | 21,586                                      | 105.43                                 | 108.67                                     | 102.76                                     |
| 2IH EUR                                 | 94,609                                      | 105.69                                 | 108.91                                     | 102.96                                     |
| CH EUR                                  | 808,568                                     | 112.92                                 | 116.69                                     | 110.95                                     |
| DH EUR                                  | 179,877                                     | 171.48                                 | 176.89                                     | 167.56                                     |
| EH EUR                                  | 17,852                                      | 112.30                                 | 116.24                                     | 111.14                                     |
| FH EUR                                  | 175,987                                     | 135.56                                 | 139.72                                     | 132.12                                     |
| GH EUR                                  | 28,897                                      | 106.91                                 | 110.75                                     | 105.89                                     |
| IH EUR                                  | 1,399,098                                   | 182.25                                 | 187.81                                     | 177.55                                     |
| IH USD <sup>1</sup>                     | 1,240                                       | 126.62                                 | 130.05                                     | 121.32                                     |
| IHHI EUR                                | 22,417                                      | 117.94                                 | 121.57                                     | 114.98                                     |
| ZH EUR                                  | 684,322                                     | 188.51                                 | 193.86                                     | 182.52                                     |
| <b>Total net assets in EUR</b>          |   | <b>552,036,551</b>                     | <b>531,162,348</b>                         | <b>402,778,876</b>                         |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|   | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|---|---|--|--|--|
| <b>Robeco Euro Credit Bonds</b>         |   |  |  |  |
| CH EUR                                  | 52,315                                      | 99.41                                  | 100.07                                     | 97.59                                      |
| DH CHF <sup>4</sup>                     | 10,315                                      | 126.39                                 | 127.27                                     | 123.52                                     |
| DH EUR                                  | 231,965                                     | 153.01                                 | 153.89                                     | 149.05                                     |
| FH EUR                                  | 183,413                                     | 127.44                                 | 127.95                                     | 123.49                                     |
| IH EUR                                  | 4,527,009                                   | 165.95                                 | 166.56                                     | 160.62                                     |
| IH JPY <sup>9</sup>                     | 1,227                                       | 10,687.21                              | 10,704.34                                  | 10,275.12                                  |
| M2H EUR                                 | 1,102                                       | 104.58                                 | 105.61                                     | 103.11                                     |
| M3H EUR                                 | –   | –                                      | 104.83                                     | 103.11                                     |
| ZH EUR                                  | 1,651,623                                   | 179.27                                 | 179.50                                     | 172.32                                     |
| <b>Total net assets in EUR</b>          |   | <b>1,112,842,261</b>                   | <b>1,081,640,626</b>                       | <b>916,890,097</b>                         |
| <b>Robeco All Strategy Euro Bonds</b>   |   |  |  |  |
| BH EUR                                  | 447,905                                     | 99.28                                  | 102.22                                     | 96.15                                      |
| CH EUR                                  | 1,888,165                                   | 105.13                                 | 108.06                                     | 101.28                                     |
| DH EUR                                  | 1,081,046                                   | 98.92                                  | 101.59                                     | 95.05                                      |
| FH EUR                                  | 58,937                                      | 128.24                                 | 131.47                                     | 122.59                                     |
| IH EUR                                  | 471,519                                     | 171.35                                 | 175.59                                     | 163.59                                     |
| M2H EUR                                 | 250   | 97.47                                  | –  | –  |
| <b>Total net assets in EUR</b>          |   | <b>438,278,861</b>                     | <b>604,045,886</b>                         | <b>344,255,339</b>                         |
| <b>Robeco European High Yield Bonds</b> |   |  |  |  |
| 0IH EUR                                 | 14,925                                      | 128.68                                 | 125.75                                     | 123.54                                     |
| DH CHF <sup>4</sup>                     | 1,937                                       | 120.67                                 | 118.39                                     | 117.16                                     |
| DH EUR                                  | 141,504                                     | 237.65                                 | 232.90                                     | 230.14                                     |
| DH USD <sup>1</sup>                     | 2,192                                       | 136.98                                 | 133.75                                     | 129.87                                     |
| EH EUR                                  | 11,775                                      | 109.44                                 | 109.69                                     | 111.43                                     |
| FH CHF <sup>4</sup>                     | 51,338                                      | 123.97                                 | 121.34                                     | 119.49                                     |
| FH EUR                                  | 133,708                                     | 146.51                                 | 143.23                                     | 140.83                                     |
| IH EUR                                  | 1,069,179                                   | 260.86                                 | 254.92                                     | 250.43                                     |
| IMBxH USD <sup>1</sup>                  | 1,106                                       | 99.43                                  | 100.35                                     | 101.77                                     |
| IMH USD <sup>1</sup>                    | 1,106                                       | 107.75                                 | 105.04                                     | 101.77                                     |
| MBxH USD <sup>1</sup>                   | 2,150                                       | 96.92                                  | 98.24                                      | 101.69                                     |
| Z2H EUR                                 | 391,852                                     | 107.83                                 | 105.05                                     | 102.57                                     |
| ZH EUR                                  | 198,514                                     | 167.97                                 | 163.64                                     | 159.78                                     |
| <b>Total net assets in EUR</b>          |   | <b>417,570,795</b>                     | <b>432,973,543</b>                         | <b>484,181,640</b>                         |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|                                       | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|---------------------------------------|---|--|--|--|
| <b>RobecoSAM Euro SDG Credits</b>     |   |  |  |  |
| 0EH EUR                               | 13,452                                      | 96.88                                  | 98.28                                      | 96.15                                      |
| BH EUR                                | 38,784                                      | 97.24                                  | 98.36                                      | 96.57                                      |
| CH EUR                                | 248,558                                     | 99.48                                  | 100.44                                     | 98.28                                      |
| DH EUR                                | 1,141,650                                   | 140.03                                 | 141.26                                     | 137.27                                     |
| FH EUR                                | 1,171,452                                   | 124.85                                 | 125.73                                     | 121.75                                     |
| IEH CHF <sup>4</sup>                  | 206,433                                     | 100.93                                 | 102.78                                     | 100.73                                     |
| IEH EUR                               | 182   | 10,657.81                              | 10,835.07                                  | 10,596.87                                  |
| IH CHF <sup>4</sup>                   | 2,464,010                                   | 109.67                                 | 110.54                                     | 107.19                                     |
| IH EUR                                | 7,414,006                                   | 146.91                                 | 147.89                                     | 143.09                                     |
| IH GBP <sup>2</sup>                   | 485,560                                     | 111.06                                 | 111.48                                     | 107.29                                     |
| IH USD <sup>1</sup>                   | 1,309                                       | 100.03                                 | 100.34                                     | –  |
| M2H EUR                               | 250   | 100.51                                 | 102.30                                     | 101.21                                     |
| ZH EUR                                | 49,825                                      | 110.04                                 | 110.51                                     | 106.43                                     |
| <b>Total net assets in EUR</b>        |   | <b>1,761,032,325</b>                   | <b>1,491,026,651</b>                       | <b>964,650,972</b>                         |
| <b>RobecoSAM Emerging SDG Credits</b> |   |  |  |  |
| DH USD                                | 2,088                                       | 134.36                                 | 133.30                                     | 123.58                                     |
| FH EUR <sup>5</sup>                   | 21,300                                      | 126.00                                 | 125.12                                     | 117.22                                     |
| IH USD                                | 11,864                                      | 126.99                                 | 125.56                                     | 115.62                                     |
| Z USD                                 | 695,396                                     | 150.03                                 | 147.81                                     | 135.14                                     |
| <b>Total net assets in USD</b>        |   | <b>109,297,992</b>                     | <b>66,017,020</b>                          | <b>59,544,038</b>                          |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|  | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|--|---|--|--|--|
| <b>Robeco Financial Institutions Bonds</b>     |   |  |  |  |
| 0DH EUR  | 290,083                                     | 117.26                                 | 116.36                                     | 113.72                                     |
| 0FH EUR  | 10,055                                      | 119.63                                 | 118.51                                     | 115.41                                     |
| 0IH EUR  | 270,027                                     | 122.93                                 | 121.73                                     | 118.47                                     |
| BH EUR   | 557,724                                     | 109.39                                 | 109.66                                     | 109.38                                     |
| BH SGD <sup>15</sup>                           | 72,545                                      | 101.95                                 | 102.28                                     | 103.15                                     |
| BH USD <sup>1</sup>                            | 653,100                                     | 103.63                                 | 104.04                                     | 104.29                                     |
| CH EUR   | 2,522,944                                   | 105.13                                 | 105.19                                     | 104.56                                     |
| CH USD <sup>1</sup>                            | 85,198                                      | 108.35                                 | 108.57                                     | 108.41                                     |
| D2H USD <sup>1</sup>                           | 297,069                                     | 133.53                                 | 132.57                                     | 128.58                                     |
| D3H USD <sup>1</sup>                           | 307,170                                     | 113.84                                 | 114.75                                     | 115.93                                     |
| DH EUR   | 765,104                                     | 175.51                                 | 174.17                                     | 170.21                                     |
| DH USD <sup>1</sup>                            | 728,352                                     | 152.26                                 | 150.58                                     | 144.85                                     |
| FH EUR   | 389,791                                     | 111.43                                 | 110.39                                     | 107.50                                     |
| FH USD <sup>1</sup>                            | 149,818                                     | 151.97                                 | 150.03                                     | 143.83                                     |
| IBH EUR  | 2,790,453                                   | 103.95                                 | 103.97                                     | 103.28                                     |
| IBH USD <sup>1</sup>                           | 158,682                                     | 113.30                                 | 113.47                                     | 113.24                                     |
| IH BRL <sup>1</sup>                            | 1,100                                       | 92.50                                  | 87.45                                      | –  |
| IH CHF <sup>4</sup>                            | 30,678                                      | 124.78                                 | 123.69                                     | 120.50                                     |
| IH EUR   | 6,509,120                                   | 183.36                                 | 181.57                                     | 176.68                                     |
| IH GBP <sup>2</sup>                            | 39,930                                      | 133.24                                 | 131.57                                     | 127.52                                     |
| IH JPY <sup>9</sup>                            | 299,359                                     | 11,511.77                              | 11,375.70                                  | 11,011.44                                  |
| IH USD <sup>1</sup>                            | 726,635                                     | 148.33                                 | 146.38                                     | 140.20                                     |
| M2H EUR  | 18,443                                      | 108.40                                 | 108.13                                     | 106.79                                     |
| M2H USD <sup>1</sup>                           | 43,836                                      | 119.79                                 | 119.07                                     | 115.80                                     |
| M3H EUR  | 385   | 103.57                                 | 104.35                                     | 105.19                                     |
| M3H USD <sup>1</sup>                           | 13,549                                      | 103.27                                 | 104.21                                     | 105.54                                     |
| MH USD <sup>1</sup>                            | 93,141                                      | 141.33                                 | 139.98                                     | 135.07                                     |
| Z2H EUR  | 18,314                                      | 113.27                                 | 111.91                                     | 108.39                                     |
| <b>Total net assets in EUR</b>                 |   | <b>2,463,937,431</b>                   | <b>2,189,477,991</b>                       | <b>2,356,628,074</b>                       |
| <b>Robeco Investment Grade Corporate Bonds</b> |   |  |  |  |
| 0IH EUR  | 10,604                                      | 108.71                                 | 109.36                                     | 105.60                                     |
| BH EUR   | 24,930                                      | 102.10                                 | 103.22                                     | 101.15                                     |
| CH EUR   | 564,008                                     | 96.23                                  | 97.12                                      | 94.85                                      |
| DH EUR   | 53,042                                      | 155.45                                 | 156.78                                     | 152.12                                     |
| FH EUR   | 22,283                                      | 125.06                                 | 125.90                                     | 121.72                                     |
| IEH EUR  | 132,498                                     | 117.49                                 | 119.45                                     | 116.72                                     |
| IH EUR   | 753,066                                     | 169.98                                 | 171.01                                     | 165.12                                     |
| IHHI EUR                                       | 27,000                                      | 138.36                                 | 139.23                                     | 134.50                                     |
| ZH EUR   | 293,657                                     | 138.53                                 | 139.08                                     | 133.74                                     |
| <b>Total net assets in EUR</b>                 |   | <b>256,997,436</b>                     | <b>332,424,661</b>                         | <b>462,763,814</b>                         |

# Robeco Capital Growth Funds

## Statistical Information (in share class currency) (continued)

|   | Shares outstanding<br>as at<br>30 June 2021 | NAV per share<br>as at<br>30 June 2021 | NAV per share<br>as at<br>31 December 2020 | NAV per share<br>as at<br>31 December 2019 |
|---|---|--|--|--|
| <b>Robeco QI Multi Factor Absolute Return</b> |   |  |  |  |
| I EUR   | 50,034                                      | 85.04                                  | 83.07                                      | 103.68                                     |
| IH AUD <sup>16</sup>                          | –   | –                                      | 85.98                                      | 107.09                                     |
| IH GBP <sup>2</sup>                           | –   | –                                      | 84.77                                      | 105.38                                     |
| IH USD <sup>1</sup>                           | 1,170                                       | 89.90                                  | 87.48                                      | 107.66                                     |
| ZH AUD <sup>16</sup>                          | 205,653                                     | 87.17                                  | 84.60                                      | 104.62                                     |
| <b>Total net assets in EUR</b>                |   | <b>15,691,981</b>                      | <b>15,715,722</b>                          | <b>31,802,599</b>                          |

<sup>1</sup> This class is denominated in US Dollars (USD). The reference currency of the sub-fund is the Euro (EUR).

<sup>2</sup> This class is denominated in British Pounds (GBP). The reference currency of the sub-fund is the Euro (EUR).

<sup>3</sup> This class is denominated in Swedish Crown (SEK). The reference currency of the sub-fund is the Euro (EUR).

<sup>4</sup> This class is denominated in Swiss Francs (CHF). The reference currency of the sub-fund is the Euro (EUR).

<sup>5</sup> This class is denominated in Euro (EUR). The reference currency of the sub-fund is the US Dollars (USD).

<sup>6</sup> This class is denominated in British Pounds (GBP). The reference currency of the sub-fund is the US Dollars (USD).

<sup>7</sup> This class is denominated in Canadian Dollars (CAD). The reference currency of the sub-fund is the US Dollars (USD).

<sup>8</sup> This class is denominated in Australian Dollars (AUD). The reference currency of the sub-fund is the US Dollars (USD).

<sup>9</sup> This class is denominated in Japanese Yen (JPY). The reference currency of the sub-fund is the Euro (EUR).

<sup>10</sup> This class is denominated in Canadian Dollars (CAD). The reference currency of the sub-fund is the Euro (EUR).

<sup>11</sup> This class is denominated in Swiss Francs (CHF). The reference currency of the sub-fund is the US Dollars (USD).

<sup>12</sup> This class is denominated in Euro (EUR). The reference currency of the sub-fund is the Chinese Yuan (CNH).

<sup>13</sup> This class is denominated in US Dollars (USD). The reference currency of the sub-fund is the Chinese Yuan (CNH).

<sup>14</sup> This class is denominated in Hong Kong Dollars (HKD). The reference currency of the sub-fund is the Euro (EUR).

<sup>15</sup> This class is denominated in Singapore Dollars (SGD). The reference currency of the sub-fund is the Euro (EUR).

<sup>16</sup> This class is denominated in Australian Dollars (AUD). The reference currency of the sub-fund is the Euro (EUR).

<sup>17</sup> This class is denominated in Chinese Renminbi (RMB). The reference currency of the sub-fund is the Euro (EUR).

<sup>18</sup> This class is denominated in Hong Kong Dollars (HKD). The reference currency of the sub-fund is the US Dollars (USD).

<sup>19</sup> This class is denominated in Singapore Dollars (SGD). The reference currency of the sub-fund is the US Dollars (USD).

# Notes to the financial statements as at 30 June 2021

## 1. General

Robeco Capital Growth Funds (the 'Company') was incorporated on 2 May 1997 for an undetermined period of time as an open ended investment company based in Luxembourg, issuing and redeeming its shares on demand at prices based on the respective Net Asset Values per share. Its Articles of Incorporation were published in the 'Memorial, Recueil des Societes et Associations' of the Grand Duchy of Luxembourg (the 'Memorial') on 6 June 1997. The Articles of Incorporation were last amended on 28 June 2012 and such amendments were published on 3 August 2012 in the Memorial. Robeco Capital Growth Funds is a 'Societe d'Investissement a Capital Variable' (SICAV) pursuant to the law of 10 August 1915, as amended, on commercial companies and to part I of the law of 17 December 2010, on undertakings for collective investment of the Grand Duchy of Luxembourg.

The Company takes the form of an umbrella fund. It is made up of several sub-funds each representing an investment portfolio and other assets and liabilities corresponding to a different investment policy. Each sub-fund is therefore represented by different types of shares with one or more classes of shares. The Board of Directors has authority to issue different categories of shares within each of the sub-funds. The Directors of the Company may at any time establish new sub-funds and/or may decide upon the issue of class A, AH, D, D2, D2H, DH, DHL, DL, F, FH, FHL, FL, I, IH, IHL, IL, IM, IMH, J, K, KH, M, M2, M2H, MH, ML, S, SH, Z, Z2H, ZH, 0DH, 0MH, 0FH, 0IH, 2FH, 2IH and IHHi shares (accumulating classes) and class A1, A1H, B, Ba, BaH, BH, Bx, BxH, C, CH, Cx, CxH, D3, D3H, E, EH, G, GH, IB, IBH, IBx, IBxH, IE, IEH, IEx, IExH, KE, M3, M3H, MB, MBx, MBxH, ZB, ZBH, ZEH, 0BxH, 0CH, 0D3H, 0EH, 0IEH, 2CH and 2EH shares (distributing classes) in existing or new sub-funds. The reference currency of the classes of shares may be the Euro (EUR), the US Dollar (USD), the British Pound (GBP), the Swiss Franc (CHF), the Japanese Yen (JPY), the Canadian Dollar (CAD), the Chinese Renminbi (RMB), the Mexican Peso (MXN), the Hong Kong Dollar (HKD), the Singapore Dollar (SGD), the Swedish Crown (SEK), the Norwegian Crown (NOK), the Danish Crown (DKK), the Australian Dollar (AUD), the South African Rand (ZAR), the Brazilian Real (BRL) and the Israeli Shekel (ILS).

### Legal entity

The Company as a whole constitutes a single legal entity however the assets of any one sub-fund will only be available to satisfy the rights of investors in relation to that sub-fund and the rights of creditors whose claims have arisen in connection with the creation, operation or liquidation of the sub-fund. For the purpose of the relations as between shareholders, each sub-fund is deemed to be a separate entity.

### Dividend policy

The general policy regarding the appropriation of net income and capital gains is as follows:

Class D, D2, D2H, DH, DL, F, FH, FL, I, IH, IL, IM, IMH, J, K, KH, M, M2, M2H, MH, ML, Z, Z2H, ZH, 0DH, 0MH, 0FH, 0IH, 2FH, 2IH and IHHi shares (accumulating)

Income is reinvested and added to the relevant sub-funds and contributes to a further increase in value of the total net assets.

Class A1, A1H, B, Ba, BaH, BH, Bx, BxH, C, CH, Cx, CxH, D3, D3H, E, EH, G, GH, IB, IBH, IBx, IBxH, IE, IEH, IEx, IExH, KE, M3, M3H, MB, MBx, MBxH, ZB, ZBH, ZEH, 0BxH, 0CH, 0D3H, 0EH, 0IEH, 2CH and 2EH shares (distributing)

After the end of the reporting period, the Company can recommend what distribution shall be made from the net investment income and net capital gains attributable to the Class A1, A1H, B, Ba, BaH, BH, Bx, BxH, C, CH, Cx, CxH, D3, D3H, E, EH, G, GH, IB, IBH, IBx, IBxH, IE, IEH, IEx, IExH, IMB, KE, M3, M3H, MB, MBx, MBxH, ZB, ZBH, ZEH, 0BxH, 0CH, 0D3H, 0EH, 0IEH, 2CH and 2EH shares. The Annual General Meeting of Shareholders will determine the dividend payment. The Board of Directors of the Company may decide to distribute interim dividends, in accordance with Luxembourg law.

### General remarks

As provided by the 2010 law, the Company may decide to distribute dividends with no other limit than the obligation that any such dividend distribution does not reduce the net asset value of the Company below the legal minimum amount. Similarly, the Company may distribute interim dividends and may decide to pay dividends in shares. If dividends are distributed, payments of cash dividends to registered shareholders will be made in the currency of the relevant share class to such shareholders at the addresses they have given to the Registrar Agent. Dividend announcements (including names of paying agents) and all other financial notices concerning Robeco Capital Growth Funds shall be published on [www.robeco.com/riam](http://www.robeco.com/riam) and published in those newspapers as the Board of Directors shall determine from time to time. Dividends not collected within five years will lapse and accrue for the benefit of the Company in accordance with Luxembourg law.

### Open-ended fund

The Company is an open-ended investment Company, meaning that, barring exceptional circumstances, the Company issues and purchases its shares on a daily basis at prices at net asset value per share. The Company reserves the right to refuse any subscription request at any time.

# Notes to the financial statements as at 30 June 2021 (continued)

## 1. General (continued)

### Swing pricing

Shares are issued and redeemed on the basis of the net asset value per share. However, the actual costs of purchasing or selling assets and investments for a sub-fund may deviate from the latest available prices, as appropriate, in calculating the net asset value per share. This deviation can be caused by duties and charges and spread from buying and selling prices of the underlying investments ('spreads'). These costs have an adverse effect on the value of a sub-fund and its underlying share classes and are known as dilution. To mitigate the effects of dilution, the Directors may, at their discretion, make a dilution adjustment to the net asset value per share. The Directors will retain the discretion in relation to the circumstances under which to make such a dilution adjustment.

The dilution adjustment will involve adding to, when the Sub-fund is in a net subscription position, and deducting from, when the Sub-fund is in a net redemption position, the Net Asset Value per Share such figure as the Company considers representing an appropriate figure to meet the Cash Flow Costs. The resultant amount will be the Price rounded to such number of decimal places as the Company deems appropriate. The dilution adjustments may vary depending on the order type (net subscription or net redemption), on the underlying asset classes for any Sub-fund or on the market conditions. The dilution adjustments as well as the dealing levels from which they become applicable may be amended from time to time depending on market conditions or any other situation where the Company is of the opinion that the interests of the Shareholders require such amendment(s).

Additional details on the anti-dilution/swing pricing adjustments and actual swing factors can be found on [www.robeco.com/riam](http://www.robeco.com/riam).

For the avoidance of doubt, Shareholders placed in the same situation will be treated in an identical manner.

Where a dilution adjustment is made, it will increase the Price where the Sub-fund is in a net subscription position and decrease the Price where the Sub-fund is in a net redemption position. The Price of each Class in the Sub-fund will be calculated separately but any dilution adjustment will in percentage terms affect the Price of each Class in an identical manner. The dilution adjustment is made on the capital activity at the level of the Sub-fund and does not address the specific circumstances of each individual investor transaction.

The NAV's of the share classes which have been subject to dilution adjustment (swung NAV) as at 30 June 2021 are disclosed below:



# Notes to the financial statements as at 30 June 2021 (continued)

## 1. General (continued)

### Swing pricing (continued)

|   | Share class<br>currency | Unswung NAV<br>per share | Swung NAV per<br>share |
|---|-------------------------|--------------------------|------------------------|
| <b>Robeco QI Global Developed Sustainable Enhanced Index Equities</b> |                         |                          |                        |
| D EUR   | EUR                     | 103.77                   | 103.89                 |
| F EUR   | EUR                     | 219.37                   | 219.63                 |
| I CHF   | CHF                     | 141.9                    | 142.07                 |
| I EUR   | EUR                     | 224.76                   | 225.03                 |
| I USD   | USD                     | 141.55                   | 141.72                 |
| Z EUR   | EUR                     | 240.79                   | 241.08                 |
| <b>RobecoSAM Global SDG Equities</b>                                  |                         |                          |                        |
| D EUR   | EUR                     | 143.71                   | 143.52                 |
| D USD   | USD                     | 145.23                   | 145.04                 |
| F EUR   | EUR                     | 147.34                   | 147.15                 |
| I EUR   | EUR                     | 147.82                   | 147.63                 |
| M2 EUR  | EUR                     | 106.45                   | 106.31                 |
| S EUR   | EUR                     | 149.56                   | 149.36                 |
| <b>Robeco Sustainable Asian Stars Equities</b>                        |                         |                          |                        |
| DL EUR  | EUR                     | 146.82                   | 146.21                 |
| DL USD  | USD                     | 158.45                   | 157.8                  |
| FL EUR  | EUR                     | 148.12                   | 147.51                 |
| FL USD  | USD                     | 159.88                   | 159.23                 |
| IL EUR  | EUR                     | 148.19                   | 147.58                 |
| IL USD  | USD                     | 159.96                   | 159.3                  |
| S EUR   | EUR                     | 148.54                   | 147.93                 |
| S USD   | USD                     | 160.34                   | 159.68                 |
| <b>Robeco MegaTrends</b>  |                         |                          |                        |
| D EUR   | EUR                     | 273.06                   | 272.7                  |
| F EUR   | EUR                     | 283.92                   | 283.55                 |
| M2 EUR  | EUR                     | 154.4                    | 154.2                  |
| <b>RobecoSAM Global Gender Equality Impact Equities</b>               |                         |                          |                        |
| D EUR   | EUR                     | 190.65                   | 190.47                 |
| D USD   | USD                     | 143.26                   | 143.13                 |
| F EUR   | EUR                     | 200.27                   | 200.09                 |
| F USD   | USD                     | 146.35                   | 146.21                 |
| I EUR   | EUR                     | 199.55                   | 199.37                 |
| IB EUR  | EUR                     | 11,468.58                | 11,458.26              |
| IE EUR  | EUR                     | 147.77                   | 147.63                 |
| IE GBP  | GBP                     | 110.74                   | 110.64                 |
| M2 EUR  | EUR                     | 110.75                   | 110.65                 |
| Z EUR   | EUR                     | 210.35                   | 210.16                 |
| <b>RobecoSAM Climate Global Credits</b>                               |                         |                          |                        |
| DH EUR  | EUR                     | 98.26                    | 98.48                  |
| DH USD  | USD                     | 98.78                    | 98.99                  |
| FH EUR  | EUR                     | 98.48                    | 98.7                   |
| FH USD  | USD                     | 99                       | 99.21                  |
| IH EUR  | EUR                     | 98.53                    | 98.75                  |
| IH GBP  | GBP                     | 99.02                    | 99.23                  |
| IH USD  | USD                     | 99.05                    | 99.27                  |

### Pooling and co-management

For the purpose of efficient management and to reduce administrative costs and if the investment policies of the sub-funds allow such, the Board of Directors may decide to co-manage some or all of the assets of certain sub-funds with assets of other Luxembourg UCIs of the Robeco Group (co-managed units). In this case, the assets from different co-managed units will be jointly managed using the technique of pooling. Assets that are co-managed will be referred to using the term 'pool'. Such pools will only be used for the purposes of internal management. They will not constitute distinct legal entities and will not be directly accessible to investors. Each co-managed unit will have its own assets allocated to it. During the reporting period no pooling or co-management took place.

# Notes to the financial statements as at 30 June 2021 (continued)

## 1. General (continued)

### Affiliated parties

Robeco is affiliated with ORIX Corporation Europe N.V. ORIX Corporation Europe N.V. is part of ORIX Corporation. The management structure of ORIX Corporation Europe N.V. is such that ORIX Corporation does not have any say in or influence on the Company's business policy. ORIX Corporation Europe N.V. pursues an independent investment policy on behalf of its affiliated investment companies, taking into account the interest of the investors involved. Besides services of other market parties, the Company may also utilize the services of one or more of these affiliated entities including transactions relating to securities, treasury, derivatives, securities lending, and subscriptions and redemptions of its own shares, as well as management activities. Transactions are executed at market rates.

As per 1 January 2021, the affiliated entities Robeco Luxembourg S.A. and Robeco Institutional Asset Management B.V. merged. Subsequently, Robeco Luxembourg S.A. ceased to exist. The Board of Directors of the Company have appointed Robeco Luxembourg S.A. (until 1 January 2021) and Robeco Institutional Asset Management B.V. (since 1 January 2021) as the Management Company to be responsible on a day-to-day basis for providing administration, marketing and investment management services in respect of the sub-funds. The Management Company has delegated the administration functions and registrar agent functions to J.P. Morgan Bank Luxembourg S.A. The different sub-funds and share-classes will incur an annual management fee which reflects all expenses related to the management of the Company which is payable to the Management Company. The Directors of the Company are also Director of Robeco QI Global Dynamic Duration, Robeco Global Total Return Bond Fund, Robeco All Strategies Funds and Robeco (LU) Funds III.

### Financial instruments

#### Risks

Transactions in financial instruments may lead the sub-funds to be subject to the risks described below or to the sub-funds transferring these risks to another party.

#### General investment risk

The value of the investments may fluctuate. Past performance is no guarantee of future results. The net asset value of the sub-funds is affected by developments in the financial markets and may both rise and fall. Shareholders run the risk that their investments may end up being worth less than the amount invested or even worth nothing. Bonds or other debt securities involve credit risk to the issuer which may be evidenced by the issuer's credit rating. Securities which are subordinated and/or have a lower credit rating are generally considered to have a higher credit risk and a greater possibility of default than more highly rated securities. In the event that any issuer of bonds or other debt securities experiences financial or economic difficulties, this may affect the value of the relevant securities and any amounts paid on such securities. This may in turn affect the NAV per share. General investment risk can be broken down into market risk, concentration risk and currency risk:

#### Market risk

The net asset value of the sub-funds is sensitive to market movements. In addition, investors should be aware of the possibility that the value of investments may vary as a result of changes in political, economic or market circumstances. No assurance can, therefore, be given that the sub-fund's investment objective will be achieved. It cannot be guaranteed either that the value of a share in a sub-fund will not fall below its value at the time of acquisition.

#### Concentration risk

Based on its investment policies, each sub-fund may invest in financial instruments from issuing institutions that (mainly) operate within the same sector or region, or in the same market. If this is the case, the concentration of the investment portfolio of the sub-fund may cause events that have an effect on these issuing institutions to have a greater effect on the sub-fund's assets than would occur with a less concentrated investment portfolio.

#### Currency risk

All or part of the investment portfolio of a sub-fund may be invested in currencies or financial instruments denominated in currencies other than its reference currency. As a result, fluctuations in exchange rates may have both a negative and a positive effect on the investment result of the sub-fund. The Equity sub-funds minimize the risks by investing mainly in well-known companies and by making a balanced selection with regard to distribution across regions, sectors, individual stocks and currencies. The risk relative to their index is minimized by using quantitative techniques. The Bond sub-funds minimize the risks by making a balanced selection with regard to distribution across regions, sectors, individual bonds and currencies and by investing in bonds with a minimum rating depending on the sub-funds investment policy. The risk relative to their index is minimized by using quantitative techniques.

#### Counterparty risk

A counterparty of a sub-fund may fail to fulfil its obligations towards that sub-fund. In case of hedging transactions in classes of shares, the relevant sub-fund carries the counterparty risk. This risk is limited as much as possible by taking every possible care in the selection of counterparties. Wherever it is customary in the market, the sub-funds will demand and obtain collateral. The sub-funds minimize this risk by trading exclusively with reputable counterparties with a minimum rating of A in the Standard & Poor's or other recognized credit rating agencies lists.

# Notes to the financial statements as at 30 June 2021 (continued)

## 1. General (continued)

### Financial instruments (continued)

#### Risks (continued)

##### Risk of lending financial instruments

In the case of financial instrument lending transactions, the Company and its respective sub-funds concerned run the risk that the borrower cannot comply with its obligation to return the financial instruments on the agreed date or furnish the requested collateral. The lending policy of the Company is designed to control these risks as much as possible.

The credit worthiness of counterparties in securities-lending transactions is assessed on the basis of how independent rating agencies regard their short-term credit worthiness and on the basis of their net assets. Guarantees given by parent companies are also taken into account. The fund only accepts collateral from OECD countries in the form of:

- government bonds with a minimum credit rating of BBB;
- the bonds of supranational bodies with a minimum credit rating of BBB-;
- stocks listed on the main indexes of stock markets in OECD countries; and to a limited extent in the form of
- index trackers;
- stocks issued by financial institutions;
- cash.

As of balance-sheet date, the fund had received collateral ensuing from securities-lending transactions. More information can be found on page 224.

##### Liquidity risk

The actual buying and selling prices of financial instruments in which the sub-funds invest partly depend upon the liquidity of the financial instruments in question. It is possible that a position taken on behalf of a sub-fund cannot be quickly liquidated in a good time at a reasonable price due to a lack of liquidity in the market in terms of supply and demand. The sub-funds minimize this risk by mainly investing in financial instruments that are tradable on a daily basis.

##### Euro currency risk

All or part of the assets of the sub-funds may be invested in securities denominated in Euro. In the event of any adjustments, including a full break-up, an exit of individual countries or other circumstances that may result in the emergence or reintroduction of national currencies, each sub-fund runs the risks that the value of its investments is reduced and/or the liquidity of its investments is (temporarily) reduced, regardless of the measures the Company may seek to reduce this risk.

##### Operational risk

The operational risk is the non inherent risk remaining after determining the risks as detailed above (general investment risk, counterparty risk, liquidity risk, Euro currency risk or risk of lending financial instruments). It mainly includes risks resulting from breakdowns in internal procedures, people and systems.

##### Insight into actual risks

The report of the Board of Directors, the Statement of net assets, the Notes to the financial statements and the Schedule of Investments, which include currency classification of the investments, give an insight into the actual risks at the end of the reporting period.

##### Risk management

Managing risk is a part of the investment process as a whole and with the help of advanced systems, the risks outlined above are limited, measured and monitored on the basis of fixed risk measures.

##### Policy regarding the use of derivatives

Investing implies that positions are taken. As it is possible to use various instruments, including derivative instruments, to construct an identical position, the selection of derivatives is subordinate to the positioning of an investment portfolio. In our published information, attention is given primarily to the overall position, and secondarily to the nature and volume of the financial instruments employed.

##### Derivative instruments

The unrealized results of derivative instruments are reported in the Statement of net assets. Commitments to derivatives are not included in the Statement of net assets. They are, however, explained in the Schedule of Investments. The unrealized results presented in the Statement of net assets are disclosed by contract in the Schedule of Investments.

The derivative instruments listed in the Notes are transacted through third party brokers. Those brokers hold/paid collateral as described on page 222. The Company is exposed to counterparty risk in respect of all amounts including collateral due to it from such brokers.

## 2. Summary of significant accounting principles

### General

Unless stated otherwise, the items shown in the financial statements are included at their nominal value and expressed in the reference currency of the sub-fund. This semi-annual report covers the reporting period from 1 January 2021 until 30 June 2021.

# Notes to the financial statements as at 30 June 2021 (continued)

## 2. Summary of significant accounting principles (continued)

### Preparation and presentation of financial statements

The financial statements are prepared on the basis of the last NAV calculated during the reporting period (30 June 2021 for all sub-funds except Robeco Chinese Equities, Robeco Asian Stars Equities and Robeco Sustainable Asian Stars Equities which is 29 June 2021) and presented in accordance with Luxembourg generally accepted accounting principles for investment funds. The going concern basis was applied for the preparation of the financial statements of the Fund and its sub-funds, except for the sub-funds liquidated during the period.

### Combined figures

The combined figures are expressed in Euro and are presented for information purpose only. The Combined Statement of net assets is presented in EUR at the exchange rates prevailing at the end of the reporting period, while the Combined Statement of operations and changes in net assets is presented in EUR at the average exchange rates during the period.

### Foreign currencies

Transactions in currencies other than the reference currency of the relevant sub-fund are converted into the reference currency at the exchange rates prevailing at the time of the transaction. The market value of the investments, assets and liabilities expressed in currencies other than the reference currency of the sub-fund are converted into the sub-fund's reference currency at the exchange rates prevailing at the end of the reporting period. Any positive or negative exchange differences arising are accounted for in the Statement of operations and changes in net assets. The table on page 289 shows the exchange rates as at 30 June 2021.

### Valuation of investments

Transferable securities, money market instruments and financial derivative instruments listed on an official stock exchange listing

These instruments are valued at their last available market price; in the event that there should be several such markets, on the basis of the last available price of the main market for the relevant security or asset. Should the last available market price for a given transferable security, money market instrument or financial derivative instrument not truly reflects its fair market value, then that transferable security, money market instrument or financial derivative instrument is valued on the basis of the probable sales price which the Board of Directors deems prudent to assume. Fixed income securities not traded on such markets are generally valued at the last available price or yield equivalents obtained from one or more dealers or pricing services approved by the Board of Directors or any other price deemed appropriate by the Board of Directors. According to the valuation policy which is approved by the Fund Board a fair value adjustment will be made to reflect the current market values for securities traded in markets with a different timezone (mainly Asia Pacific) where new market information surfaces after the close of the local market but before the calculation of the NAV.

### Transferable securities and/or money market instruments dealt in on another regulated market

These instruments are valued on the basis of their last available market price. Should the last available market price for a given transferable security and/or money market instrument not truly reflects its fair market value, then that transferable security and/or money market instrument is valued by the Board of Directors on the basis of the probable sales price which the Board of Directors deems prudent to assume.

### Transferable securities and/or money market instruments not listed or dealt in on any stock exchange or on any regulated market

In the event that any assets are not listed or dealt in on any stock exchange or on any regulated market, or if, with respect to assets listed or dealt in on any stock exchange, or on any regulated market as aforesaid, where the above valuation methods are inappropriate or misleading, the Board of Directors may adopt any other appropriate valuation principles for the assets of the Company.

### Shares in underlying open-ended investment funds

These shares or units are valued at their latest available net asset value per share. In the event that such valuation method is inappropriate or misleading, the Board of Directors may adopt any other appropriate valuation principles for the assets of the Company.

Sub-funds primarily invested in markets which are closed for business at the time of valuation of the sub-fund are normally valued using the prices at the previous close of business.

Market volatility may result in the latest available prices not accurately reflecting the fair value of the sub-fund's investments. This situation could be exploited by investors who are aware of the direction of market movements, and who might deal to exploit the difference between the next published Net Asset Value and the fair value of the sub-fund's investments. By these investors paying less than the fair value for shares on issue, or receiving more than the fair value for shares on redemption, other shareholders may suffer a dilution in the value of their investment. To prevent this, the Company may, during periods of market volatility, adjust the Net Asset Value per Share prior to publication to reflect more accurately the fair value of the sub-fund's investments. Adjustment will be made provided that such change exceeds the threshold as determined by the Board of Directors for the relevant sub-fund. If an adjustment is made, it will be applied consistently to all classes of shares in the same sub-fund. At the end of the reporting period, adjustment for fair value was made for the following sub-funds:

Robeco BP Global Premium Equities  
Robeco QI Global Conservative Equities  
Robeco Sustainable Global Stars Equities

Robeco Capital Growth Funds 220

# Notes to the financial statements as at 30 June 2021 (continued)

## 2. Summary of significant accounting principles (continued)

### Valuation of investments (continued)

Robeco Emerging Stars Equities  
Robeco Emerging Markets Equities  
Robeco QI Emerging Markets Active Equities  
Robeco QI Global Momentum Equities  
Robeco QI Global Developed Sustainable Enhanced Index Equities  
Robeco QI Emerging Conservative Equities  
Robeco Emerging Markets Smaller Companies Equities  
Robeco QI Global Value Equities  
Robeco QI Global Developed Multi-Factor Equities  
Robeco QI Emerging Markets Sustainable Active Equities  
Robeco QI Global Developed Conservative Equities  
Robeco QI Global Developed Active Equities  
Robeco QI Global Quality Equities  
Robeco QI Global Sustainable Conservative Equities  
Robeco QI Global Developed Enhanced Index Equities  
Robeco Sustainable Emerging Stars Equities  
RobecoSAM Global SDG Equities  
Robeco Asia-Pacific Equities  
Robeco Chinese Equities  
Robeco Indian Equities  
Robeco Asian Stars Equities  
Robeco Sustainable Asian Stars Equities  
Robeco Chinese A-share Equities  
Robeco QI Chinese A-share Active Equities  
Robeco QI Chinese A-share Conservative Equities  
Robeco New World Financials  
Robeco Sustainable Property Equities  
Robeco Global Consumer Trends  
Robeco MegaTrends  
Robeco Digital Innovations  
Robeco FinTech  
RobecoSAM Smart Energy Equities  
RobecoSAM Smart Materials Equities  
RobecoSAM Smart Mobility Equities  
RobecoSAM Sustainable Water Equities

### Investment transactions and investment income

Securities are initially recorded at cost, and where applicable on the basis of exchange rates prevailing on the date they are purchased. Results on sales of securities are determined on the basis of the average cost method (for futures first in first out method). Investment transactions are accounted for on the trade date. Dividends are accounted for on the ex-dividend date. Interest income is recorded on an accrual basis. Discounts/Premiums on zero coupon bonds are accreted as adjustments to interest income. Interest and capital gains on securities may be subject to withholding or capital gains taxes in certain countries.

### 3. Open forward exchange transactions

Open forward exchange transactions are valued with market practice valuation models using forwards rates based on exchange and interest rates applicable at 30 June 2021. The unrealized results of these transactions have been recorded gross in the Statement of net assets under the heading 'Unrealised gain/loss on forward currency exchange contracts' and changes in unrealized results are recorded in the Statement of operations and changes in net assets under the heading 'Net change in unrealised appreciation/(depreciation) on forward currency exchange contracts'. The contracts outstanding as at 30 June 2021 are disclosed in the Schedule of Investments. Information on the collateral received or paid on these positions is stated in the table on page 222. The paid collateral is restricted cash and is included in the Statement of net assets under the Assets 'Cash at bank and at brokers'. The received collateral is included in the Statement of net assets under the liabilities 'Due to brokers'.

### 4. Interest rate swaps

Interest rate swaps are valued with market practice valuation models using exchange and interest rates applicable at 30 June 2021. The unrealized gains/losses on interest rate swaps are recorded gross in the Statement of net assets under the heading 'Swap contracts at fair value' and changes in unrealized results are recorded in the Statement of operations and changes in net assets under the heading 'Net change in unrealised appreciation/(depreciation) on Swaps contracts'. The contracts outstanding as at 30 June 2021 are disclosed in the Schedule of Investments. Information on the collateral on these positions is stated in the table on page 222. The paid collateral is restricted cash and is included in the Statement of net assets under the Assets 'Cash at bank and at brokers'. The received collateral is included in the Statement of net assets under the liabilities 'Due to brokers'.

# Notes to the financial statements as at 30 June 2021 (continued)

## 5. Credit default swaps

Credit default swaps are valued at fair value under procedures approved by the Board of Directors. The valuation is based on recognised market models with observable market inputs used to perform the valuation. The unrealized gains/losses on credit default swaps are recorded gross in the Statement of net assets under the heading 'Swap contracts at fair value' and changes in unrealized results are recorded in the Statement of operations and changes in net assets under the heading 'Net change in unrealised appreciation/(depreciation) on Swaps contracts'. The contracts outstanding as at 30 June 2021 are disclosed in the Schedule of Investments. Information on the collateral on these positions is stated in the table on page 222. The paid collateral is restricted cash and is included in the Statement of net assets under the Assets 'Cash at bank and at brokers'. The received collateral is included in the Statement of net assets under the liabilities 'Due to brokers'.

## 6. Financial futures contracts

Regulated futures contracts are valued at their exchange quoted settlement price. Initial margin deposits are made upon entering into futures contracts. Variation margin payments are made or received, depending on the daily fluctuation in market value of the contract and are recorded by the fund as unrealized appreciation or depreciation. When the contract is closed, the Company records a realized gain or loss equal to difference between the value of the contract at the time it was opened and the value at the time it was closed. All margin deposits are included in the Statement of net assets under the heading 'Cash at bank and at brokers'.

Changes in unrealized results and realized results during the period are both recorded in the Statement of operations and changes in net assets. The contracts outstanding as at 30 June 2021 are disclosed in the Schedule of Investments.

## 7. Collateral

Several sub-funds received or paid collateral to cover the unrealized results on derivative instruments. Collaterals are calculated and settled on a daily basis per counterparty. The collateral is primarily cash held at the broker in the name of the sub-fund. The paid collateral is restricted cash and is included in the Statement of net assets under the Assets 'Cash at bank and at brokers'. The received collateral is included in the Statement of net assets under the liabilities 'Due to brokers'. No cash collateral has been reinvested. The amounts per sub-fund and counterparty are shown in the table below.

| Sub-fund name                              | Currency | Counterparty       | Type of collateral | Collateral received | Collateral pledged |
|--|----------|--------------------|--------------------|---------------------|--------------------|
| Robeco BP Global Premium Equities          | EUR      | HSBC               | Cash               | –                   | 2,340,000          |
| Robeco BP Global Premium Equities          | EUR      | Rabobank Nederland | Cash               | –                   | 500,000            |
| Robeco Sustainable Global Stars Equities   | EUR      | HSBC               | Cash               | –                   | 810,000            |
| Robeco BP US Premium Equities              | USD      | Citi               | Cash               | –                   | 308,333            |
| Robeco BP US Premium Equities              | USD      | Rabobank Nederland | Cash               | –                   | 3,379,816          |
| Robeco BP US Premium Equities              | USD      | J.P. Morgan        | Cash               | –                   | 23,750,000         |
| Robeco BP US Premium Equities              | USD      | BNP Paribas        | Cash               | –                   | 550,000            |
| Robeco BP US Large Cap Equities            | USD      | Barclays           | Cash               | –                   | 70,000             |
| Robeco BP US Select Opportunities Equities | USD      | J.P. Morgan        | Cash               | –                   | 2,842,000          |
| Robeco New World Financials                | EUR      | BNP Paribas        | Cash               | –                   | 5,380,000          |
| Robeco Sustainable Property Equities       | EUR      | HSBC               | Cash               | –                   | 2,990,000          |
| Robeco Global Consumer Trends              | EUR      | Citi               | Cash               | –                   | 340,000            |
| Robeco Global Consumer Trends              | EUR      | HSBC               | Cash               | –                   | 2,740,000          |
| Robeco Global Consumer Trends              | EUR      | Societe Generale   | Cash               | –                   | 1,780,000          |
| Robeco FinTech                             | EUR      | J.P. Morgan        | Cash               | –                   | 320,000            |
| Robeco FinTech                             | EUR      | Barclays           | Cash               | –                   | 340,000            |
| Robeco High Yield Bonds                    | EUR      | Citi               | Cash               | –                   | 88,727,162         |
| Robeco High Yield Bonds                    | EUR      | Barclays           | Cash               | 1,000,974           | 1,965,132          |
| Robeco High Yield Bonds                    | EUR      | Goldman Sachs      | Cash               | –                   | 830,000            |
| Robeco High Yield Bonds                    | EUR      | Morgan Stanley     | Cash               | –                   | 440,000            |
| Robeco Global Credits                      | EUR      | Barclays           | Cash               | 13,249              | 4,655,925          |
| Robeco Global Credits                      | EUR      | Citi               | Cash               | –                   | 26,561,066         |
| Robeco Global Credits                      | EUR      | HSBC               | Cash               | –                   | 19,070,000         |
| Robeco Global Credits                      | EUR      | Societe Generale   | Cash               | –                   | 8,560,000          |
| Robeco QI Dynamic High Yield               | EUR      | Citi               | Cash               | 17,814,884          | 12,694,545         |
| Robeco QI Dynamic High Yield               | EUR      | HSBC               | Cash               | –                   | 1,780,000          |
| Robeco QI Global Multi-Factor Credits      | EUR      | Barclays           | Cash               | 1,820               | 1,326,446          |
| Robeco QI Global Multi-Factor Credits      | EUR      | HSBC               | Cash               | –                   | 8,150,000          |
| Robeco QI Global Multi-Factor Credits      | EUR      | Citi               | Cash               | –                   | 2,480,000          |
| Robeco QI Global Multi-Factor Credits      | EUR      | Rabobank Nederland | Cash               | –                   | 3,420,000          |
| Robeco QI Global Multi-Factor Bonds        | EUR      | Rabobank Nederland | Cash               | –                   | 520,000            |
| Robeco Global Credits – Short Maturity     | EUR      | Citi               | Cash               | 99                  | 5,823,603          |
| Robeco Global Credits – Short Maturity     | EUR      | Societe Generale   | Cash               | –                   | 7,870,000          |

# Notes to the financial statements as at 30 June 2021 (continued)

## 7. Collateral (continued)

| <b>Sub-fund name</b>                     | <b>Currency</b> | <b>Counterparty</b> | <b>Type of collateral</b> | <b>Collateral received</b> | <b>Collateral pledged</b> |
|--|-----------------|---------------------|---------------------------|----------------------------|---------------------------|
| Robeco Corporate Hybrid bonds            | EUR             | Barclays            | Cash                      | –                          | 3                         |
| Robeco Corporate Hybrid bonds            | EUR             | Citi                | Cash                      | 93                         | 293,795                   |
| Robeco Corporate Hybrid bonds            | EUR             | HSBC                | Cash                      | –                          | 1,764,527                 |
| Robeco QI Global Multi-Factor High Yield | EUR             | Citi                | Cash                      | 2,599,095                  | 1,002,675                 |
| RobecoSAM SDG Credit Income              | USD             | HSBC                | Cash                      | –                          | 2,072,953                 |
| RobecoSAM SDG Credit Income              | USD             | Citi                | Cash                      | –                          | 1,885,581                 |
| RobecoSAM Global SDG Credits             | EUR             | Barclays            | Cash                      | 110                        | 2,598,788                 |
| RobecoSAM Global SDG Credits             | EUR             | Citi                | Cash                      | –                          | 18,661,854                |
| RobecoSAM Global SDG Credits             | EUR             | HSBC                | Cash                      | –                          | 5,690,000                 |
| RobecoSAM Global SDG Credits             | EUR             | Rabobank Nederland  | Cash                      | –                          | 630,000                   |
| RobecoSAM SDG High Yield Bonds           | EUR             | J.P. Morgan         | Cash                      | –                          | 3,650,000                 |
| RobecoSAM Global Green Bonds             | EUR             | Barclays            | Cash                      | –                          | 6,424                     |
| RobecoSAM Climate Global Credits         | EUR             | Citi                | Cash                      | –                          | 1,420,630                 |
| RobecoSAM Climate Global Credits         | EUR             | HSBC                | Cash                      | –                          | 1,140,000                 |
| RobecoSAM Climate Global Bonds           | EUR             | Barclays            | Cash                      | 5,770                      | 51,298                    |
| RobecoSAM Climate Global Bonds           | EUR             | Citi                | Cash                      | –                          | 390,772                   |
| RobecoSAM Climate Global Bonds           | EUR             | HSBC                | Cash                      | –                          | 320,000                   |
| Robeco Euro Government Bonds             | EUR             | Barclays            | Cash                      | –                          | 593,951                   |
| Robeco Euro Credit Bonds                 | EUR             | Citi                | Cash                      | –                          | 7,615,997                 |
| Robeco Euro Credit Bonds                 | EUR             | Barclays            | Cash                      | 1,521,063                  | –                         |
| Robeco All Strategy Euro Bonds           | EUR             | Barclays            | Cash                      | 910                        | 888,850                   |
| Robeco All Strategy Euro Bonds           | EUR             | Citi                | Cash                      | 142,273                    | 3,734,168                 |
| Robeco European High Yield Bonds         | EUR             | Barclays            | Cash                      | 8,077                      | 8,056                     |
| Robeco European High Yield Bonds         | EUR             | Citi                | Cash                      | –                          | 5,997,184                 |
| RobecoSAM Euro SDG Credits               | EUR             | Citi                | Cash                      | –                          | 11,252,318                |
| RobecoSAM Euro SDG Credits               | EUR             | Barclays            | Cash                      | 721,506                    | –                         |
| Robeco Financial Institutions Bonds      | EUR             | J.P. Morgan         | Cash                      | –                          | 350,000                   |
| Robeco QI Multi Factor Absolute Return   | EUR             | Citi                | Cash                      | 228,205                    | –                         |

In addition to the 'Cash at bank and at brokers/ Due to brokers' reflected in the Statement of Net Assets, the Fund received or paid collaterals which is not reflected in the Net Asset Value of the Fund neither in the Statement of Net Assets. The amount and counterparty are shown in the table below.

| <b>Sub-fund name</b>                       | <b>Currency</b> | <b>Counterparty</b> | <b>Type of collateral</b> | <b>Collateral received</b> | <b>Collateral pledged</b> |
|--|-----------------|---------------------|---------------------------|----------------------------|---------------------------|
| Robeco BP Global Premium Equities          | EUR             | Societe Generale    | Cash                      | 320,000                    | –                         |
| Robeco Sustainable Global Stars Equities   | EUR             | Barclays            | Cash                      | 40,000                     | –                         |
| Robeco BP US Premium Equities              | USD             | J.P. Morgan         | Cash                      | –                          | 1,830,000                 |
| Robeco BP US Premium Equities              | USD             | HSBC                | Cash                      | 11,859                     | –                         |
| Robeco BP US Large Cap Equities            | USD             | HSBC                | Cash                      | 735,258                    | –                         |
| Robeco BP US Large Cap Equities            | USD             | BNP Paribas         | Cash                      | 900,000                    | –                         |
| Robeco BP US Select Opportunities Equities | USD             | J.P. Morgan         | Cash                      | 280,000                    | –                         |
| Robeco New World Financials                | EUR             | J.P. Morgan         | Cash                      | 5,660,000                  | –                         |
| Robeco New World Financials                | EUR             | Citi                | Cash                      | 850,000                    | –                         |
| Robeco New World Financials                | EUR             | HSBC                | Cash                      | 1,620,000                  | –                         |
| Robeco New World Financials                | EUR             | Societe Generale    | Cash                      | 1,050,000                  | –                         |
| Robeco Sustainable Property Equities       | EUR             | Rabobank Nederland  | Cash                      | 10,000                     | –                         |
| Robeco High Yield Bonds                    | EUR             | J.P. Morgan         | Cash                      | 50,000                     | –                         |
| Robeco High Yield Bonds                    | EUR             | Barclays            | Cash                      | 600,000                    | –                         |
| Robeco High Yield Bonds                    | EUR             | HSBC                | Cash                      | 1,390,000                  | –                         |
| Robeco High Yield Bonds                    | EUR             | Citi                | Cash                      | 780,000                    | –                         |
| Robeco High Yield Bonds                    | EUR             | BNP Paribas         | Cash                      | 760,000                    | –                         |
| Robeco Global Credits                      | EUR             | Societe Generale    | Cash                      | –                          | 620,000                   |
| Robeco Global Credits                      | EUR             | Barclays            | Cash                      | 980,000                    | –                         |
| Robeco Global Credits                      | EUR             | J.P. Morgan         | Cash                      | 750,000                    | –                         |
| Robeco Global Credits                      | EUR             | Rabobank Nederland  | Cash                      | 490,000                    | –                         |
| Robeco Global Credits                      | EUR             | BNP Paribas         | Cash                      | 1,070,000                  | –                         |
| Robeco QI Global Multi-Factor Credits      | EUR             | Citi                | Cash                      | –                          | 390,000                   |
| Robeco QI Global Multi-Factor Credits      | EUR             | J.P. Morgan         | Cash                      | 4,400,000                  | –                         |

# Notes to the financial statements as at 30 June 2021 (continued)

## 7. Collateral (continued)

| Sub-fund name                            | Currency | Counterparty       | Type of collateral | Collateral received | Collateral pledged |
|--|----------|--------------------|--------------------|---------------------|--------------------|
| Robeco QI Global Multi-Factor Credits    | EUR      | Societe Generale   | Cash               | 2,350,000           | –                  |
| Robeco Global Credits – Short Maturity   | EUR      | Citi               | Cash               | –                   | 180,000            |
| Robeco Global Credits – Short Maturity   | EUR      | Societe Generale   | Cash               | –                   | 570,000            |
| Robeco Global Credits – Short Maturity   | EUR      | J.P. Morgan        | Cash               | 150,000             | –                  |
| Robeco QI Global Multi-Factor High Yield | EUR      | HSBC               | Cash               | 450,000             | –                  |
| RobecoSAM SDG Credit Income              | USD      | Citi               | Cash               | –                   | 189,744            |
| RobecoSAM SDG Credit Income              | USD      | J.P. Morgan        | Cash               | 7,601,623           | –                  |
| RobecoSAM SDG Credit Income              | USD      | Rabobank Nederland | Cash               | 11,859              | –                  |
| RobecoSAM Global SDG Credits             | EUR      | Citi               | Cash               | –                   | 410,000            |
| RobecoSAM SDG High Yield Bonds           | EUR      | J.P. Morgan        | Cash               | –                   | 260,000            |
| RobecoSAM Climate Global Credits         | EUR      | Citi               | Cash               | 160,000             | –                  |
| Robeco All Strategy Euro Bonds           | EUR      | J.P. Morgan        | Cash               | 330,000             | –                  |
| RobecoSAM Euro SDG Credits               | EUR      | J.P. Morgan        | Cash               | 270,000             | –                  |
| RobecoSAM Euro SDG Credits               | EUR      | Barclays           | Cash               | 350,000             | –                  |
| RobecoSAM Emerging SDG Credits           | USD      | BNP Paribas        | Cash               | 71,154              | –                  |
| Robeco Financial Institutions Bonds      | EUR      | J.P. Morgan        | Cash               | 320,000             | –                  |
| Robeco Financial Institutions Bonds      | EUR      | Societe Generale   | Cash               | 7,790,000           | –                  |
| Robeco Financial Institutions Bonds      | EUR      | Rabobank Nederland | Cash               | 460,000             | –                  |

## 8. Schedule of Investments

The Schedule of Investments of the sub-funds are included at the end of this report.

## 9. Securities lending

J.P. Morgan Bank Luxembourg S.A. is lending agent for all Robeco Capital Growth Funds securities lending transactions. J.P. Morgan is authorized to retain a fee in an amount equal to (A) 25% for any loans which generate a return of 0.5% or less and (B) 10% for any loans which generate a return greater than 0.5% of the sum of (i) earnings derived from Authorised Investments (as adjusted for any Rebate paid or received by J.P. Morgan) (ii) any fee, paid or payable by Borrower with respect to loans (including any loan fee but excluding any compensation payable by borrower under the MSLA in connection with a loan (net, however, of any other amount payable by Lender in connection with such loan). Gains and losses on Cash Collateral investments shall not be taken into account in calculating earnings for the purpose of J.P. Morgan's fees. The following table shows the position of the collateralized securities lending transactions with first-class financial institutions as described in the prospectus at the end of the reporting period as well as the income from securities lending over the reporting period for the Company and the income for J.P. Morgan Bank Luxembourg S.A. Income on securities lending transactions is recorded under the heading 'Securities lending income' in the Statement of operations and changes in net assets. Collateral received in the frame of the lending activity, primarily securities, is held in the name of the fund on an escrow account with external agents. In exceptional cases, the collateral is received in cash, which is not subject to reinvestment. More information on collateral received can be found on page 60 and further.



# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| <b>Sub-Fund</b>                             | <b>Sub-Fund<br/>currency</b> | <b>Counterparty</b> | <b>Market value of<br/>securities on loan<br/>in Sub-Fund<br/>currency</b> | <b>Cash collateral in<br/>Sub-Fund<br/>currency</b> | <b>Non cash<br/>collateral in Sub-<br/>Fund currency</b> | <b>Total collateral in<br/>Sub-Fund<br/>currency</b> |
|---|------------------------------|---------------------|--|---|--|--|
| Robeco BP Global<br>Premium Equities        | EUR                          | Barclays            | 59,208,490   | –   | 63,455,423   | 63,455,423   |
| Robeco BP Global<br>Premium Equities        | EUR                          | BNP Paribas         | 505,035  | –   | 532,633  | 532,633  |
| Robeco BP Global<br>Premium Equities        | EUR                          | Citi                | 7,291,166  | –   | 7,683,048  | 7,683,048  |
| Robeco BP Global<br>Premium Equities        | EUR                          | Credit Suisse       | 6,104,230  | 106,166   | 6,401,082  | 6,507,248  |
| Robeco BP Global<br>Premium Equities        | EUR                          | Goldman Sachs       | 48,468,469   | 15,695,946  | 34,643,262   | 50,339,208   |
| Robeco BP Global<br>Premium Equities        | EUR                          | J.P. Morgan         | 41,778,841   | 28,455,180  | 15,517,234   | 43,972,414   |
| Robeco BP Global<br>Premium Equities        | EUR                          | Merrill Lynch       | 3,397,119  | 211,293   | 3,394,899  | 3,606,192  |
| Robeco BP Global<br>Premium Equities        | EUR                          | Morgan Stanley      | 1,653,726  | –   | 1,771,344  | 1,771,344  |
| Robeco BP Global<br>Premium Equities        | EUR                          | UBS                 | 9,688,785  | –   | 10,282,736   | 10,282,736   |
| Robeco BP Global<br>Premium Equities        | EUR                          | Wells Fargo         | 23,646   | 24,150  | –  | 24,150   |
| Robeco QI Global<br>Conservative Equities   | EUR                          | Barclays            | 2,453,055  | –   | 2,614,518  | 2,614,518  |
| Robeco QI Global<br>Conservative Equities   | EUR                          | Citi                | 5,126,152  | –   | 5,430,411  | 5,430,411  |
| Robeco QI Global<br>Conservative Equities   | EUR                          | Credit Suisse       | 10,719,144   | –   | 11,348,255   | 11,348,255   |
| Robeco QI Global<br>Conservative Equities   | EUR                          | Deutsche Bank       | 84,997   | –   | 91,125   | 91,125   |
| Robeco QI Global<br>Conservative Equities   | EUR                          | Goldman Sachs       | 5,777,611  | 6,048,164   | –  | 6,048,164  |
| Robeco QI Global<br>Conservative Equities   | EUR                          | HSBC                | 32,684   | –   | 35,183   | 35,183   |
| Robeco QI Global<br>Conservative Equities   | EUR                          | J.P. Morgan         | 2,340,747  | 577,023   | 1,949,286  | 2,526,309  |
| Robeco QI Global<br>Conservative Equities   | EUR                          | Merrill Lynch       | 3,548,126  | 3,516,841   | 187,490  | 3,704,331  |
| Robeco QI Global<br>Conservative Equities   | EUR                          | Morgan Stanley      | 1,494,336  | 894,551   | 681,754  | 1,576,305  |
| Robeco QI Global<br>Conservative Equities   | EUR                          | Societe Generale    | 586,805  | –   | 617,843  | 617,843  |
| Robeco QI Global<br>Conservative Equities   | EUR                          | UBS                 | 3,269,244  | –   | 3,540,616  | 3,540,616  |
| Robeco Sustainable<br>Global Stars Equities | EUR                          | Barclays            | 4,296,495  | –   | 4,582,371  | 4,582,371  |
| Robeco Sustainable<br>Global Stars Equities | EUR                          | Citi                | 6,487,469  | –   | 6,890,499  | 6,890,499  |
| Robeco Sustainable<br>Global Stars Equities | EUR                          | Credit Suisse       | 2,124,097  | –   | 2,242,857  | 2,242,857  |
| Robeco Sustainable<br>Global Stars Equities | EUR                          | Morgan Stanley      | 75,778   | –   | 1,209  | 1,209  |
| Robeco Sustainable<br>Global Stars Equities | EUR                          | UBS                 | 3,322  | –   | 506  | 506  |
| Robeco Emerging Stars<br>Equities           | EUR                          | Goldman Sachs       | 11,676,491   | 11,024,550  | 1,216,838  | 12,241,388   |
| Robeco Emerging Stars<br>Equities           | EUR                          | Merrill Lynch       | 21,311,133   | 17,798,448  | 4,180,039  | 21,978,487   |
| Robeco Emerging Stars<br>Equities           | EUR                          | Morgan Stanley      | 26,347,522   | 3,479,100   | 25,115,902   | 28,595,002   |
| Robeco Emerging Stars<br>Equities           | EUR                          | Nomura              | 420,228  | –   | 485,616  | 485,616  |

# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| <b>Sub-Fund</b>                               | <b>Sub-Fund<br/>currency</b> | <b>Counterparty</b> | <b>Market value of<br/>securities on loan<br/>in Sub-Fund<br/>currency</b> | <b>Cash collateral in<br/>Sub-Fund<br/>currency</b> | <b>Non cash<br/>collateral in Sub-<br/>Fund currency</b> | <b>Total collateral in<br/>Sub-Fund<br/>currency</b> |
|---|------------------------------|---------------------|--|---|--|--|
| Robeco Emerging Stars<br>Equities             | EUR                          | UBS                 | 14,589,897   | –   | 15,561,499   | 15,561,499   |
| Robeco Emerging<br>Markets Equities           | EUR                          | Credit Suisse       | 3,867,362  | –   | 4,079,767  | 4,079,767  |
| Robeco Emerging<br>Markets Equities           | EUR                          | Goldman Sachs       | 10,258,612   | 6,400,000   | 4,327,692  | 10,727,692   |
| Robeco Emerging<br>Markets Equities           | EUR                          | Merrill Lynch       | 14,261,489   | 6,178,314   | 8,766,238  | 14,944,552   |
| Robeco Emerging<br>Markets Equities           | EUR                          | Morgan Stanley      | 12,581,277   | 2,788,860   | 10,812,259   | 13,601,119   |
| Robeco Emerging<br>Markets Equities           | EUR                          | Nomura              | 2,149,041  | –   | 2,483,434  | 2,483,434  |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | Barclays            | 7,893,501  | –   | 8,587,456  | 8,587,456  |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | BNP Paribas         | 347,033  | –   | 365,996  | 365,996  |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | Citi                | 4,566,750  | 2,751   | 4,818,640  | 4,821,391  |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | Credit Suisse       | 2,953,611  | –   | 3,229,611  | 3,229,611  |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | Goldman Sachs       | 7,148,818  | 3,919,392   | 3,511,888  | 7,431,280  |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | HSBC                | 1,132,308  | –   | 1,195,225  | 1,195,225  |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | J.P. Morgan         | 12,483,151   | 15,900  | 13,812,451   | 13,828,351   |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | Merrill Lynch       | 15,031,993   | 2,100,205   | 13,814,394   | 15,914,599   |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | Morgan Stanley      | 9,775,769  | 4,628,695   | 5,767,517  | 10,396,212   |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | Nomura              | 8,925,238  | –   | 10,314,012   | 10,314,012   |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | Societe Generale    | 356,437  | –   | 375,290  | 375,290  |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | UBS                 | 4,674,746  | –   | 5,053,863  | 5,053,863  |
| Robeco QI Emerging<br>Markets Active Equities | EUR                          | Wells Fargo         | 133,198  | 138,913   | –  | 138,913  |
| Robeco QI Global<br>Momentum Equities         | EUR                          | Barclays            | 547,761  | –   | 596,668  | 596,668  |
| Robeco QI Global<br>Momentum Equities         | EUR                          | Citi                | 231,333  | –   | 245,880  | 245,880  |
| Robeco QI Global<br>Momentum Equities         | EUR                          | Credit Suisse       | 1,178,324  | –   | 1,253,461  | 1,253,461  |
| Robeco QI Global<br>Momentum Equities         | EUR                          | Goldman Sachs       | 158,210  | 125,272   | 40,218   | 165,490  |
| Robeco QI Global<br>Momentum Equities         | EUR                          | Merrill Lynch       | 424,248  | 124,223   | 325,086  | 449,309  |
| Robeco QI Global<br>Momentum Equities         | EUR                          | UBS                 | 108,750  | –   | 116,690  | 116,690  |
| Robeco QI Global<br>Momentum Equities         | EUR                          | Wells Fargo         | 62,739   | 64,133  | –  | 64,133   |
| Robeco QI Emerging<br>Conservative Equities   | USD                          | Barclays            | 1,605,620  | –   | 1,728,843  | 1,728,843  |
| Robeco QI Emerging<br>Conservative Equities   | USD                          | Citi                | 796,219  | 1,240   | 837,719  | 838,959  |
| Robeco QI Emerging<br>Conservative Equities   | USD                          | Credit Suisse       | 18,619,611   | –   | 20,825,833   | 20,825,833   |
| Robeco QI Emerging<br>Conservative Equities   | USD                          | Deutsche Bank       | 2,594,982  | –   | 2,784,775  | 2,784,775  |

# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| <b>Sub-Fund</b>  | <b>Sub-Fund<br/>currency</b> | <b>Counterparty</b> | <b>Market value of<br/>securities on loan<br/>in Sub-Fund<br/>currency</b> | <b>Cash collateral in<br/>Sub-Fund<br/>currency</b> | <b>Non cash<br/>collateral in Sub-<br/>Fund currency</b> | <b>Total collateral in<br/>Sub-Fund<br/>currency</b> |
|--|------------------------------|---------------------|--|---|--|--|
| Robeco QI Emerging<br>Conservative Equities              | USD                          | Goldman Sachs       | 5,937,940  | 3,041,918   | 3,146,882  | 6,188,800  |
| Robeco QI Emerging<br>Conservative Equities              | USD                          | HSBC                | 3,286,007  | –   | 3,512,522  | 3,512,522  |
| Robeco QI Emerging<br>Conservative Equities              | USD                          | J.P. Morgan         | 11,080,635   | 19,445  | 12,197,795   | 12,217,240   |
| Robeco QI Emerging<br>Conservative Equities              | USD                          | Merrill Lynch       | 12,191,952   | 4,326,247   | 8,477,020  | 12,803,267   |
| Robeco QI Emerging<br>Conservative Equities              | USD                          | Morgan Stanley      | 28,430,709   | 9,716,972   | 20,627,873   | 30,344,845   |
| Robeco QI Emerging<br>Conservative Equities              | USD                          | Nomura              | 9,784,306  | –   | 11,306,752   | 11,306,752   |
| Robeco QI Emerging<br>Conservative Equities              | USD                          | Societe Generale    | 40,460   | –   | 42,601   | 42,601   |
| Robeco QI Emerging<br>Conservative Equities              | USD                          | UBS                 | 21,249,725   | –   | 22,809,463   | 22,809,463   |
| Robeco Emerging<br>Markets Smaller<br>Companies Equities | USD                          | Barclays            | 153,226  | –   | 161,875  | 161,875  |
| Robeco Emerging<br>Markets Smaller<br>Companies Equities | USD                          | BNP Paribas         | 110,467  | –   | 116,503  | 116,503  |
| Robeco Emerging<br>Markets Smaller<br>Companies Equities | USD                          | Credit Suisse       | 2,758,688  | –   | 3,013,948  | 3,013,948  |
| Robeco Emerging<br>Markets Smaller<br>Companies Equities | USD                          | Goldman Sachs       | 3,518,257  | 488,816   | 3,142,828  | 3,631,644  |
| Robeco Emerging<br>Markets Smaller<br>Companies Equities | USD                          | J.P. Morgan         | 80,390   | –   | 89,371   | 89,371   |
| Robeco Emerging<br>Markets Smaller<br>Companies Equities | USD                          | Merrill Lynch       | 201,389  | –   | 213,930  | 213,930  |
| Robeco Emerging<br>Markets Smaller<br>Companies Equities | USD                          | Morgan Stanley      | 331,334  | 349,725   | –  | 349,725  |
| Robeco Emerging<br>Markets Smaller<br>Companies Equities | USD                          | Nomura              | 1,649,017  | –   | 1,905,605  | 1,905,605  |
| Robeco QI Global<br>Value Equities                       | EUR                          | Barclays            | 3,720,909  | –   | 3,999,120  | 3,999,120  |
| Robeco QI Global<br>Value Equities                       | EUR                          | Citi                | 1,707,170  | –   | 1,803,801  | 1,803,801  |
| Robeco QI Global<br>Value Equities                       | EUR                          | Credit Suisse       | 2,407,372  | –   | 2,553,972  | 2,553,972  |
| Robeco QI Global<br>Value Equities                       | EUR                          | Deutsche Bank       | 716,665  | –   | 754,561  | 754,561  |
| Robeco QI Global<br>Value Equities                       | EUR                          | Goldman Sachs       | 1,472,204  | 1,512,147   | –  | 1,512,147  |
| Robeco QI Global<br>Value Equities                       | EUR                          | HSBC                | 696,909  | –   | 747,718  | 747,718  |
| Robeco QI Global<br>Value Equities                       | EUR                          | J.P. Morgan         | 1,344,953  | 65,359  | 1,415,355  | 1,480,714  |
| Robeco QI Global<br>Value Equities                       | EUR                          | Merrill Lynch       | 1,414,113  | 531,280   | 949,328  | 1,480,608  |
| Robeco QI Global<br>Value Equities                       | EUR                          | Societe Generale    | 122,870  | –   | 129,369  | 129,369  |
| Robeco QI Global<br>Value Equities                       | EUR                          | UBS                 | 2,233,069  | –   | 2,436,082  | 2,436,082  |

# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| Sub-Fund   | Sub-Fund<br>currency | Counterparty     | Market value of<br>securities on loan<br>in Sub-Fund<br>currency | Cash collateral in<br>Sub-Fund<br>currency | Non cash<br>collateral in Sub-<br>Fund currency | Total collateral in<br>Sub-Fund<br>currency |
|--|----------------------|------------------|--|--|---|---|
| Robeco QI Global<br>Value Equities                     | EUR                  | Wells Fargo      | 242,445  | 249,120                                    | –   | 249,120                                     |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities | EUR                  | Barclays         | 2,407,399  | –  | 2,587,155                                       | 2,587,155                                   |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities | EUR                  | Citi             | 1,387,550  | 82,167                                     | 1,390,909                                       | 1,473,076                                   |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities | EUR                  | Credit Suisse    | 7,185,654  | –  | 7,580,412                                       | 7,580,412                                   |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities | EUR                  | Deutsche Bank    | 20,000   | –  | 21,252  | 21,252                                      |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities | EUR                  | Goldman Sachs    | 1,580,141  | 1,641,731                                  | –   | 1,641,731                                   |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities | EUR                  | HSBC             | 112,157  | –  | 118,486   | 118,486                                     |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities | EUR                  | J.P. Morgan      | 697,667  | 321,296                                    | 410,269   | 731,565                                     |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities | EUR                  | Merrill Lynch    | 1,542,216  | 413,805                                    | 1,214,844                                       | 1,628,649                                   |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities | EUR                  | Morgan Stanley   | 373,234  | 134,397                                    | 263,749   | 398,146                                     |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities | EUR                  | Societe Generale | 90,006   | –  | 94,766  | 94,766                                      |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities | EUR                  | UBS              | 1,439,413  | –  | 1,564,090                                       | 1,564,090                                   |
| Robeco QI Global<br>Developed<br>Conservative Equities | EUR                  | Wells Fargo      | 428,359  | 438,086                                    | –   | 438,086                                     |
| Robeco QI Global<br>Developed<br>Conservative Equities | EUR                  | Barclays         | 959,444  | –  | 1,027,772                                       | 1,027,772                                   |
| Robeco QI Global<br>Developed<br>Conservative Equities | EUR                  | Citi             | 1,357,025  | 126,082                                    | 1,313,646                                       | 1,439,728                                   |
| Robeco QI Global<br>Developed<br>Conservative Equities | EUR                  | Credit Suisse    | 2,483,170  | –  | 2,632,784                                       | 2,632,784                                   |
| Robeco QI Global<br>Developed<br>Conservative Equities | EUR                  | Goldman Sachs    | 3,850,736  | 3,768,652                                  | 226,561   | 3,995,213                                   |
| Robeco QI Global<br>Developed<br>Conservative Equities | EUR                  | HSBC             | 234,811  | 239,521                                    | –   | 239,521                                     |
| Robeco QI Global<br>Developed<br>Conservative Equities | EUR                  | J.P. Morgan      | 2,200,013  | 427,298                                    | 1,991,031                                       | 2,418,329                                   |
| Robeco QI Global<br>Developed<br>Conservative Equities | EUR                  | Macquarie Bank   | 490,912  | –  | 520,842   | 520,842                                     |

## Notes to the financial statements as at 30 June 2021 (continued)

### 9. Securities lending (continued)

| <b>Sub-Fund</b>  | <b>Sub-Fund<br/>currency</b> | <b>Counterparty</b> | <b>Market value of<br/>securities on loan<br/>in Sub-Fund<br/>currency</b> | <b>Cash collateral in<br/>Sub-Fund<br/>currency</b> | <b>Non cash<br/>collateral in Sub-<br/>Fund currency</b> | <b>Total collateral in<br/>Sub-Fund<br/>currency</b> |
|--|------------------------------|---------------------|--|---|--|--|
| Robeco QI Global<br>Developed<br>Conservative Equities                   | EUR                          | Merrill Lynch       | 1,612,653  | 344,552   | 1,364,527  | 1,709,079  |
| Robeco QI Global<br>Developed<br>Conservative Equities                   | EUR                          | Morgan Stanley      | 1,282,713  | –   | 1,373,944  | 1,373,944  |
| Robeco QI Global<br>Developed<br>Conservative Equities                   | EUR                          | UBS                 | 659,378  | –   | 707,518  | 707,518  |
| Robeco QI Global<br>Developed<br>Conservative Equities                   | EUR                          | Wells Fargo         | 4,311  | 4,410   | –  | 4,410  |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | Barclays            | 836,410  | –   | 895,246  | 895,246  |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | BNP Paribas         | 350,354  | –   | 369,498  | 369,498  |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | Citi                | 199,663  | –   | 212,219  | 212,219  |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | Credit Suisse       | 1,000,189  | –   | 1,056,178  | 1,056,178  |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | Goldman Sachs       | 549,844  | 374,317   | 191,212  | 565,529  |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | HSBC                | 76,989   | 11,760  | 69,214   | 80,974   |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | J.P. Morgan         | 189,501  | 191,169   | 1,065  | 192,234  |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | Merrill Lynch       | 765,407  | 146,588   | 660,078  | 806,666  |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | Morgan Stanley      | 258,475  | 251,123   | 13,489   | 264,612  |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | Societe Generale    | 158,068  | –   | 166,429  | 166,429  |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | UBS                 | 483,595  | –   | 514,950  | 514,950  |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | Wells Fargo         | 673,739  | 688,738   | –  | 688,738  |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                          | Barclays            | 993,038  | 36,907  | 1,030,883  | 1,067,790  |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                          | BNP Paribas         | 72,183   | –   | 76,128   | 76,128   |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                          | Citi                | 246,365  | 3,632   | 256,127  | 259,759  |

# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| Sub-Fund   | Sub-Fund<br>currency | Counterparty   | Market value of<br>securities on loan<br>in Sub-Fund<br>currency | Cash collateral in<br>Sub-Fund<br>currency | Non cash<br>collateral in Sub-<br>Fund currency | Total collateral in<br>Sub-Fund<br>currency |
|--|----------------------|----------------|--|--|---|---|
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                  | Credit Suisse  | 1,137,187  | –  | 1,231,633                                       | 1,231,633                                   |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                  | Deutsche Bank  | 7,221  | –  | 7,675   | 7,675                                       |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                  | Goldman Sachs  | 293,717  | 96,164                                     | 209,051   | 305,215                                     |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                  | HSBC           | 77,346   | –  | 82,647  | 82,647                                      |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                  | J.P. Morgan    | 217,815  | –  | 237,684   | 237,684                                     |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                  | Merrill Lynch  | 1,431,389  | 445,535                                    | 1,064,445                                       | 1,509,980                                   |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                  | Morgan Stanley | 1,618,696  | 461,084                                    | 1,280,341                                       | 1,741,425                                   |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                  | Nomura         | 411,119  | –  | 472,087   | 472,087                                     |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                  | UBS            | 121,954  | –  | 131,306   | 131,306                                     |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                  | Wells Fargo    | 85,331   | 87,227                                     | –   | 87,227                                      |
| Robeco QI Global<br>Quality Equities                                     | EUR                  | Barclays       | 336,646  | –  | 361,453   | 361,453                                     |
| Robeco QI Global<br>Quality Equities                                     | EUR                  | Citi           | 416,406  | –  | 442,592   | 442,592                                     |
| Robeco QI Global<br>Quality Equities                                     | EUR                  | Credit Suisse  | 1,257,425  | –  | 1,343,859                                       | 1,343,859                                   |
| Robeco QI Global<br>Quality Equities                                     | EUR                  | Goldman Sachs  | 83,485   | 88,329                                     | –   | 88,329                                      |
| Robeco QI Global<br>Quality Equities                                     | EUR                  | HSBC           | 175,838  | –  | 185,405   | 185,405                                     |
| Robeco QI Global<br>Quality Equities                                     | EUR                  | J.P. Morgan    | 461,130  | 174,542                                    | 307,355   | 481,897                                     |
| Robeco QI Global<br>Quality Equities                                     | EUR                  | Merrill Lynch  | 565,453  | 301,323                                    | 292,032   | 593,355                                     |
| Robeco QI Global<br>Quality Equities                                     | EUR                  | Morgan Stanley | 376,882  | 277,580                                    | 112,826   | 390,406                                     |
| Robeco QI Global<br>Quality Equities                                     | EUR                  | Nomura         | 285,441  | –  | 329,856   | 329,856                                     |
| Robeco QI Global<br>Quality Equities                                     | EUR                  | UBS            | 430,101  | –  | 460,172   | 460,172                                     |
| Robeco QI Global<br>Quality Equities                                     | EUR                  | Wells Fargo    | 234,018  | 239,049                                    | –   | 239,049                                     |
| Robeco Capital Growth Funds 230  |                      |                |  |  |   |   |

# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| Sub-Fund   | Sub-Fund currency | Counterparty   | Market value of securities on loan in Sub-Fund currency | Cash collateral in Sub-Fund currency | Non cash collateral in Sub-Fund currency | Total collateral in Sub-Fund currency |
|--|-------------------|----------------|---|--------------------------------------|--|---------------------------------------|
| Robeco QI Global Developed Enhanced Index Equities | EUR               | Barclays       | 575,162   | –                                    | 615,662                                  | 615,662                               |
| Robeco QI Global Developed Enhanced Index Equities | EUR               | BNP Paribas    | 58,043  | –                                    | 61,214                                   | 61,214                                |
| Robeco QI Global Developed Enhanced Index Equities | EUR               | Citi           | 552,230   | –                                    | 585,668                                  | 585,668                               |
| Robeco QI Global Developed Enhanced Index Equities | EUR               | Credit Suisse  | 742,046   | –                                    | 782,047                                  | 782,047                               |
| Robeco QI Global Developed Enhanced Index Equities | EUR               | Deutsche Bank  | 18,668  | –                                    | 19,656                                   | 19,656                                |
| Robeco QI Global Developed Enhanced Index Equities | EUR               | Goldman Sachs  | 197,056   | 187,583                              | 17,270                                   | 204,853                               |
| Robeco QI Global Developed Enhanced Index Equities | EUR               | HSBC           | 1,342   | –                                    | 1,413                                    | 1,413                                 |
| Robeco QI Global Developed Enhanced Index Equities | EUR               | J.P. Morgan    | 290,267   | 35,654                               | 278,131                                  | 313,785                               |
| Robeco QI Global Developed Enhanced Index Equities | EUR               | Merrill Lynch  | 419,173   | 74,701                               | 367,429                                  | 442,130                               |
| Robeco QI Global Developed Enhanced Index Equities | EUR               | Morgan Stanley | 52,966  | –                                    | 56,752                                   | 56,752                                |
| Robeco QI Global Developed Enhanced Index Equities | EUR               | UBS            | 181,194   | –                                    | 194,764                                  | 194,764                               |
| Robeco QI Global Developed Enhanced Index Equities | EUR               | Wells Fargo    | 55,081  | 56,238                               | –  | 56,238                                |
| RobecoSAM Global SDG Equities                      | EUR               | Citi           | 2,199,330   | –                                    | 2,328,790                                | 2,328,790                             |
| RobecoSAM Global SDG Equities                      | EUR               | J.P. Morgan    | 541,635   | –                                    | 578,176                                  | 578,176                               |
| RobecoSAM Global SDG Equities                      | EUR               | Merrill Lynch  | 420,254   | 345,452                              | 86,738                                   | 432,190                               |
| RobecoSAM Global SDG Equities                      | EUR               | Morgan Stanley | 1,058,436   | 22,982                               | 1,110,860                                | 1,133,842                             |
| RobecoSAM Global SDG Equities                      | EUR               | UBS            | 427,190   | –                                    | 454,847                                  | 454,847                               |
| Robeco Asia-Pacific Equities                       | EUR               | Barclays       | 12,720,464  | –                                    | 13,490,599                               | 13,490,599                            |
| Robeco Asia-Pacific Equities                       | EUR               | Citi           | 198,486   | –                                    | 210,968                                  | 210,968                               |
| Robeco Asia-Pacific Equities                       | EUR               | Credit Suisse  | 2,946,637   | –                                    | 3,179,561                                | 3,179,561                             |
| Robeco Asia-Pacific Equities                       | EUR               | Goldman Sachs  | 2,013,049   | –                                    | 2,421,592                                | 2,421,592                             |
| Robeco Asia-Pacific Equities                       | EUR               | J.P. Morgan    | 3,889,160   | 382,993                              | 3,715,359                                | 4,098,352                             |
| Robeco Asia-Pacific Equities                       | EUR               | Merrill Lynch  | 3,692,833   | –                                    | 3,922,799                                | 3,922,799                             |
| Robeco Asia-Pacific Equities                       | EUR               | Morgan Stanley | 2,498,417   | 118,803                              | 2,553,151                                | 2,671,954                             |
| Robeco Asia-Pacific Equities                       | EUR               | Nomura         | 446,657   | –                                    | 516,157                                  | 516,157                               |

# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| Sub-Fund                                      | Sub-Fund<br>currency | Counterparty                     | Market value of<br>securities on loan<br>in Sub-Fund<br>currency | Cash collateral in<br>Sub-Fund<br>currency | Non cash<br>collateral in Sub-<br>Fund currency | Total collateral in<br>Sub-Fund<br>currency |
|---|----------------------|----------------------------------|--|--|---|---|
| Robeco Asia-Pacific<br>Equities               | EUR                  | UBS                              | 5,718,966  | 1,294,172                                  | 4,766,917                                       | 6,061,089                                   |
| Robeco Sustainable<br>European Stars Equities | EUR                  | Citi                             | 11,922,711   | –  | 12,563,842                                      | 12,563,842                                  |
| Robeco Sustainable<br>European Stars Equities | EUR                  | Credit Suisse                    | 2,075,502  | –  | 2,242,802                                       | 2,242,802                                   |
| Robeco Sustainable<br>European Stars Equities | EUR                  | Goldman Sachs                    | 8,702,462  | 8,863,108                                  | 14,716  | 8,877,824                                   |
| Robeco Sustainable<br>European Stars Equities | EUR                  | Merrill Lynch                    | 4,591,980  | 1,013,971                                  | 3,857,689                                       | 4,871,660                                   |
| Robeco Sustainable<br>European Stars Equities | EUR                  | Morgan Stanley                   | 29,487,745   | –  | 31,585,010                                      | 31,585,010                                  |
| Robeco QI European<br>Conservative Equities   | EUR                  | Barclays                         | 16,499,353   | –  | 17,585,355                                      | 17,585,355                                  |
| Robeco QI European<br>Conservative Equities   | EUR                  | BNP Paribas                      | 378,127  | –  | 398,790   | 398,790                                     |
| Robeco QI European<br>Conservative Equities   | EUR                  | Citi                             | 10,887,709   | –  | 11,569,563                                      | 11,569,563                                  |
| Robeco QI European<br>Conservative Equities   | EUR                  | Credit Suisse                    | 412,285  | –  | 451,044   | 451,044                                     |
| Robeco QI European<br>Conservative Equities   | EUR                  | Goldman Sachs                    | 32,240,164   | 32,231,651                                 | 1,141,190                                       | 33,372,841                                  |
| Robeco QI European<br>Conservative Equities   | EUR                  | HSBC                             | 5,970,423  | –  | 6,287,508                                       | 6,287,508                                   |
| Robeco QI European<br>Conservative Equities   | EUR                  | J.P. Morgan                      | 4,083,368  | 112,857                                    | 4,240,745                                       | 4,353,602                                   |
| Robeco QI European<br>Conservative Equities   | EUR                  | Merrill Lynch                    | 25,338,150   | 9,945,053                                  | 16,712,840                                      | 26,657,893                                  |
| Robeco QI European<br>Conservative Equities   | EUR                  | Morgan Stanley                   | 9,691,025  | 80,509                                     | 10,299,462                                      | 10,379,971                                  |
| Robeco QI European<br>Conservative Equities   | EUR                  | UBS                              | 3,380,389  | –  | 3,605,386                                       | 3,605,386                                   |
| Robeco QI US<br>Conservative Equities         | USD                  | Barclays                         | 2,382,952  | –  | 2,568,612                                       | 2,568,612                                   |
| Robeco QI US<br>Conservative Equities         | USD                  | Citi                             | 576,505  | –  | 612,759   | 612,759                                     |
| Robeco QI US<br>Conservative Equities         | USD                  | Credit Suisse                    | 2,550,720  | –  | 2,687,147                                       | 2,687,147                                   |
| Robeco QI US<br>Conservative Equities         | USD                  | Goldman Sachs                    | 486,153  | 506,537                                    | –   | 506,537                                     |
| Robeco QI US<br>Conservative Equities         | USD                  | UBS                              | 310,788  | –  | 345,334   | 345,334                                     |
| Robeco QI US<br>Conservative Equities         | USD                  | Wells Fargo                      | 121,250  | 124,182                                    | –   | 124,182                                     |
| Robeco BP US<br>Premium Equities              | USD                  | Barclays                         | 60,219,117   | –  | 64,910,895                                      | 64,910,895                                  |
| Robeco BP US<br>Premium Equities              | USD                  | Credit Suisse                    | 53,139,839   | –  | 55,981,726                                      | 55,981,726                                  |
| Robeco BP US<br>Premium Equities              | USD                  | HSBC                             | 2,896,436  | 2,962,182                                  | –   | 2,962,182                                   |
| Robeco BP US<br>Premium Equities              | USD                  | Merrill Lynch                    | 302,311  | –  | 320,708   | 320,708                                     |
| Robeco BP US<br>Premium Equities              | USD                  | Morgan Stanley                   | 316,126  | 322,732                                    | –   | 322,732                                     |
| Robeco BP US<br>Premium Equities              | USD                  | Skandinaviska<br>Enskilda Banken |  |  |   |   |
| Robeco BP US<br>Premium Equities              | USD                  | AB                               | 1,205,932  | 1,230,238                                  | –   | 1,230,238                                   |
| Robeco BP US<br>Premium Equities              | USD                  | UBS                              | 25,079,273   | 5,943,454                                  | 20,676,608                                      | 26,620,062                                  |
| Robeco BP US<br>Premium Equities              | USD                  | Wells Fargo                      | 7,379,742  | 7,546,189                                  | –   | 7,546,189                                   |



# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| <b>Sub-Fund</b>  | <b>Sub-Fund<br/>currency</b> | <b>Counterparty</b> | <b>Market value of<br/>securities on loan<br/>in Sub-Fund<br/>currency</b> | <b>Cash collateral in<br/>Sub-Fund<br/>currency</b> | <b>Non cash<br/>collateral in Sub-<br/>Fund currency</b> | <b>Total collateral in<br/>Sub-Fund<br/>currency</b> |
|--|------------------------------|---------------------|--|---|--|--|
| Robeco Chinese<br>Equities                                 | EUR                          | Credit Suisse       | 2,460,051  | –   | 2,806,544  | 2,806,544  |
| Robeco Chinese<br>Equities                                 | EUR                          | Deutsche Bank       | 20,139   | –   | 21,227   | 21,227   |
| Robeco Chinese<br>Equities                                 | EUR                          | J.P. Morgan         | 4,897,637  | –   | 5,173,990  | 5,173,990  |
| Robeco Chinese<br>Equities                                 | EUR                          | UBS                 | 98,572   | –   | 114,452  | 114,452  |
| Robeco Chinese<br>Equities                                 | EUR                          | Goldman Sachs       | 5,990,056  | –   | 6,267,604  | 6,267,604  |
| Robeco Chinese<br>Equities                                 | EUR                          | Morgan Stanley      | 5,790,007  | 2,065,010   | 4,100,824  | 6,165,834  |
| Robeco Chinese<br>Equities                                 | EUR                          | Merrill Lynch       | 14,855,459   | 12,514,216  | 2,783,945  | 15,298,161   |
| Robeco Chinese<br>Equities                                 | EUR                          | Citi                | 4,042,943  | –   | 4,267,797  | 4,267,797  |
| Robeco Chinese<br>Equities                                 | EUR                          | Wells Fargo         | 55,483   | 56,598  | –  | 56,598   |
| Robeco Asian Stars<br>Equities                             | USD                          | Credit Suisse       | 151,240  | –   | 172,721  | 172,721  |
| Robeco Asian Stars<br>Equities                             | USD                          | Goldman Sachs       | 223,780  | –   | 232,106  | 232,106  |
| Robeco Asian Stars<br>Equities                             | USD                          | Merrill Lynch       | 288,316  | –   | 311,667  | 311,667  |
| Robeco Asian Stars<br>Equities                             | USD                          | Citi                | 221,912  | –   | 235,094  | 235,094  |
| Robeco BP US Large<br>Cap Equities                         | USD                          | Barclays            | 14,157,544   | 988,922   | 14,215,830   | 15,204,752   |
| Robeco BP US Large<br>Cap Equities                         | USD                          | Credit Suisse       | 8,976,038  | –   | 9,458,599  | 9,458,599  |
| Robeco BP US Large<br>Cap Equities                         | USD                          | Merrill Lynch       | 125,871  | –   | 133,531  | 133,531  |
| Robeco BP US Large<br>Cap Equities                         | USD                          | Wells Fargo         | 3,273,970  | 3,342,163   | –  | 3,342,163  |
| Robeco BP US Select<br>Opportunities Equities              | USD                          | Barclays            | 7,762,263  | –   | 8,367,034  | 8,367,034  |
| Robeco BP US Select<br>Opportunities Equities              | USD                          | Credit Suisse       | 25,772,694   | –   | 27,151,003   | 27,151,003   |
| Robeco BP US Select<br>Opportunities Equities              | USD                          | Merrill Lynch       | 2,555,723  | 2,131,361   | 494,817  | 2,626,178  |
| Robeco BP US Select<br>Opportunities Equities              | USD                          | Morgan Stanley      | 8,645,764  | 8,825,985   | –  | 8,825,985  |
| Robeco BP US Select<br>Opportunities Equities              | USD                          | UBS                 | 10,286,968   | –   | 10,974,561   | 10,974,561   |
| Robeco BP US Select<br>Opportunities Equities              | USD                          | Wells Fargo         | 7,513,482  | 7,672,727   | –  | 7,672,727  |
| Robeco QI Continental<br>European Conservative<br>Equities | EUR                          | Barclays            | 52,663   | –   | 56,129   | 56,129   |
| Robeco QI Continental<br>European Conservative<br>Equities | EUR                          | Citi                | 69,076   | –   | 73,420   | 73,420   |
| Robeco QI Continental<br>European Conservative<br>Equities | EUR                          | Goldman Sachs       | 115,667  | 96,532  | 23,642   | 120,174  |
| Robeco QI Continental<br>European Conservative<br>Equities | EUR                          | HSBC                | 30,484   | –   | 32,103   | 32,103   |
| Robeco QI Continental<br>European Conservative<br>Equities | EUR                          | J.P. Morgan         | 43,201   | –   | 46,115   | 46,115   |

# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| Sub-Fund   | Sub-Fund currency | Counterparty   | Market value of securities on loan in Sub-Fund currency | Cash collateral in Sub-Fund currency | Non cash collateral in Sub-Fund currency | Total collateral in Sub-Fund currency |
|--|-------------------|----------------|---|--------------------------------------|--|---------------------------------------|
| Robeco QI Continental European Conservative Equities | EUR               | Merrill Lynch  | 380,998   | 54,459                               | 349,636                                  | 404,095                               |
| Robeco QI Continental European Conservative Equities | EUR               | Morgan Stanley | 66,278  | 2,731                                | 68,146                                   | 70,877                                |
| Robeco QI Continental European Conservative Equities | EUR               | UBS            | 29,786  | –                                    | 31,776                                   | 31,776                                |
| Robeco QI Chinese A-share Active Equities            | CNH               | Citi           | 2,226,281   | –                                    | 2,366,283                                | 2,366,283                             |
| Robeco QI Chinese A-share Active Equities            | CNH               | Merrill Lynch  | 2,069,306   | –                                    | 2,198,169                                | 2,198,169                             |
| Robeco QI Chinese A-share Active Equities            | CNH               | Morgan Stanley | 517,326   | –                                    | 554,120                                  | 554,120                               |
| Robeco QI Chinese A-share Conservative Equities      | CNH               | Citi           | 600,674   | –                                    | 638,448                                  | 638,448                               |
| Robeco QI US Enhanced Index Equities                 | USD               | Barclays       | 32,776  | –                                    | 34,372                                   | 34,372                                |
| Robeco QI US Enhanced Index Equities                 | USD               | Credit Suisse  | 751,837   | –                                    | 792,045                                  | 792,045                               |
| Robeco QI US Enhanced Index Equities                 | USD               | Goldman Sachs  | 17,933  | 18,453                               | –  | 18,453                                |
| Robeco QI US Enhanced Index Equities                 | USD               | Merrill Lynch  | 207,811   | 66,780                               | 151,028                                  | 217,808                               |
| Robeco QI US Enhanced Index Equities                 | USD               | Morgan Stanley | 4,780   | 4,880                                | –  | 4,880                                 |
| Robeco QI US Enhanced Index Equities                 | USD               | UBS            | 7,752   | 6,108                                | 1,902                                    | 8,010                                 |
| Robeco QI European Enhanced Index Equities           | EUR               | Barclays       | 16,072  | –                                    | 17,130                                   | 17,130                                |
| Robeco QI European Enhanced Index Equities           | EUR               | BNP Paribas    | 25,074  | –                                    | 26,444                                   | 26,444                                |
| Robeco QI European Enhanced Index Equities           | EUR               | Citi           | 70,190  | –                                    | 74,521                                   | 74,521                                |
| Robeco QI European Enhanced Index Equities           | EUR               | Deutsche Bank  | 239   | –                                    | 257                                      | 257                                   |
| Robeco QI European Enhanced Index Equities           | EUR               | Goldman Sachs  | 79,172  | 80,813                               | –  | 80,813                                |
| Robeco QI European Enhanced Index Equities           | EUR               | HSBC           | 568   | –                                    | 598                                      | 598                                   |
| Robeco QI European Enhanced Index Equities           | EUR               | J.P. Morgan    | 23,589  | 1,838                                | 23,145                                   | 24,983                                |
| Robeco QI European Enhanced Index Equities           | EUR               | Merrill Lynch  | 17,062  | 2,656                                | 15,437                                   | 18,093                                |

# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| Sub-Fund   | Sub-Fund<br>currency | Counterparty   | Market value of<br>securities on loan<br>in Sub-Fund<br>currency | Cash collateral in<br>Sub-Fund<br>currency | Non cash<br>collateral in Sub-<br>Fund currency | Total collateral in<br>Sub-Fund<br>currency |
|--|----------------------|----------------|--|--|---|---|
| Robeco QI European<br>Enhanced Index<br>Equities | EUR                  | Morgan Stanley | 993  | –  | 1,067   | 1,067                                       |
| Robeco QI European<br>Enhanced Index<br>Equities | EUR                  | UBS            | 359  | –  | 383   | 383   |
| Robeco New World<br>Financials                   | EUR                  | Barclays       | 1,421,479  | –  | 1,515,042                                       | 1,515,042                                   |
| Robeco New World<br>Financials                   | EUR                  | Credit Suisse  | 8,179,786  | –  | 8,617,236                                       | 8,617,236                                   |
| Robeco New World<br>Financials                   | EUR                  | Goldman Sachs  | 24,204,177   | 10,655,848                                 | 14,289,245                                      | 24,945,093                                  |
| Robeco New World<br>Financials                   | EUR                  | Merrill Lynch  | 16,706,837   | 15,474,335                                 | 1,657,750                                       | 17,132,085                                  |
| Robeco New World<br>Financials                   | EUR                  | Morgan Stanley | 3,403,950  | 2,917,199                                  | 646,418   | 3,563,617                                   |
| Robeco New World<br>Financials                   | EUR                  | Wells Fargo    | 73,674   | 76,439                                     | –   | 76,439                                      |
| Robeco Sustainable<br>Property Equities          | EUR                  | Barclays       | 15,985,279   | –  | 17,137,722                                      | 17,137,722                                  |
| Robeco Sustainable<br>Property Equities          | EUR                  | BNP Paribas    | 12,750,140   | –  | 13,446,866                                      | 13,446,866                                  |
| Robeco Sustainable<br>Property Equities          | EUR                  | Citi           | 121,679  | –  | 129,071   | 129,071                                     |
| Robeco Sustainable<br>Property Equities          | EUR                  | Credit Suisse  | 1,199,181  | –  | 1,281,071                                       | 1,281,071                                   |
| Robeco Sustainable<br>Property Equities          | EUR                  | Goldman Sachs  | 4,962,911  | 5,221,328                                  | –   | 5,221,328                                   |
| Robeco Sustainable<br>Property Equities          | EUR                  | HSBC           | 671,060  | –  | 706,699   | 706,699                                     |
| Robeco Sustainable<br>Property Equities          | EUR                  | J.P. Morgan    | 2,566,512  | 1,707,196                                  | 1,005,836                                       | 2,713,032                                   |
| Robeco Sustainable<br>Property Equities          | EUR                  | Merrill Lynch  | 6,942,823  | –  | 7,371,282                                       | 7,371,282                                   |
| Robeco Sustainable<br>Property Equities          | EUR                  | Morgan Stanley | 12,200,075   | 10,180,362                                 | 2,380,684                                       | 12,561,046                                  |
| Robeco Sustainable<br>Property Equities          | EUR                  | UBS            | 2,052,371  | –  | 2,176,733                                       | 2,176,733                                   |
| Robeco Sustainable<br>Property Equities          | EUR                  | Wells Fargo    | 149,690  | 152,758                                    | –   | 152,758                                     |
| Robeco Global<br>Consumer Trends                 | EUR                  | Barclays       | 168,062,307  | –  | 180,686,878                                     | 180,686,878                                 |
| Robeco Global<br>Consumer Trends                 | EUR                  | Credit Suisse  | 31,082,571   | –  | 32,828,552                                      | 32,828,552                                  |
| Robeco Global<br>Consumer Trends                 | EUR                  | Deutsche Bank  | 1,189,488  | –  | 1,276,486                                       | 1,276,486                                   |
| Robeco Global<br>Consumer Trends                 | EUR                  | J.P. Morgan    | 2,452,438  | –  | 2,617,890                                       | 2,617,890                                   |
| Robeco Global<br>Consumer Trends                 | EUR                  | Merrill Lynch  | 20,484,170   | –  | 21,759,061                                      | 21,759,061                                  |
| Robeco Global<br>Consumer Trends                 | EUR                  | Morgan Stanley | 36,266,835   | 37,095,108                                 | –   | 37,095,108                                  |
| Robeco Global<br>Consumer Trends                 | EUR                  | Wells Fargo    | 5,305,701  | 5,426,874                                  | –   | 5,426,874                                   |
| Robeco MegaTrends                                | EUR                  | Barclays       | 839,358  | –  | 904,754   | 904,754                                     |
| Robeco MegaTrends                                | EUR                  | Credit Suisse  | 598,731  | –  | 630,751   | 630,751                                     |
| Robeco MegaTrends                                | EUR                  | Deutsche Bank  | 878  | –  | 942   | 942   |
| Robeco MegaTrends                                | EUR                  | Goldman Sachs  | 178,785  | 182,439                                    | –   | 182,439                                     |
| Robeco MegaTrends                                | EUR                  | Merrill Lynch  | 1,383,274  | 1,411,104                                  | –   | 1,411,104                                   |
| Robeco MegaTrends                                | EUR                  | Morgan Stanley | 290,640  | 65,758                                     | 245,549   | 311,307                                     |
| Robeco MegaTrends                                | EUR                  | UBS            | 432,192  | –  | 461,080   | 461,080                                     |
| Robeco MegaTrends                                | EUR                  | Wells Fargo    | 494,535  | 504,540                                    | –   | 504,540                                     |
| Robeco Capital Growth Funds                      | 235                  |                |  |  |   |   |

# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| Sub-Fund                               | Sub-Fund<br>currency | Counterparty                                       | Market value of<br>securities on loan<br>in Sub-Fund<br>currency | Cash collateral in<br>Sub-Fund<br>currency | Non cash<br>collateral in Sub-<br>Fund currency | Total collateral in<br>Sub-Fund<br>currency |
|--|----------------------|--|--|--|---|---|
| Robeco Digital<br>Innovations          | EUR                  | Citi   | 1,102,209  | –  | 1,161,479                                       | 1,161,479                                   |
| Robeco Digital<br>Innovations          | EUR                  | Credit Suisse                                      | 281,526  | –  | 296,582   | 296,582                                     |
| Robeco Digital<br>Innovations          | EUR                  | Goldman Sachs                                      | 95,777   | –  | 98,490  | 98,490                                      |
| Robeco Digital<br>Innovations          | EUR                  | J.P. Morgan  | 116,050  | –  | 123,879   | 123,879                                     |
| Robeco Digital<br>Innovations          | EUR                  | Merrill Lynch                                      | 1,511,612  | 2,181                                      | 1,603,541                                       | 1,605,722                                   |
| Robeco Digital<br>Innovations          | EUR                  | UBS  | 367,146  | –  | 393,951   | 393,951                                     |
| Robeco Digital<br>Innovations          | EUR                  | Wells Fargo  | 115,630  | 118,061                                    | –   | 118,061                                     |
| Robeco FinTech                         | EUR                  | Barclays   | 34,702,729   | 34,965                                     | 37,240,533                                      | 37,275,498                                  |
| Robeco FinTech                         | EUR                  | Citi   | 1,136,023  | –  | 1,196,952                                       | 1,196,952                                   |
| Robeco FinTech                         | EUR                  | Credit Suisse                                      | 26,041,562   | –  | 27,434,250                                      | 27,434,250                                  |
| Robeco FinTech                         | EUR                  | Goldman Sachs                                      | 28,697,046   | 1,358,096                                  | 28,148,717                                      | 29,506,813                                  |
| Robeco FinTech                         | EUR                  | J.P. Morgan  | 3,028,965  | –  | 3,233,311                                       | 3,233,311                                   |
| Robeco FinTech                         | EUR                  | Merrill Lynch                                      | 10,309,638   | 9,590,457                                  | 1,008,478                                       | 10,598,935                                  |
| Robeco FinTech                         | EUR                  | Morgan Stanley<br>Skandinaviska<br>Enskilda Banken | 10,807,924   | 11,267,967                                 | –   | 11,267,967                                  |
| Robeco FinTech                         | EUR                  | AB   | 342,581  | 349,436                                    | –   | 349,436                                     |
| Robeco FinTech                         | EUR                  | Societe Generale                                   | 460,552  | –  | 484,912   | 484,912                                     |
| Robeco FinTech                         | EUR                  | UBS  | 1,933,978  | –  | 2,059,015                                       | 2,059,015                                   |
| Robeco FinTech                         | EUR                  | Wells Fargo  | 124,257  | 126,943                                    | –   | 126,943                                     |
| RobecoSAM Circular<br>Economy Equities | EUR                  | Citi   | 151,800  | –  | 159,942   | 159,942                                     |
| RobecoSAM Circular<br>Economy Equities | EUR                  | Credit Suisse                                      | 576,918  | 606,112                                    | –   | 606,112                                     |
| RobecoSAM Circular<br>Economy Equities | EUR                  | Merrill Lynch                                      | 3,738,798  | 1,601,275                                  | 2,346,758                                       | 3,948,033                                   |
| RobecoSAM Smart<br>Energy Equities     | EUR                  | Bank of Nova<br>Scotia                             | 33,785,681   | –  | 35,536,878                                      | 35,536,878                                  |
| RobecoSAM Smart<br>Energy Equities     | EUR                  | Citi   | 5,266,882  | –  | 5,564,307                                       | 5,564,307                                   |
| RobecoSAM Smart<br>Energy Equities     | EUR                  | Credit Suisse                                      | 3,165,785  | –  | 3,395,063                                       | 3,395,063                                   |
| RobecoSAM Smart<br>Energy Equities     | EUR                  | J.P. Morgan  | 68,485,588   | 15,343,856                                 | 56,924,502                                      | 72,268,358                                  |
| RobecoSAM Smart<br>Energy Equities     | EUR                  | Merrill Lynch                                      | 31,499,023   | 1,938,770                                  | 31,486,053                                      | 33,424,823                                  |
| RobecoSAM Smart<br>Energy Equities     | EUR                  | Morgan Stanley                                     | 52,380,652   | 81,842                                     | 55,752,961                                      | 55,834,803                                  |
| RobecoSAM Smart<br>Energy Equities     | EUR                  | UBS  | 19,259,203   | –  | 20,506,541                                      | 20,506,541                                  |
| RobecoSAM Smart<br>Materials Equities  | EUR                  | Bank of Nova<br>Scotia                             | 1,774,145  | –  | 1,933,764                                       | 1,933,764                                   |
| RobecoSAM Smart<br>Materials Equities  | EUR                  | Citi   | 45,890,479   | –  | 48,776,349                                      | 48,776,349                                  |
| RobecoSAM Smart<br>Materials Equities  | EUR                  | Credit Suisse                                      | 1,954,640  | –  | 2,059,174                                       | 2,059,174                                   |
| RobecoSAM Smart<br>Materials Equities  | EUR                  | J.P. Morgan  | 5,052,539  | –  | 5,412,679                                       | 5,412,679                                   |
| RobecoSAM Smart<br>Materials Equities  | EUR                  | Merrill Lynch                                      | 19,571,508   | 4,270,736                                  | 16,362,568                                      | 20,633,304                                  |
| RobecoSAM Smart<br>Materials Equities  | EUR                  | Morgan Stanley                                     | 1,067,908  | 826,450                                    | 304,003   | 1,130,453                                   |
| RobecoSAM Smart<br>Materials Equities  | EUR                  | UBS  | 27,508,806   | 39,207                                     | 29,364,721                                      | 29,403,928                                  |

# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| Sub-Fund   | Sub-Fund<br>currency | Counterparty           | Market value of<br>securities on loan<br>in Sub-Fund<br>currency | Cash collateral in<br>Sub-Fund<br>currency | Non cash<br>collateral in Sub-<br>Fund currency | Total collateral in<br>Sub-Fund<br>currency |
|--|----------------------|------------------------|--|--|---|---|
| RobecoSAM Smart<br>Mobility Equities                   | EUR                  | Bank of Nova<br>Scotia | 5,874,298  | –  | 6,193,683                                       | 6,193,683                                   |
| RobecoSAM Smart<br>Mobility Equities                   | EUR                  | Citi                   | 27,009,409   | –  | 28,707,503                                      | 28,707,503                                  |
| RobecoSAM Smart<br>Mobility Equities                   | EUR                  | J.P. Morgan            | 26,663,067   | 6,029,402                                  | 22,290,255                                      | 28,319,657                                  |
| RobecoSAM Smart<br>Mobility Equities                   | EUR                  | Merrill Lynch          | 13,760,674   | 564,612                                    | 14,020,875                                      | 14,585,487                                  |
| RobecoSAM Smart<br>Mobility Equities                   | EUR                  | Morgan Stanley         | 3,406,288  | 163,598                                    | 3,520,831                                       | 3,684,429                                   |
| RobecoSAM Smart<br>Mobility Equities                   | EUR                  | UBS                    | 13,607,862   | –  | 14,457,932                                      | 14,457,932                                  |
| RobecoSAM<br>Sustainable Healthy<br>Living Equities    | EUR                  | Citi                   | 111,360  | –  | 117,333   | 117,333                                     |
| RobecoSAM<br>Sustainable Healthy<br>Living Equities    | EUR                  | Credit Suisse          | 4,401,336  | –  | 4,636,717                                       | 4,636,717                                   |
| RobecoSAM<br>Sustainable Healthy<br>Living Equities    | EUR                  | UBS                    | 5,752,419  | –  | 6,135,496                                       | 6,135,496                                   |
| RobecoSAM<br>Sustainable Water<br>Equities             | EUR                  | Citi                   | 34,644   | –  | 36,507  | 36,507                                      |
| RobecoSAM<br>Sustainable Water<br>Equities             | EUR                  | Credit Suisse          | 6,096,138  | –  | 6,430,093                                       | 6,430,093                                   |
| RobecoSAM<br>Sustainable Water<br>Equities             | EUR                  | J.P. Morgan            | 957,526  | –  | 1,022,125                                       | 1,022,125                                   |
| RobecoSAM<br>Sustainable Water<br>Equities             | EUR                  | Merrill Lynch          | 3,165,640  | 293,975                                    | 3,058,558                                       | 3,352,533                                   |
| RobecoSAM<br>Sustainable Water<br>Equities             | EUR                  | Morgan Stanley         | 1,745,520  | –  | 1,869,667                                       | 1,869,667                                   |
| RobecoSAM<br>Sustainable Water<br>Equities             | EUR                  | UBS                    | 3,097,637  | –  | 3,309,170                                       | 3,309,170                                   |
| RobecoSAM Global<br>Gender Equality Impact<br>Equities | EUR                  | Merrill Lynch          | 1,657,645  | 1,051,726                                  | 697,669   | 1,749,395                                   |
| Robeco High Yield<br>Bonds                             | EUR                  | Barclays               | 270,382,554  | 47,875,713                                 | 224,745,685                                     | 272,621,398                                 |
| Robeco High Yield<br>Bonds                             | EUR                  | BNP Paribas            | 45,773,560   | 11,286,028                                 | 35,650,601                                      | 46,936,629                                  |
| Robeco High Yield<br>Bonds                             | EUR                  | Citi                   | 22,805,782   | –  | 23,293,091                                      | 23,293,091                                  |
| Robeco High Yield<br>Bonds                             | EUR                  | Credit Suisse          | 43,113,747   | 5,454,610                                  | 40,203,809                                      | 45,658,419                                  |
| Robeco High Yield<br>Bonds                             | EUR                  | Deutsche Bank          | 32,314,504   | –  | 33,026,112                                      | 33,026,112                                  |
| Robeco High Yield<br>Bonds                             | EUR                  | Goldman Sachs          | 68,236,141   | 60,830,999                                 | 8,918,680                                       | 69,749,679                                  |
| Robeco High Yield<br>Bonds                             | EUR                  | HSBC                   | 13,434,470   | –  | 13,704,473                                      | 13,704,473                                  |
| Robeco High Yield<br>Bonds                             | EUR                  | J.P. Morgan            | 62,945,703   | 14,984,205                                 | 50,275,970                                      | 65,260,175                                  |
| Robeco High Yield<br>Bonds                             | EUR                  | Merrill Lynch          | 4,023,299  | 4,104,338                                  | –   | 4,104,338                                   |
| Robeco High Yield<br>Bonds                             | EUR                  | Morgan Stanley         | 28,862,814   | 29,399,378                                 | –   | 29,399,378                                  |

# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| Sub-Fund                                  | Sub-Fund<br>currency | Counterparty                           | Market value of<br>securities on loan<br>in Sub-Fund<br>currency | Cash collateral in<br>Sub-Fund<br>currency | Non cash<br>collateral in Sub-<br>Fund currency | Total collateral in<br>Sub-Fund<br>currency |
|---|----------------------|--|--|--|---|---|
| Robeco High Yield<br>Bonds                | EUR                  | Nomura                                 | 2,772,945  | –  | 2,947,892                                       | 2,947,892                                   |
| Robeco High Yield<br>Bonds                | EUR                  | Societe Generale                       | 6,894,668  | 987,100                                    | 6,105,643                                       | 7,092,743                                   |
| Robeco High Yield<br>Bonds                | EUR                  | UBS                                    | 2,213,742  | –  | 2,361,164                                       | 2,361,164                                   |
| Robeco High Yield<br>Bonds                | EUR                  | Wells Fargo<br>Zurcher<br>Kantonalbank | 8,046,209  | 8,222,590                                  | –   | 8,222,590                                   |
| Robeco High Yield<br>Bonds                | EUR                  | Kantonalbank                           | 6,161,757  | –  | 6,851,519                                       | 6,851,519                                   |
| Robeco Global Credits                     | EUR                  | Barclays                               | 51,871,331   | 4,713,471                                  | 47,704,460                                      | 52,417,931                                  |
| Robeco Global Credits                     | EUR                  | BNP Paribas                            | 11,833,061   | 421,565                                    | 11,912,061                                      | 12,333,626                                  |
| Robeco Global Credits                     | EUR                  | Citi                                   | 14,810,389   | –  | 15,118,350                                      | 15,118,350                                  |
| Robeco Global Credits                     | EUR                  | Credit Suisse                          | 2,644,626  | 2,680,866                                  | –   | 2,680,866                                   |
| Robeco Global Credits                     | EUR                  | Deutsche Bank                          | 652,493  | –  | 685,856   | 685,856                                     |
| Robeco Global Credits                     | EUR                  | Goldman Sachs                          | 14,165,229   | 8,484,689                                  | 6,011,838                                       | 14,496,527                                  |
| Robeco Global Credits                     | EUR                  | J.P. Morgan                            | 6,187,493  | –  | 6,345,607                                       | 6,345,607                                   |
| Robeco Global Credits                     | EUR                  | Merrill Lynch                          | 978,357  | 998,118                                    | –   | 998,118                                     |
| Robeco Global Credits                     | EUR                  | Morgan Stanley                         | 5,943,621  | 6,050,716                                  | –   | 6,050,716                                   |
| Robeco Global Credits                     | EUR                  | Nomura                                 | 1,407,435  | –  | 1,502,377                                       | 1,502,377                                   |
| Robeco Global Credits                     | EUR                  | Societe Generale                       | 1,276,823  | –  | 1,310,035                                       | 1,310,035                                   |
| Robeco Global Credits                     | EUR                  | Wells Fargo                            | 7,523,011  | 7,678,557                                  | –   | 7,678,557                                   |
| Robeco QI Dynamic<br>High Yield           | EUR                  | Bank of Nova<br>Scotia                 | 10,445,635   | –  | 10,997,465                                      | 10,997,465                                  |
| Robeco QI Dynamic<br>High Yield           | EUR                  | Citi                                   | 7,674,895  | –  | 8,050,218                                       | 8,050,218                                   |
| Robeco QI Dynamic<br>High Yield           | EUR                  | J.P. Morgan                            | 4,390,881  | –  | 4,509,964                                       | 4,509,964                                   |
| Robeco QI Dynamic<br>High Yield           | EUR                  | Merrill Lynch                          | 13,850,075   | 5,163,847                                  | 9,192,771                                       | 14,356,618                                  |
| Robeco QI Dynamic<br>High Yield           | EUR                  | Societe Generale                       | 1,448,979  | –  | 1,500,615                                       | 1,500,615                                   |
| Robeco QI Global<br>Multi-Factor Credits  | EUR                  | Barclays                               | 64,218,836   | 13,997,724                                 | 50,491,688                                      | 64,489,412                                  |
| Robeco QI Global<br>Multi-Factor Credits  | EUR                  | BNP Paribas                            | 6,373,632  | 182,453                                    | 6,466,590                                       | 6,649,043                                   |
| Robeco QI Global<br>Multi-Factor Credits  | EUR                  | Citi                                   | 6,120,589  | –  | 6,394,915                                       | 6,394,915                                   |
| Robeco QI Global<br>Multi-Factor Credits  | EUR                  | Credit Suisse                          | 5,302,284  | –  | 5,637,893                                       | 5,637,893                                   |
| Robeco QI Global<br>Multi-Factor Credits  | EUR                  | Deutsche Bank                          | 6,469,529  | –  | 6,624,669                                       | 6,624,669                                   |
| Robeco QI Global<br>Multi-Factor Credits  | EUR                  | Goldman Sachs                          | 30,311,197   | 29,712,928                                 | 1,230,134                                       | 30,943,062                                  |
| Robeco QI Global<br>Multi-Factor Credits  | EUR                  | HSBC                                   | 6,984,317  | 867,200                                    | 6,258,149                                       | 7,125,349                                   |
| Robeco QI Global<br>Multi-Factor Credits  | EUR                  | J.P. Morgan                            | 16,264,299   | 5,175,060                                  | 11,638,491                                      | 16,813,551                                  |
| Robeco QI Global<br>Multi-Factor Credits  | EUR                  | Merrill Lynch                          | 223,660  | 228,188                                    | –   | 228,188                                     |
| Robeco QI Global<br>Multi-Factor Credits  | EUR                  | Morgan Stanley                         | 3,547,356  | 3,614,093                                  | –   | 3,614,093                                   |
| Robeco QI Global<br>Multi-Factor Credits  | EUR                  | Nomura                                 | 741,834  | –  | 791,877   | 791,877                                     |
| Robeco QI Global<br>Multi-Factor Bonds    | EUR                  | Credit Suisse                          | 1,672,422  | 1,700,826                                  | –   | 1,700,826                                   |
| Robeco QI Global<br>Multi-Factor Bonds    | EUR                  | Merrill Lynch                          | 3,961,182  | –  | 4,044,092                                       | 4,044,092                                   |
| Robeco Global Credits<br>– Short Maturity | EUR                  | Barclays                               | 25,559,099   | 3,496,890                                  | 22,582,661                                      | 26,079,551                                  |

# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| <b>Sub-Fund</b>                             | <b>Sub-Fund<br/>currency</b> | <b>Counterparty</b> | <b>Market value of<br/>securities on loan<br/>in Sub-Fund<br/>currency</b> | <b>Cash collateral in<br/>Sub-Fund<br/>currency</b> | <b>Non cash<br/>collateral in Sub-<br/>Fund currency</b> | <b>Total collateral in<br/>Sub-Fund<br/>currency</b> |
|---|------------------------------|---------------------|--|---|--|--|
| Robeco Global Credits<br>– Short Maturity   | EUR                          | BNP Paribas         | 722,616  | 530,015   | 207,721  | 737,736  |
| Robeco Global Credits<br>– Short Maturity   | EUR                          | Deutsche Bank       | 6,035,751  | –   | 6,163,101  | 6,163,101  |
| Robeco Global Credits<br>– Short Maturity   | EUR                          | Goldman Sachs       | 13,391,766   | 11,778,862  | 1,901,182  | 13,680,044   |
| Robeco Global Credits<br>– Short Maturity   | EUR                          | HSBC                | 1,708,415  | –   | 1,742,750  | 1,742,750  |
| Robeco Global Credits<br>– Short Maturity   | EUR                          | J.P. Morgan         | 9,493,121  | –   | 9,750,642  | 9,750,642  |
| Robeco Global Credits<br>– Short Maturity   | EUR                          | Merrill Lynch       | 4,255,325  | 4,340,581   | –  | 4,340,581  |
| Robeco Global Credits<br>– Short Maturity   | EUR                          | Morgan Stanley      | 6,756,144  | 6,322,696   | 571,226  | 6,893,922  |
| Robeco Global Credits<br>– Short Maturity   | EUR                          | Societe Generale    | 4,040,342  | –   | 4,145,437  | 4,145,437  |
| Robeco Global Credits<br>– Short Maturity   | EUR                          | Wells Fargo         | 104,815  | 107,099   | –  | 107,099  |
| Robeco Corporate<br>Hybrid bonds            | EUR                          | Barclays            | 32,178,682   | 224,941   | 32,667,328   | 32,892,269   |
| Robeco Corporate<br>Hybrid bonds            | EUR                          | BNP Paribas         | 1,871,103  | 52,391  | 1,856,881  | 1,909,272  |
| Robeco Corporate<br>Hybrid bonds            | EUR                          | Citi                | 3,348,977  | –   | 3,417,039  | 3,417,039  |
| Robeco Corporate<br>Hybrid bonds            | EUR                          | Deutsche Bank       | 4,237,254  | –   | 4,346,862  | 4,346,862  |
| Robeco Corporate<br>Hybrid bonds            | EUR                          | Goldman Sachs       | 9,708,621  | 6,283,250   | 3,671,837  | 9,955,087  |
| Robeco Corporate<br>Hybrid bonds            | EUR                          | J.P. Morgan         | 3,375,500  | –   | 3,461,757  | 3,461,757  |
| Robeco Corporate<br>Hybrid bonds            | EUR                          | Morgan Stanley      | 5,855,988  | 5,982,272   | –  | 5,982,272  |
| Robeco QI Global<br>Multi-Factor High Yield | EUR                          | Barclays            | 13,456,220   | 5,531,827   | 8,208,458  | 13,740,285   |
| Robeco QI Global<br>Multi-Factor High Yield | EUR                          | BNP Paribas         | 6,476,960  | 1,432,574   | 5,191,106  | 6,623,680  |
| Robeco QI Global<br>Multi-Factor High Yield | EUR                          | Credit Suisse       | 2,008,289  | 203,260   | 1,922,070  | 2,125,330  |
| Robeco QI Global<br>Multi-Factor High Yield | EUR                          | Deutsche Bank       | 1,476,433  | –   | 1,507,585  | 1,507,585  |
| Robeco QI Global<br>Multi-Factor High Yield | EUR                          | Goldman Sachs       | 2,606,636  | 2,422,519   | 239,872  | 2,662,391  |
| Robeco QI Global<br>Multi-Factor High Yield | EUR                          | HSBC                | 657,573  | –   | 670,789  | 670,789  |
| Robeco QI Global<br>Multi-Factor High Yield | EUR                          | J.P. Morgan         | 314,907  | –   | 322,954  | 322,954  |
| RobecoSAM SDG<br>Credit Income              | USD                          | Barclays            | 52,259,490   | 11,805,380  | 42,316,728   | 54,122,108   |
| RobecoSAM SDG<br>Credit Income              | USD                          | BNP Paribas         | 14,897,221   | 2,190,109   | 13,254,213   | 15,444,322   |
| RobecoSAM SDG<br>Credit Income              | USD                          | Citi                | 11,499,254   | –   | 11,873,623   | 11,873,623   |
| RobecoSAM SDG<br>Credit Income              | USD                          | Credit Suisse       | 614,530  | 416,886   | 227,697  | 644,583  |
| RobecoSAM SDG<br>Credit Income              | USD                          | Deutsche Bank       | 9,439,357  | –   | 9,673,549  | 9,673,549  |
| RobecoSAM SDG<br>Credit Income              | USD                          | Goldman Sachs       | 21,126,670   | 11,145,484  | 10,486,615   | 21,632,099   |
| RobecoSAM SDG<br>Credit Income              | USD                          | HSBC                | 3,187,459  | 331,865   | 2,922,714  | 3,254,579  |

# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| Sub-Fund                            | Sub-Fund<br>currency | Counterparty               | Market value of<br>securities on loan<br>in Sub-Fund<br>currency | Cash collateral in<br>Sub-Fund<br>currency | Non cash<br>collateral in Sub-<br>Fund currency | Total collateral in<br>Sub-Fund<br>currency |
|-------------------------------------|----------------------|----------------------------|--|--|---|---|
| RobecoSAM SDG<br>Credit Income      | USD                  | J.P. Morgan                | 20,405,145   | 3,813,827                                  | 17,301,112                                      | 21,114,939                                  |
| RobecoSAM SDG<br>Credit Income      | USD                  | Merrill Lynch              | 3,659,022  | 3,169,133                                  | 570,583   | 3,739,716                                   |
| RobecoSAM SDG<br>Credit Income      | USD                  | Morgan Stanley             | 6,829,806  | 6,234,377                                  | 714,637   | 6,949,014                                   |
| RobecoSAM SDG<br>Credit Income      | USD                  | Nomura                     | 6,988,922  | –  | 7,436,451                                       | 7,436,451                                   |
| RobecoSAM SDG<br>Credit Income      | USD                  | Societe Generale           | 364,204  | –  | 373,678   | 373,678                                     |
| RobecoSAM SDG<br>Credit Income      | USD                  | Standard Chartered<br>Bank | 5,425,906  | 5,488,156                                  | –   | 5,488,156                                   |
| RobecoSAM Global<br>SDG Credits     | EUR                  | Barclays                   | 82,727,762   | 26,169,318                                 | 58,731,994                                      | 84,901,312                                  |
| RobecoSAM Global<br>SDG Credits     | EUR                  | BNP Paribas                | 12,550,289   | 2,414,484                                  | 10,558,966                                      | 12,973,450                                  |
| RobecoSAM Global<br>SDG Credits     | EUR                  | Citi                       | 11,763,959   | –  | 12,016,902                                      | 12,016,902                                  |
| RobecoSAM Global<br>SDG Credits     | EUR                  | Credit Suisse              | 722,544  | 737,053                                    | –   | 737,053                                     |
| RobecoSAM Global<br>SDG Credits     | EUR                  | Deutsche Bank              | 9,337,719  | –  | 9,585,977                                       | 9,585,977                                   |
| RobecoSAM Global<br>SDG Credits     | EUR                  | Goldman Sachs              | 18,978,736   | 14,772,590                                 | 4,618,909                                       | 19,391,499                                  |
| RobecoSAM Global<br>SDG Credits     | EUR                  | HSBC                       | 11,991,121   | –  | 12,410,527                                      | 12,410,527                                  |
| RobecoSAM Global<br>SDG Credits     | EUR                  | J.P. Morgan                | 9,669,736  | 1,022,780                                  | 8,955,524                                       | 9,978,304                                   |
| RobecoSAM Global<br>SDG Credits     | EUR                  | Merrill Lynch              | 27,540,351   | 27,676,356                                 | –   | 27,676,356                                  |
| RobecoSAM Global<br>SDG Credits     | EUR                  | Morgan Stanley             | 6,729,708  | 6,868,974                                  | –   | 6,868,974                                   |
| RobecoSAM Global<br>SDG Credits     | EUR                  | Nomura                     | 1,072,337  | –  | 1,146,977                                       | 1,146,977                                   |
| RobecoSAM Global<br>SDG Credits     | EUR                  | Standard Chartered<br>Bank | 1,333,907  | 1,362,517                                  | –   | 1,362,517                                   |
| RobecoSAM SDG High<br>Yield Bonds   | EUR                  | BNP Paribas                | 6,862,860  | 1,279,151                                  | 5,838,433                                       | 7,117,584                                   |
| RobecoSAM SDG High<br>Yield Bonds   | EUR                  | Citi                       | 202,875  | –  | 206,998   | 206,998                                     |
| RobecoSAM SDG High<br>Yield Bonds   | EUR                  | Credit Suisse              | 3,806,768  | 1,093,422                                  | 2,916,169                                       | 4,009,591                                   |
| RobecoSAM SDG High<br>Yield Bonds   | EUR                  | J.P. Morgan                | 6,626,917  | 1,303,706                                  | 5,543,002                                       | 6,846,708                                   |
| RobecoSAM SDG High<br>Yield Bonds   | EUR                  | Morgan Stanley             | 2,464,886  | 1,258,966                                  | 1,259,133                                       | 2,518,099                                   |
| RobecoSAM SDG High<br>Yield Bonds   | EUR                  | Standard Chartered<br>Bank | 1,128,389  | 1,148,161                                  | –   | 1,148,161                                   |
| RobecoSAM Climate<br>Global Credits | EUR                  | BNP Paribas                | 2,045,731  | 635,963                                    | 1,462,011                                       | 2,097,974                                   |
| RobecoSAM Climate<br>Global Credits | EUR                  | Credit Suisse              | 224,806  | 229,389                                    | –   | 229,389                                     |
| RobecoSAM Climate<br>Global Credits | EUR                  | Merrill Lynch              | 191,604  | 195,438                                    | –   | 195,438                                     |
| RobecoSAM Climate<br>Global Bonds   | EUR                  | Merrill Lynch              | 143,126  | 145,969                                    | –   | 145,969                                     |
| Robeco Euro<br>Government Bonds     | EUR                  | Barclays                   | 9,448,505  | –  | 9,686,049                                       | 9,686,049                                   |
| Robeco Euro<br>Government Bonds     | EUR                  | BNP Paribas                | 10,395,301   | 291,071                                    | 10,316,285                                      | 10,607,356                                  |



# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| Sub-Fund                          | Sub-Fund<br>currency | Counterparty           | Market value of<br>securities on loan<br>in Sub-Fund<br>currency | Cash collateral in<br>Sub-Fund<br>currency | Non cash<br>collateral in Sub-<br>Fund currency | Total collateral in<br>Sub-Fund<br>currency |
|-----------------------------------|----------------------|------------------------|--|--|---|---|
| Robeco Euro<br>Government Bonds   | EUR                  | Citi                   | 5,440,724  | –  | 5,551,297                                       | 5,551,297                                   |
| Robeco Euro<br>Government Bonds   | EUR                  | Deutsche Bank          | 8,309,747  | –  | 8,485,076                                       | 8,485,076                                   |
| Robeco Euro<br>Government Bonds   | EUR                  | Goldman Sachs          | 15,935,427   | –  | 16,461,353                                      | 16,461,353                                  |
| Robeco Euro<br>Government Bonds   | EUR                  | J.P. Morgan            | 15,231,131   | 5,816,626                                  | 9,933,882                                       | 15,750,508                                  |
| Robeco Euro<br>Government Bonds   | EUR                  | Morgan Stanley         | 3,552,892  | 2,495,760                                  | 1,132,610                                       | 3,628,370                                   |
| Robeco Euro<br>Government Bonds   | EUR                  | Nomura                 | 16,537,210   | –  | 17,230,705                                      | 17,230,705                                  |
| Robeco Euro<br>Government Bonds   | EUR                  | Societe Generale       | 15,025,451   | –  | 15,416,282                                      | 15,416,282                                  |
| Robeco Euro Credit<br>Bonds       | EUR                  | Bank of Nova<br>Scotia | 3,207,824  | –  | 3,377,088                                       | 3,377,088                                   |
| Robeco Euro Credit<br>Bonds       | EUR                  | Barclays               | 41,600,306   | –  | 42,646,175                                      | 42,646,175                                  |
| Robeco Euro Credit<br>Bonds       | EUR                  | BNP Paribas            | 13,420,792   | 375,786                                    | 13,318,778                                      | 13,694,564                                  |
| Robeco Euro Credit<br>Bonds       | EUR                  | Citi                   | 2,216,329  | –  | 2,261,372                                       | 2,261,372                                   |
| Robeco Euro Credit<br>Bonds       | EUR                  | Credit Suisse          | 517,121  | –  | 549,852   | 549,852                                     |
| Robeco Euro Credit<br>Bonds       | EUR                  | Deutsche Bank          | 10,246,559   | –  | 10,462,753                                      | 10,462,753                                  |
| Robeco Euro Credit<br>Bonds       | EUR                  | Goldman Sachs          | 23,114,816   | 18,884,682                                 | 4,767,626                                       | 23,652,308                                  |
| Robeco Euro Credit<br>Bonds       | EUR                  | HSBC                   | 1,629,901  | –  | 1,662,658                                       | 1,662,658                                   |
| Robeco Euro Credit<br>Bonds       | EUR                  | J.P. Morgan            | 24,839,284   | 2,585,740                                  | 22,964,155                                      | 25,549,895                                  |
| Robeco Euro Credit<br>Bonds       | EUR                  | Morgan Stanley         | 31,459,707   | 29,351,618                                 | 2,747,501                                       | 32,099,119                                  |
| Robeco Euro Credit<br>Bonds       | EUR                  | Nomura                 | 1,026,462  | –  | 1,095,704                                       | 1,095,704                                   |
| Robeco Euro Credit<br>Bonds       | EUR                  | UBS                    | 2,924,890  | –  | 3,119,670                                       | 3,119,670                                   |
| Robeco All Strategy<br>Euro Bonds | EUR                  | Bank of Nova<br>Scotia | 173,553  | –  | 182,711   | 182,711                                     |
| Robeco All Strategy<br>Euro Bonds | EUR                  | Barclays               | 8,095,881  | –  | 8,299,419                                       | 8,299,419                                   |
| Robeco All Strategy<br>Euro Bonds | EUR                  | BNP Paribas            | 18,850,823   | 500,069                                    | 18,769,244                                      | 19,269,313                                  |
| Robeco All Strategy<br>Euro Bonds | EUR                  | Citi                   | 6,144,893  | –  | 6,269,777                                       | 6,269,777                                   |
| Robeco All Strategy<br>Euro Bonds | EUR                  | Deutsche Bank          | 9,255,750  | –  | 9,451,039                                       | 9,451,039                                   |
| Robeco All Strategy<br>Euro Bonds | EUR                  | Goldman Sachs          | 12,216,262   | 4,593,400                                  | 7,988,974                                       | 12,582,374                                  |
| Robeco All Strategy<br>Euro Bonds | EUR                  | HSBC                   | 1,511,298  | 211,800                                    | 1,328,169                                       | 1,539,969                                   |
| Robeco All Strategy<br>Euro Bonds | EUR                  | J.P. Morgan            | 7,845,319  | 4,272,281                                  | 3,895,935                                       | 8,168,216                                   |
| Robeco All Strategy<br>Euro Bonds | EUR                  | Morgan Stanley         | 6,529,062  | 3,606,867                                  | 3,065,813                                       | 6,672,680                                   |
| Robeco All Strategy<br>Euro Bonds | EUR                  | Nomura                 | 10,279,274   | –  | 10,710,340                                      | 10,710,340                                  |
| Robeco All Strategy<br>Euro Bonds | EUR                  | Societe Generale       | 11,855,586   | –  | 12,163,964                                      | 12,163,964                                  |

# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| <b>Sub-Fund</b>                  | <b>Sub-Fund<br/>currency</b> | <b>Counterparty</b> | <b>Market value of<br/>securities on loan<br/>in Sub-Fund<br/>currency</b> | <b>Cash collateral in<br/>Sub-Fund<br/>currency</b> | <b>Non cash<br/>collateral in Sub-<br/>Fund currency</b> | <b>Total collateral in<br/>Sub-Fund<br/>currency</b> |
|----------------------------------|------------------------------|---------------------|--|---|--|--|
| Robeco European High Yield Bonds | EUR                          | Barclays            | 32,789,231   | –   | 33,682,501   | 33,682,501   |
| Robeco European High Yield Bonds | EUR                          | BNP Paribas         | 9,437,622  | 1,866,941   | 7,776,363  | 9,643,304  |
| Robeco European High Yield Bonds | EUR                          | Citi                | 6,277,674  | –   | 6,405,257  | 6,405,257  |
| Robeco European High Yield Bonds | EUR                          | Credit Suisse       | 1,881,131  | 132,973   | 1,875,386  | 2,008,359  |
| Robeco European High Yield Bonds | EUR                          | Deutsche Bank       | 5,974,481  | –   | 6,100,538  | 6,100,538  |
| Robeco European High Yield Bonds | EUR                          | Goldman Sachs       | 11,521,383   | 8,804,450   | 2,972,345  | 11,776,795   |
| Robeco European High Yield Bonds | EUR                          | HSBC                | 2,455,528  | –   | 2,504,879  | 2,504,879  |
| Robeco European High Yield Bonds | EUR                          | J.P. Morgan         | 9,453,564  | 1,354,283   | 8,499,215  | 9,853,498  |
| Robeco European High Yield Bonds | EUR                          | Morgan Stanley      | 3,997,332  | 3,572,105   | 480,602  | 4,052,707  |
| Robeco European High Yield Bonds | EUR                          | Nomura              | 2,950,558  | –   | 3,149,594  | 3,149,594  |
| Robeco European High Yield Bonds | EUR                          | Societe Generale    | 3,248  | –   | 3,333  | 3,333  |
| RobecoSAM Euro SDG Credits       | EUR                          | Bank of Nova Scotia | 6,543,094  | –   | 6,888,347  | 6,888,347  |
| RobecoSAM Euro SDG Credits       | EUR                          | Barclays            | 83,730,230   | –   | 85,847,227   | 85,847,227   |
| RobecoSAM Euro SDG Credits       | EUR                          | BNP Paribas         | 19,128,497   | 535,603   | 18,983,098   | 19,518,701   |
| RobecoSAM Euro SDG Credits       | EUR                          | Citi                | 10,455,626   | –   | 10,668,119   | 10,668,119   |
| RobecoSAM Euro SDG Credits       | EUR                          | Credit Suisse       | 502,867  | –   | 534,695  | 534,695  |
| RobecoSAM Euro SDG Credits       | EUR                          | Deutsche Bank       | 25,268,727   | –   | 25,801,876   | 25,801,876   |
| RobecoSAM Euro SDG Credits       | EUR                          | Goldman Sachs       | 48,692,945   | 39,213,811  | 10,543,526   | 49,757,337   |
| RobecoSAM Euro SDG Credits       | EUR                          | HSBC                | 2,177,287  | 206,900   | 2,014,911  | 2,221,811  |
| RobecoSAM Euro SDG Credits       | EUR                          | J.P. Morgan         | 41,010,648   | 4,341,110   | 37,762,771   | 42,103,881   |
| RobecoSAM Euro SDG Credits       | EUR                          | Merrill Lynch       | 1,054,909  | –   | 1,092,143  | 1,092,143  |
| RobecoSAM Euro SDG Credits       | EUR                          | Morgan Stanley      | 20,689,615   | 18,967,320  | 2,148,262  | 21,115,582   |
| RobecoSAM Euro SDG Credits       | EUR                          | Nomura              | 3,546,974  | –   | 3,786,243  | 3,786,243  |
| RobecoSAM Euro SDG Credits       | EUR                          | Societe Generale    | 4,331,418  | –   | 4,444,083  | 4,444,083  |
| RobecoSAM Emerging SDG Credits   | USD                          | Barclays            | 5,205,258  | 1,290,933   | 4,062,741  | 5,353,674  |
| RobecoSAM Emerging SDG Credits   | USD                          | BNP Paribas         | 4,613,014  | 1,039,081   | 3,765,485  | 4,804,566  |
| RobecoSAM Emerging SDG Credits   | USD                          | Citi                | 733,326  | –   | 770,236  | 770,236  |
| RobecoSAM Emerging SDG Credits   | USD                          | Credit Suisse       | 10,834   | –   | 11,984   | 11,984   |
| RobecoSAM Emerging SDG Credits   | USD                          | Deutsche Bank       | 1,397,555  | –   | 1,469,014  | 1,469,014  |
| RobecoSAM Emerging SDG Credits   | USD                          | Goldman Sachs       | 800,794  | 452,912   | 370,577  | 823,489  |

# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| Sub-Fund                                   | Sub-Fund currency | Counterparty               | Market value of securities on loan in Sub-Fund currency | Cash collateral in Sub-Fund currency | Non cash collateral in Sub-Fund currency | Total collateral in Sub-Fund currency |
|--|-------------------|----------------------------|---|--------------------------------------|--|---------------------------------------|
| RobecoSAM Emerging<br>SDG Credits          | USD               | J.P. Morgan                | 3,515,443   | –                                    | 3,657,916                                | 3,657,916                             |
| RobecoSAM Emerging<br>SDG Credits          | USD               | Merrill Lynch              | 94,970  | 96,848                               | –  | 96,848                                |
| RobecoSAM Emerging<br>SDG Credits          | USD               | Morgan Stanley             | 2,436   | 2,483                                | –  | 2,483                                 |
| RobecoSAM Emerging<br>SDG Credits          | USD               | Nomura                     | 706,087   | –                                    | 753,718                                  | 753,718                               |
| RobecoSAM Emerging<br>SDG Credits          | USD               | Standard Chartered<br>Bank | 1,017,678   | 1,035,951                            | –  | 1,035,951                             |
| RobecoSAM Emerging<br>SDG Credits          | USD               | Wells Fargo                | 501,040   | 511,470                              | –  | 511,470                               |
| Robeco Financial<br>Institutions Bonds     | EUR               | Barclays                   | 104,706,753   | 1,856,378                            | 105,544,011                              | 107,400,389                           |
| Robeco Financial<br>Institutions Bonds     | EUR               | BNP Paribas                | 46,281,298  | 4,997,075                            | 42,674,536                               | 47,671,611                            |
| Robeco Financial<br>Institutions Bonds     | EUR               | Citi                       | 557,547   | –                                    | 568,878                                  | 568,878                               |
| Robeco Financial<br>Institutions Bonds     | EUR               | Credit Suisse              | 1,209,519   | –                                    | 1,286,075                                | 1,286,075                             |
| Robeco Financial<br>Institutions Bonds     | EUR               | Deutsche Bank              | 26,203,629  | –                                    | 26,756,504                               | 26,756,504                            |
| Robeco Financial<br>Institutions Bonds     | EUR               | Goldman Sachs              | 41,884,782  | 27,004,489                           | 15,765,383                               | 42,769,872                            |
| Robeco Financial<br>Institutions Bonds     | EUR               | HSBC                       | 12,833,251  | 197,398                              | 12,914,770                               | 13,112,168                            |
| Robeco Financial<br>Institutions Bonds     | EUR               | J.P. Morgan                | 58,915,274  | 6,660,397                            | 54,688,213                               | 61,348,610                            |
| Robeco Financial<br>Institutions Bonds     | EUR               | Morgan Stanley             | 22,550,446  | 22,972,045                           | –  | 22,972,045                            |
| Robeco Financial<br>Institutions Bonds     | EUR               | Nomura                     | 2,110,923   | –                                    | 2,253,320                                | 2,253,320                             |
| Robeco Financial<br>Institutions Bonds     | EUR               | Societe Generale           | 337,208   | –                                    | 345,979                                  | 345,979                               |
| Robeco Investment<br>Grade Corporate Bonds | EUR               | Barclays                   | 16,281,676  | –                                    | 16,691,012                               | 16,691,012                            |
| Robeco Investment<br>Grade Corporate Bonds | EUR               | BNP Paribas                | 6,657,133   | 186,400                              | 6,606,531                                | 6,792,931                             |
| Robeco Investment<br>Grade Corporate Bonds | EUR               | Citi                       | 2,521,704   | –                                    | 2,572,953                                | 2,572,953                             |
| Robeco Investment<br>Grade Corporate Bonds | EUR               | Deutsche Bank              | 3,748,923   | –                                    | 3,828,022                                | 3,828,022                             |
| Robeco Investment<br>Grade Corporate Bonds | EUR               | Goldman Sachs              | 7,247,566   | 6,970,092                            | 421,109                                  | 7,391,201                             |
| Robeco Investment<br>Grade Corporate Bonds | EUR               | HSBC                       | 3,156,736   | 565,829                              | 2,658,094                                | 3,223,923                             |
| Robeco Investment<br>Grade Corporate Bonds | EUR               | J.P. Morgan                | 5,662,652   | –                                    | 5,807,355                                | 5,807,355                             |
| Robeco Investment<br>Grade Corporate Bonds | EUR               | Morgan Stanley             | 5,441,380   | 5,547,812                            | –  | 5,547,812                             |
| Robeco QI Multi Factor<br>Absolute Return  | EUR               | Barclays                   | 31,537  | –                                    | 33,799                                   | 33,799                                |
| Robeco QI Multi Factor<br>Absolute Return  | EUR               | Citi                       | 113,892   | –                                    | 120,903                                  | 120,903                               |
| Robeco QI Multi Factor<br>Absolute Return  | EUR               | Credit Suisse              | 457,035   | –                                    | 485,660                                  | 485,660                               |
| Robeco QI Multi Factor<br>Absolute Return  | EUR               | Goldman Sachs              | 38,249  | 35,270                               | 4,325                                    | 39,595                                |
| Robeco QI Multi Factor<br>Absolute Return  | EUR               | HSBC                       | 9,311   | –                                    | 9,941                                    | 9,941                                 |

# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| <b>Sub-Fund</b>                           | <b>Sub-Fund<br/>currency</b> | <b>Counterparty</b> | <b>Market value of<br/>securities on loan<br/>in Sub-Fund<br/>currency</b> | <b>Cash collateral in<br/>Sub-Fund<br/>currency</b> | <b>Non cash<br/>collateral in Sub-<br/>Fund currency</b> | <b>Total collateral in<br/>Sub-Fund<br/>currency</b> |
|---|------------------------------|---------------------|--|---|--|--|
| Robeco QI Multi Factor<br>Absolute Return | EUR                          | J.P. Morgan         | 78,377   | 14,152  | 71,132   | 85,284   |
| Robeco QI Multi Factor<br>Absolute Return | EUR                          | Merrill Lynch       | 171,246  | 75,870  | 103,179  | 179,049  |
| Robeco QI Multi Factor<br>Absolute Return | EUR                          | Nomura              | 21,171   | –   | 24,465   | 24,465   |
| Robeco QI Multi Factor<br>Absolute Return | EUR                          | UBS                 | 73,870   | –   | 78,830   | 78,830   |

| <b>Sub-Fund</b>  | <b>Sub-Fund<br/>currency</b> | <b>Lending income<br/>(gross) in Sub-<br/>Fund currency</b> | <b>Lending agent fee<br/>in Sub-Fund<br/>currency</b> | <b>Lending income<br/>(net) in Sub-Fund<br/>currency</b> |
|--|------------------------------|---|---|--|
| Robeco BP Global<br>Premium Equities                                     | EUR                          | 252,666   | 40,190  | 212,476  |
| Robeco QI Global<br>Conservative Equities                                | EUR                          | 147,468   | 19,495  | 127,973  |
| Robeco Sustainable<br>Global Stars Equities                              | EUR                          | 4,367   | 1,519   | 2,848  |
| Robeco Emerging Stars<br>Equities  | EUR                          | 78,475  | 17,058  | 61,417   |
| Robeco Emerging<br>Markets Equities                                      | EUR                          | 88,139  | 16,743  | 71,396   |
| Robeco QI Emerging<br>Markets Active Equities                            | EUR                          | 487,688   | 56,782  | 430,906  |
| Robeco QI Global<br>Momentum Equities                                    | EUR                          | 3,463   | 546   | 2,917  |
| Robeco QI Emerging<br>Conservative Equities                              | USD                          | 431,512   | 65,818  | 365,694  |
| Robeco Emerging<br>Markets Smaller<br>Companies Equities                 | USD                          | 30,402  | 5,026   | 25,376   |
| Robeco QI Global<br>Value Equities                                       | EUR                          | 24,044  | 4,137   | 19,907   |
| Robeco QI Global<br>Developed Multi-Factor<br>Equities                   | EUR                          | 49,844  | 6,986   | 42,858   |
| Robeco QI Global<br>Developed<br>Conservative Equities<br>ex Japan       | EUR                          | 2,927   | 415   | 2,512  |
| Robeco QI Global<br>Developed<br>Conservative Equities                   | EUR                          | 46,710  | 6,499   | 40,211   |
| Robeco QI Global<br>Developed Active<br>Equities                         | EUR                          | 6,521   | 1,050   | 5,471  |
| Robeco QI Customized<br>Emerging Markets<br>Enhanced Index<br>Equities I | USD                          | 21,046  | 2,928   | 18,118   |
| Robeco QI Global<br>Quality Equities                                     | EUR                          | 8,154   | 1,365   | 6,789  |
| Robeco QI Global<br>Developed Enhanced<br>Index Equities                 | EUR                          | 6,920   | 1,187   | 5,733  |
| RobecoSAM Global<br>SDG Equities   | EUR                          | 18,149  | 2,523   | 15,626   |
| Robeco Asia-Pacific<br>Equities  | EUR                          | 137,979   | 20,163  | 117,816  |
| Robeco Sustainable<br>European Stars Equities                            | EUR                          | 339,156   | 45,918  | 293,238  |

# Notes to the financial statements as at 30 June 2021 (continued)

## 9. Securities lending (continued)

| <b>Sub-Fund</b>  | <b>Sub-Fund<br/>currency</b> | <b>Lending income<br/>(gross) in Sub-<br/>Fund currency</b> | <b>Lending agent fee<br/>in Sub-Fund<br/>currency</b> | <b>Lending income<br/>(net) in Sub-Fund<br/>currency</b> |
|--|------------------------------|---|---|--|
| Robeco QI European<br>Conservative Equities                | EUR                          | 564,697   | 70,151  | 494,546  |
| Robeco QI US<br>Conservative Equities                      | USD                          | 16,854  | 2,337   | 14,517   |
| Robeco BP US<br>Premium Equities                           | USD                          | 322,531   | 55,795  | 266,736  |
| Robeco Chinese<br>Equities                                 | EUR                          | 72,886  | 12,078  | 60,808   |
| Robeco Asian Stars<br>Equities                             | USD                          | 11,082  | 1,303   | 9,779  |
| Robeco BP US Large<br>Cap Equities                         | USD                          | 103,149   | 16,779  | 86,370   |
| Robeco BP US Select<br>Opportunities Equities              | USD                          | 22,831  | 7,281   | 15,550   |
| Robeco QI Continental<br>European Conservative<br>Equities | EUR                          | 2,307   | 295   | 2,012  |
| Robeco QI Chinese A-<br>share Active Equities              | CNH                          | 21,706  | 666   | 21,040   |
| Robeco QI US<br>Enhanced Index<br>Equities                 | USD                          | 192   | 107   | 85   |
| Robeco QI European<br>Enhanced Index<br>Equities           | EUR                          | 523   | 77  | 446  |
| Robeco New World<br>Financials                             | EUR                          | 384,204   | 58,115  | 326,089  |
| Robeco Sustainable<br>Property Equities                    | EUR                          | 68,502  | 12,208  | 56,294   |
| Robeco Global<br>Consumer Trends                           | EUR                          | 540,559   | 132,251   | 408,308  |
| Robeco MegaTrends  | EUR                          | 2,549   | 557   | 1,992  |
| Robeco Digital<br>Innovations                              | EUR                          | 11,062  | 1,523   | 9,539  |
| Robeco FinTech   | EUR                          | 648,120   | 95,077  | 553,043  |
| RobecoSAM Circular<br>Economy Equities                     | EUR                          | 13,324  | 1,843   | 11,481   |
| RobecoSAM Smart<br>Energy Equities                         | EUR                          | 1,700,140   | 202,145   | 1,497,995  |
| RobecoSAM Smart<br>Materials Equities                      | EUR                          | 410,381   | 48,314  | 362,067  |
| RobecoSAM Smart<br>Mobility Equities                       | EUR                          | 326,504   | 43,103  | 283,401  |
| RobecoSAM<br>Sustainable Healthy<br>Living Equities        | EUR                          | 144,345   | 20,706  | 123,639  |
| RobecoSAM<br>Sustainable Water<br>Equities                 | EUR                          | 412,008   | 59,740  | 352,268  |
| RobecoSAM Global<br>Gender Equality Impact<br>Equities     | EUR                          | 9,533   | 1,605   | 7,928  |
| Robeco High Yield<br>Bonds                                 | EUR                          | 1,037,966   | 181,214   | 856,752  |
| Robeco Global Credits                                      | EUR                          | 119,339   | 29,663  | 89,676   |
| Robeco QI Dynamic<br>High Yield                            | EUR                          | 9,467   | 3,027   | 6,440  |
| Robeco QI Global<br>Multi-Factor Credits                   | EUR                          | 71,112  | 17,463  | 53,649   |
| Robeco QI Global<br>Multi-Factor Bonds                     | EUR                          | 1,681   | 463   | 1,218  |

## Notes to the financial statements as at 30 June 2021 (continued)

### 9. Securities lending (continued)

| <b>Sub-Fund</b>                             | <b>Sub-Fund<br/>currency</b> | <b>Lending income<br/>(gross) in Sub-<br/>Fund currency</b> | <b>Lending agent fee<br/>in Sub-Fund<br/>currency</b> | <b>Lending income<br/>(net) in Sub-Fund<br/>currency</b> |
|---|------------------------------|---|---|--|
| Robeco Global Credits<br>– Short Maturity   | EUR                          | 55,189  | 14,116  | 41,073   |
| Robeco Corporate<br>Hybrid bonds            | EUR                          | 41,564  | 10,609  | 30,955   |
| Robeco QI Global<br>Multi-Factor High Yield | EUR                          | 46,105  | 8,363   | 37,742   |
| RobecoSAM SDG<br>Credit Income              | USD                          | 208,895   | 40,402  | 168,493  |
| RobecoSAM Global<br>SDG Credits             | EUR                          | 142,459   | 34,873  | 107,586  |
| RobecoSAM SDG High<br>Yield Bonds           | EUR                          | 43,705  | 6,642   | 37,063   |
| RobecoSAM Climate<br>Global Credits         | EUR                          | 192   | 53  | 139  |
| RobecoSAM Climate<br>Global Bonds           | EUR                          | 14  | 7   | 7  |
| Robeco Euro<br>Government Bonds             | EUR                          | 46,116  | 11,308  | 34,808   |
| Robeco Euro Credit<br>Bonds                 | EUR                          | 143,840   | 34,280  | 109,560  |
| Robeco All Strategy<br>Euro Bonds           | EUR                          | 70,364  | 17,274  | 53,090   |
| Robeco European High<br>Yield Bonds         | EUR                          | 184,315   | 28,490  | 155,825  |
| RobecoSAM Euro SDG<br>Credits               | EUR                          | 232,195   | 55,914  | 176,281  |
| RobecoSAM Emerging<br>SDG Credits           | USD                          | 17,354  | 3,501   | 13,853   |
| Robeco Financial<br>Institutions Bonds      | EUR                          | 447,042   | 88,475  | 358,567  |
| Robeco Investment<br>Grade Corporate Bonds  | EUR                          | 45,888  | 11,346  | 34,542   |
| Robeco QI Multi Factor<br>Absolute Return   | EUR                          | 1,755   | 316   | 1,439  |

# Notes to the financial statements as at 30 June 2021 (continued)

## 10. Taxes

The classes of shares of the sub-funds are liable in Luxembourg to an annual duty ('taxe d'abonnement'/'subscription tax') at the rate of 0.05% of their net assets calculated and payable at the end of each quarter. This rate is 0.01% per annum for institutional classes of shares such as class I, IB, IBH, IBxH, IH, OIH, 2IH, IE, IEH, OIEH, IHHi, IL, IExH, IMH, IMBxH, J, K, KE, KH, Y, YH, Z2H, ZB, ZBH, and ZH shares. To the extent that the assets of the sub-funds are invested in investment funds which are established in Luxembourg, no such tax is payable, provided that the relevant investment funds have been subject to this tax. The sub-funds will receive income from their investments after deduction of applicable withholding taxes in the country of origin. There are no Luxembourg income, withholding, capital gains, estate or inheritance taxes payable by the sub-funds.

### Taxation of Chinese A shares:

Capital gains derived from the transfer of Chinese A shares on or after 17 November 2014 are (temporarily) exempt from the 10% capital withholding tax ('CWT').

### Taxation Indian listed stocks

Capital gains realized on the disposal of Indian listed stocks within 12 months after purchase (short term gains) are subject to a 15% Indian capital gains tax. The disposal of Indian listed stocks after 12 months after purchase (long term gains) were exempt until 1 April 2018. Starting 1 April 2018 India also introduced a capital gains tax on long term gains at a rate of 10%. Until 17 December 2019, the capital gains taxes were taken into account on an arisen basis at the applicable rates for a short term gain or a long term gain without taking a provision into account. Since 17 December 2019, the capital gains taxes are accrued in the Net Asset Value and included in the Statement of net assets under the heading 'Other liabilities'.

## 11. Management Company

The Board of Directors of the Company have appointed Robeco Luxembourg S.A. (until 1 January 2021) and Robeco Institutional Asset Management B.V. (since 1 January 2021) as the Management Company to be responsible on a day-to-day basis for providing administration, marketing and investment management services in respect of the sub-funds.

Robeco Luxembourg S.A. was incorporated as a 'Société anonyme' under the laws of the Grand Duchy of Luxembourg on 7 July 2005 and its Articles of Association were published in the Mémorial on 26 July 2005. The Robeco Luxembourg S.A. is approved as Management Company regulated by chapter 15 of the Luxembourg law of 17 December 2010 relating to undertakings for collective investment.

Robeco Institutional Asset Management ("RIAM") is incorporated under the laws of The Netherlands on 21 May 1974 and at that time called Rotrusco B.V. On 25 February 1997, the name was changed into RIAM. RIAM holds an AIFMD license as referred to in Section 2:65 Wft. In addition, RIAM is licensed as a manager of UCITS (2:69b Wft, the Dutch Financial Supervision Act). RIAM is moreover authorized to manage individual assets and give advice with respect to financial instruments. RIAM is subject to supervision by the Dutch Authority for the Financial Markets (Stichting Autoriteit Financiële Markten, "AFM").

The Management Company has delegated the administration functions and registrar agent functions to J.P. Morgan Bank Luxembourg S.A.

RIAM is part of ORIX Corporation Europe N.V. and also acts as the Management Company for Robeco QI Global Dynamic Duration, Robeco Global Total Return Bond Fund, Robeco All Strategies Funds and Robeco (LU) Funds III.

## 12. Portfolio Manager

Robeco Institutional Asset Management B.V. (RIAM), an investment management company forming part of the Robeco Group in Rotterdam, the Netherlands, manages the assets of the sub-funds on a day-to-day basis.

The Management company has appointed Boston Partners Global Investors Inc. as its Portfolio Manager for the sub-funds Robeco BP Global Premium Equities, Robeco BP US Premium Equities, Robeco BP US Large Cap Equities and Robeco BP US Select Opportunities Equities.

The Portfolio Manager for the sub-funds Robeco Asia-Pacific Equities, Robeco Chinese Equities, Robeco Indian Equities, Robeco Asian Stars Equities, Robeco Sustainable Asian Stars Equities and Robeco Chinese A-Share Equities is Robeco Hong Kong Ltd.

The Portfolio Manager for the sub-funds RobecoSAM Global Gender Equality Impact Equities, RobecoSAM Global SDG Equities, Robeco Sustainable European Stars Equities, RobecoSAM Circular Economy Equities RobecoSAM Smart Energy Equities, RobecoSAM Smart Materials Equities, RobecoSAM Smart Mobility Equities, RobecoSAM Sustainable Healthy Living Equities and RobecoSAM Sustainable Water Equities is Robeco Schweiz AG.

# Notes to the financial statements as at 30 June 2021 (continued)

## 13. Cross investment between sub-funds

The Company is permitted to engage in cross investment between sub-funds within the umbrella structure. In case there are management fees or service fees charged on the cross investments, these fees are returned to the investor sub-fund. The following information pertains to the cross-investment between sub-funds within the Company as at 30 June 2021:

| Investment   | Sub-fund<br>Currency | Market Value      | % of net<br>assets |
|--|----------------------|-------------------|--------------------|
| <b>Robeco QI Global Conservative Equities</b>              |                      |                   |                    |
| Robeco QI Chinese A-share Conservative Equities - Z EUR    |                      | 4,723,008         | 1.21               |
|  | <b>EUR</b>           | <b>4,723,008</b>  | <b>1.21</b>        |
| <b>Robeco Emerging Markets Equities</b>                    |                      |                   |                    |
| Robeco Emerging Markets Smaller Companies Equities - Z USD |                      | 63,973,248        | 5.21               |
|  | <b>EUR</b>           | <b>63,973,248</b> | <b>5.21</b>        |
| <b>Robeco QI Emerging Markets Active Equities</b>          |                      |                   |                    |
| Robeco QI Chinese A-share Active Equities - Z EUR          |                      | 34,650,851        | 4.69               |
|  | <b>EUR</b>           | <b>34,650,851</b> | <b>4.69</b>        |
| <b>Robeco QI Emerging Markets Enhanced Index Equities</b>  |                      |                   |                    |
| Robeco QI Chinese A-share Active Equities - Z EUR          |                      | 10,249,918        | 4.89               |
|  | <b>USD</b>           | <b>10,249,918</b> | <b>4.89</b>        |
| <b>Robeco Chinese Equities</b>                             |                      |                   |                    |
| Robeco Chinese A-Share Equities - I EUR                    |                      | 22,144,384        | 3.93               |
|  | <b>EUR</b>           | <b>22,144,384</b> | <b>3.93</b>        |
| <b>Robeco Global Credits</b>                               |                      |                   |                    |
| RobecoSAM Emerging SDG Credits - Z USD                     |                      | 87,973,841        | 3.66               |
|  | <b>EUR</b>           | <b>87,973,841</b> | <b>3.66</b>        |
| <b>Robeco All Strategy Euro Bonds</b>                      |                      |                   |                    |
| Robeco European High Yield Bonds - ZH EUR                  |                      | 16,828,874        | 3.84               |
|  | <b>EUR</b>           | <b>16,828,874</b> | <b>3.84</b>        |
| <b>Robeco QI Multi Factor Absolute Return</b>              |                      |                   |                    |
| Robeco QI Global Multi-Factor Credits - ZH EUR             |                      | 602,487           | 3.84               |
| Robeco QI Global Multi-Factor High Yield - IH EUR          |                      | 322,033           | 2.05               |
|  | <b>EUR</b>           | <b>924,520</b>    | <b>5.89</b>        |



# Notes to the financial statements as at 30 June 2021 (continued)

## 13. Cross investment between sub-funds (continued)

If the sub-funds invest in UCITS/UCI's that are not part of the Robeco Group, all costs at the level of these UCITS/UCI's (including the non recoverable management fees, service fees, performance fees and/or transactions costs) shall be borne by the sub-funds ultimately and therefore by the shareholders. The management fee and service fee paid in the Robeco funds is restituted to the sub-funds and recorded in the Statement of operations and changes in net assets. During the period, the cross investments between the sub-funds mainly occurred in share-class Z of Robeco sub-fund which does not pay any management fees.

## 14. Management, service and performance fees

The different sub-funds or class of shares incur an annual management fee payable to the Management Company, which reflects all expenses related to the management of the sub-funds. Furthermore the different sub-funds or classes of shares incur an annual service fee payable to the Management Company reflecting all remaining expenses such as the fees of the administration agent, the registrar agent, auditors and legal advisers, the costs of custody (including custody fees and bank charges), the costs of depositary services, the costs of preparing, printing and distributing all prospectuses, memorandums, reports and other necessary documents concerning the Company, any fees and expenses involved in the registration of the Company with any governmental agency and stock exchange, the costs of publishing prices and operational expenses, and the cost of holding shareholders' meetings.

The annual charges, both management fee and service fee, are expressed as a percentage of the net asset value. The charges, paid quarterly, are based on the net asset value of the relevant period and are reflected in the share price.

The share classes Z do not pay management fees. For some sub-funds the Management Company is entitled to a performance fee, payable annually in arrears after the end of the reporting period. A performance fee for the relevant class of shares of the sub-fund is only due at the end of the financial year when the relevant class of shares of the sub-fund outperforms the relevant index or hurdle rate as indicated in the prospectus. Note that an outperformance of the relevant class of shares of the sub-fund does not imply a positive return of the of the relevant class of shares of the sub-fund, a performance fee is also due when the relevant class of shares of the sub-fund has a negative return but an outperformance over the relevant index or hurdle rate as indicated in the prospectus. This outperformance must have taken place since inception of the relevant class of share of the sub-fund or since the time that a performance fee was due. In the event that payment of the performance fee is due, the basis for the performance fee calculation for the next financial year will start at 0 (reset). In the event that no payment of the performance fee is due no reset will take place. In addition if a shareholder redeems or switches all or part of their shares before the end of a performance period, any accrued performance fee with respect to such shares will crystallize on that Valuation Day and will then become payable to the Management Company. The basis for the performance fee calculation will not reset on those valuation days at which performance fees crystallize following the redemption or switch of shares.

The following table shows the maximum percentages for the different outstanding classes of shares on an annual basis.

# Notes to the financial statements as at 30 June 2021 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |            | Service fee<br>(%) |
|---|------------------------|------------|--------------------|
|   | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco BP Global Premium Equities</b>        |                        |            |                    |
| B EUR   | –                      | 1.25       | 0.16               |
| C EUR   | –                      | 0.63       | 0.16               |
| D EUR   | –                      | 1.25       | 0.16               |
| D USD   | –                      | 1.25       | 0.16               |
| DH EUR  | –                      | 1.25       | 0.16               |
| DH USD  | –                      | 1.25       | 0.16               |
| E USD   | –                      | 1.25       | 0.16               |
| F EUR   | –                      | 0.63       | 0.16               |
| F GBP   | –                      | 0.63       | 0.16               |
| F USD   | –                      | 0.63       | 0.16               |
| FH EUR  | –                      | 0.63       | 0.16               |
| I EUR   | –                      | 0.68       | 0.12               |
| I GBP   | –                      | 0.68       | 0.12               |
| I USD   | –                      | 0.68       | 0.12               |
| IB EUR  | –                      | 0.68       | 0.12               |
| IB GBP  | –                      | 0.68       | 0.12               |
| IB USD  | –                      | 0.68       | 0.12               |
| IH EUR  | –                      | 0.68       | 0.12               |
| M USD   | –                      | 2.25       | 0.16               |
| M2 EUR  | –                      | 2.50       | 0.16               |
| M2H EUR   | –                      | 2.50       | 0.16               |
| <b>Robeco QI Global Conservative Equities</b>   |                        |            |                    |
| B EUR   | –                      | 1.00       | 0.16               |
| C EUR   | –                      | 0.50       | 0.16               |
| D EUR   | –                      | 1.00       | 0.16               |
| D USD   | –                      | 1.00       | 0.16               |
| F EUR   | –                      | 0.50       | 0.16               |
| F GBP   | –                      | 0.50       | 0.16               |
| I EUR   | –                      | 0.55       | 0.12               |
| I USD   | –                      | 0.55       | 0.12               |
| IH EUR  | –                      | 0.55       | 0.12               |
| M2 EUR  | –                      | 1.75       | 0.16               |
| Z EUR   | –                      | –          | –                  |
| Z USD   | –                      | –          | –                  |
| <b>Robeco Sustainable Global Stars Equities</b> |                        |            |                    |
| D EUR   | 15.00                  | 1.25       | 0.16               |
| DL USD  | –                      | 1.50       | 0.16               |
| F EUR   | 15.00                  | 0.63       | 0.16               |
| IL EUR  | –                      | 0.88       | 0.12               |
| IL GBP  | –                      | 0.88       | 0.12               |
| IL USD  | –                      | 0.88       | 0.12               |
| Z EUR   | –                      | –          | –                  |
| <b>Robeco Emerging Stars Equities</b>           |                        |            |                    |
| D EUR   | 15.00                  | 1.50       | 0.20               |
| D USD   | 15.00                  | 1.50       | 0.20               |
| DL EUR  | –                      | 1.75       | 0.20               |
| DL USD  | –                      | 1.75       | 0.20               |
| E EUR   | 15.00                  | 1.50       | 0.20               |
| F EUR   | 15.00                  | 0.80       | 0.20               |
| F GBP   | 15.00                  | 0.80       | 0.20               |
| F USD   | 15.00                  | 0.80       | 0.20               |
| FL EUR  | –                      | 0.98       | 0.20               |
| FL USD  | –                      | 0.98       | 0.20               |
| G EUR   | 15.00                  | 0.80       | 0.20               |
| G GBP   | 15.00                  | 0.80       | 0.20               |
| I EUR   | 15.00                  | 0.80       | 0.16               |
| I USD   | 15.00                  | 0.80       | 0.16               |

# Notes to the financial statements as at 30 June 2021 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |            | Service fee<br>(%) |
|---|------------------------|------------|--------------------|
|   | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco Emerging Stars Equities (continued)</b>                     |                        |            |                    |
| IE EUR  | 15.00                  | 0.80       | 0.16               |
| IL GBP  | –                      | 1.00       | 0.16               |
| IL USD  | –                      | 1.00       | 0.16               |
| KE GBP  | –                      | 0.68       | 0.16               |
| KE USD  | –                      | 0.68       | 0.16               |
| ML USD  | –                      | 2.00       | 0.20               |
| Z EUR   | –                      | –          | –                  |
| <b>Robeco Emerging Markets Equities</b>                               |                        |            |                    |
| D EUR   | –                      | 1.50       | 0.20               |
| D SEK   | –                      | 1.50       | 0.20               |
| D USD   | –                      | 1.50       | 0.20               |
| F EUR   | –                      | 0.80       | 0.20               |
| F USD   | –                      | 0.80       | 0.20               |
| G GBP   | –                      | 0.80       | 0.20               |
| I EUR   | –                      | 0.80       | 0.16               |
| I SEK   | –                      | 0.80       | 0.16               |
| I USD   | –                      | 0.80       | 0.16               |
| J USD   | –                      | 0.80       | 0.16               |
| M EUR   | –                      | 2.00       | 0.20               |
| M USD   | –                      | 2.00       | 0.20               |
| M2 EUR  | –                      | 2.50       | 0.20               |
| <b>Robeco QI Emerging Markets Active Equities</b>                     |                        |            |                    |
| D EUR   | –                      | 1.25       | 0.20               |
| D USD   | –                      | 1.25       | 0.20               |
| E EUR   | –                      | 1.25       | 0.20               |
| F EUR   | –                      | 0.63       | 0.20               |
| G EUR   | –                      | 0.63       | 0.20               |
| I EUR   | –                      | 0.70       | 0.16               |
| I USD   | –                      | 0.70       | 0.16               |
| IE EUR  | –                      | 0.70       | 0.16               |
| <b>Robeco QI Global Momentum Equities</b>                             |                        |            |                    |
| D EUR   | –                      | 1.00       | 0.16               |
| F EUR   | –                      | 0.50       | 0.16               |
| F GBP   | –                      | 0.50       | 0.16               |
| I EUR   | –                      | 0.55       | 0.12               |
| Z EUR   | –                      | –          | –                  |
| <b>Robeco QI Global Developed Sustainable Enhanced Index Equities</b> |                        |            |                    |
| D EUR   | –                      | 0.50       | 0.16               |
| F EUR   | –                      | 0.25       | 0.16               |
| I CHF   | –                      | 0.25       | 0.12               |
| I EUR   | –                      | 0.25       | 0.12               |
| I USD   | –                      | 0.25       | 0.12               |
| Z EUR   | –                      | –          | –                  |
| <b>Robeco QI Emerging Markets Enhanced Index Equities</b>             |                        |            |                    |
| D EUR   | –                      | 0.70       | 0.20               |
| I USD   | –                      | 0.35       | 0.16               |
| Z EUR   | –                      | –          | –                  |
| <b>Robeco QI Emerging Conservative Equities</b>                       |                        |            |                    |
| B EUR   | –                      | 1.25       | 0.20               |
| B USD   | –                      | 1.25       | 0.20               |
| C EUR   | –                      | 0.63       | 0.20               |
| C USD   | –                      | 0.63       | 0.20               |
| D EUR   | –                      | 1.25       | 0.20               |
| D GBP   | –                      | 1.25       | 0.20               |

# Notes to the financial statements as at 30 June 2021 (continued)

## 14. Management, service and performance fees (continued)

|  | Performance Management |            | Service fee<br>(%) |
|--|------------------------|------------|--------------------|
|  | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco QI Emerging Conservative Equities (continued)</b>            |                        |            |                    |
| D USD  | –                      | 1.25       | 0.20               |
| F EUR  | –                      | 0.63       | 0.20               |
| F GBP  | –                      | 0.63       | 0.20               |
| F USD  | –                      | 0.63       | 0.20               |
| G GBP  | –                      | 0.63       | 0.20               |
| G USD  | –                      | 0.63       | 0.20               |
| I EUR  | –                      | 0.68       | 0.16               |
| I GBP  | –                      | 0.68       | 0.16               |
| I USD  | –                      | 0.68       | 0.16               |
| IE EUR   | –                      | 0.68       | 0.16               |
| Z CAD  | –                      | –          | –                  |
| Z USD  | –                      | –          | –                  |
| ZB AUD   | –                      | –          | –                  |
| <b>Robeco Emerging Markets Smaller Companies Equities</b>              |                        |            |                    |
| D EUR  | –                      | 1.75       | 0.20               |
| D USD  | –                      | 1.75       | 0.20               |
| F EUR  | –                      | 0.88       | 0.20               |
| Z USD  | –                      | –          | –                  |
| <b>Robeco QI Global Value Equities</b>                                 |                        |            |                    |
| D EUR  | –                      | 1.00       | 0.16               |
| F EUR  | –                      | 0.50       | 0.16               |
| F GBP  | –                      | 0.50       | 0.16               |
| I EUR  | –                      | 0.55       | 0.12               |
| Z EUR  | –                      | –          | –                  |
| <b>Robeco QI Global Developed Multi-Factor Equities</b>                |                        |            |                    |
| D EUR  | –                      | 1.00       | 0.16               |
| D USD  | –                      | 1.00       | 0.16               |
| I EUR  | –                      | 0.55       | 0.12               |
| I USD  | –                      | 0.55       | 0.12               |
| <b>Robeco QI Emerging Markets Sustainable Active Equities</b>          |                        |            |                    |
| D EUR  | –                      | 1.10       | 0.20               |
| F EUR  | –                      | 0.55       | 0.20               |
| I AUD  | –                      | 0.60       | 0.16               |
| I EUR  | –                      | 0.60       | 0.16               |
| I USD  | –                      | 0.60       | 0.16               |
| Z EUR  | –                      | –          | –                  |
| <b>Robeco QI Global Developed Conservative Equities</b>                |                        |            |                    |
| B CAD  | –                      | 1.00       | 0.16               |
| D EUR  | –                      | 1.00       | 0.16               |
| D USD  | –                      | 1.00       | 0.16               |
| I EUR  | –                      | 0.55       | 0.12               |
| I USD  | –                      | 0.55       | 0.12               |
| IH EUR   | –                      | 0.55       | 0.12               |
| Z CAD  | –                      | –          | –                  |
| <b>Robeco QI Global Developed Active Equities</b>                      |                        |            |                    |
| G EUR  | –                      | 0.50       | 0.16               |
| <b>Robeco QI Customized Emerging Markets Enhanced Index Equities I</b> |                        |            |                    |
| Z USD  | –                      | –          | –                  |
| <b>Robeco QI Global Quality Equities</b>                               |                        |            |                    |
| F EUR  | –                      | 0.50       | 0.16               |
| I EUR  | –                      | 0.55       | 0.12               |
| I USD  | –                      | 0.55       | 0.12               |

# Notes to the financial statements as at 30 June 2021 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |            | Service fee<br>(%) |
|---|------------------------|------------|--------------------|
|   | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco QI Global Sustainable Conservative Equities</b>             |                        |            |                    |
| D EUR   | –                      | 1.00       | 0.16               |
| F EUR   | –                      | 0.50       | 0.16               |
| I EUR   | –                      | 0.55       | 0.12               |
| Z EUR   | –                      | –          | –                  |
| <b>Robeco QI Global Developed Enhanced Index Equities</b>             |                        |            |                    |
| D EUR   | –                      | 0.50       | 0.16               |
| D USD   | –                      | 0.50       | 0.16               |
| F EUR   | –                      | 0.25       | 0.16               |
| F USD   | –                      | 0.25       | 0.16               |
| I EUR   | –                      | 0.25       | 0.12               |
| I JPY   | –                      | 0.25       | 0.12               |
| I USD   | –                      | 0.25       | 0.12               |
| <b>Robeco Sustainable Emerging Stars Equities</b>                     |                        |            |                    |
| D EUR   | 15.00                  | 1.50       | 0.20               |
| D USD   | 15.00                  | 1.50       | 0.20               |
| F EUR   | 15.00                  | 0.80       | 0.20               |
| F USD   | 15.00                  | 0.80       | 0.20               |
| FL GBP  | –                      | 0.98       | 0.20               |
| I EUR   | 15.00                  | 0.80       | 0.16               |
| I USD   | 15.00                  | 0.80       | 0.16               |
| IL GBP  | –                      | 1.00       | 0.16               |
| <b>Robeco QI Emerging Markets Sustainable Enhanced Index Equities</b> |                        |            |                    |
| D EUR   | –                      | 0.70       | 0.20               |
| D USD   | –                      | 0.70       | 0.20               |
| F EUR   | –                      | 0.35       | 0.20               |
| F USD   | –                      | 0.35       | 0.20               |
| I EUR   | –                      | 0.35       | 0.16               |
| I USD   | –                      | 0.35       | 0.16               |
| Z CHF   | –                      | –          | –                  |
| <b>RobecoSAM Global SDG Equities</b>                                  |                        |            |                    |
| D EUR   | –                      | 1.40       | 0.16               |
| D USD   | –                      | 1.40       | 0.16               |
| F EUR   | –                      | 0.70       | 0.16               |
| I EUR   | –                      | 0.70       | 0.12               |
| M2 EUR  | –                      | 2.50       | 0.16               |
| S EUR   | –                      | 0.50       | 0.16               |
| <b>Robeco Asia-Pacific Equities</b>                                   |                        |            |                    |
| D EUR   | –                      | 1.50       | 0.20               |
| D USD   | –                      | 1.50       | 0.20               |
| F EUR   | –                      | 0.75       | 0.20               |
| F USD   | –                      | 0.75       | 0.20               |
| I EUR   | –                      | 0.80       | 0.16               |
| I USD   | –                      | 0.80       | 0.16               |
| M USD   | –                      | 2.00       | 0.20               |
| Z EUR   | –                      | –          | –                  |
| <b>Robeco Sustainable European Stars Equities</b>                     |                        |            |                    |
| D EUR   | –                      | 1.25       | 0.16               |
| D USD   | –                      | 1.25       | 0.16               |
| E EUR   | –                      | 1.25       | 0.16               |
| F EUR   | –                      | 0.63       | 0.16               |
| F USD   | –                      | 0.63       | 0.16               |
| G EUR   | –                      | 0.63       | 0.16               |
| G GBP   | –                      | 0.63       | 0.16               |
| I EUR   | –                      | 0.70       | 0.12               |

# Notes to the financial statements as at 30 June 2021 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |            | Service fee<br>(%) |
|---|------------------------|------------|--------------------|
|   | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco Sustainable European Stars Equities (continued)</b> |                        |            |                    |
| I GBP   | –                      | 0.70       | 0.12               |
| I USD   | –                      | 0.70       | 0.12               |
| IE GBP  | –                      | 0.70       | 0.12               |
| M2 EUR  | –                      | 2.50       | 0.16               |
| Z EUR   | –                      | –          | –                  |
| <b>Robeco QI European Conservative Equities</b>               |                        |            |                    |
| B EUR   | –                      | 1.00       | 0.16               |
| B USD   | –                      | 1.00       | 0.16               |
| C EUR   | –                      | 0.50       | 0.16               |
| C GBP   | –                      | 0.50       | 0.16               |
| D EUR   | –                      | 1.00       | 0.16               |
| D USD   | –                      | 1.00       | 0.16               |
| DH USD  | –                      | 1.00       | 0.16               |
| F EUR   | –                      | 0.50       | 0.16               |
| I EUR   | –                      | 0.55       | 0.12               |
| IH EUR  | –                      | 0.55       | 0.12               |
| IH USD  | –                      | 0.55       | 0.12               |
| M USD   | –                      | 1.50       | 0.16               |
| Z EUR   | –                      | –          | –                  |
| <b>Robeco QI US Conservative Equities</b>                     |                        |            |                    |
| D EUR   | –                      | 1.00       | 0.16               |
| D USD   | –                      | 1.00       | 0.16               |
| G USD   | –                      | 0.50       | 0.16               |
| I EUR   | –                      | 0.55       | 0.12               |
| I USD   | –                      | 0.55       | 0.12               |
| IH EUR  | –                      | 0.55       | 0.12               |
| <b>Robeco BP US Premium Equities</b>                          |                        |            |                    |
| D EUR   | –                      | 1.50       | 0.16               |
| D USD   | –                      | 1.50       | 0.16               |
| DH EUR  | –                      | 1.50       | 0.16               |
| E USD   | –                      | 1.50       | 0.16               |
| EH GBP  | –                      | 1.50       | 0.16               |
| F EUR   | –                      | 0.75       | 0.16               |
| F USD   | –                      | 0.75       | 0.16               |
| FH CHF  | –                      | 0.75       | 0.16               |
| FH EUR  | –                      | 0.75       | 0.16               |
| G USD   | –                      | 0.75       | 0.16               |
| GH GBP  | –                      | 0.75       | 0.16               |
| I EUR   | –                      | 0.70       | 0.12               |
| I USD   | –                      | 0.70       | 0.12               |
| IB USD  | –                      | 0.70       | 0.12               |
| IE GBP  | –                      | 0.70       | 0.12               |
| IEH EUR   | –                      | 0.70       | 0.12               |
| IH EUR  | –                      | 0.70       | 0.12               |
| IH GBP  | –                      | 0.70       | 0.12               |
| K USD   | –                      | 0.70       | 0.12               |
| KH CHF  | –                      | 0.70       | 0.12               |
| KH EUR  | –                      | 0.70       | 0.12               |
| M USD   | –                      | 2.00       | 0.16               |
| MH EUR  | –                      | 2.00       | 0.16               |
| X USD   | –                      | 0.60       | 0.16               |
| XH EUR  | –                      | 0.60       | 0.16               |
| Y USD   | –                      | 0.60       | 0.12               |
| YH CHF  | –                      | 0.60       | 0.12               |
| YH EUR  | –                      | 0.60       | 0.12               |
| Z EUR   | –                      | –          | –                  |

# Notes to the financial statements as at 30 June 2021 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |            | Service fee<br>(%) |
|---|------------------------|------------|--------------------|
|   | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco Chinese Equities</b>                    |                        |            |                    |
| D EUR   | –                      | 1.50       | 0.20               |
| D USD   | –                      | 1.50       | 0.20               |
| E EUR   | –                      | 1.50       | 0.20               |
| F EUR   | –                      | 0.75       | 0.20               |
| I EUR   | –                      | 0.80       | 0.16               |
| I USD   | –                      | 0.80       | 0.16               |
| M USD   | –                      | 2.00       | 0.20               |
| M2 EUR  | –                      | 2.50       | 0.20               |
| <b>Robeco Indian Equities</b>                     |                        |            |                    |
| D EUR   | –                      | 1.50       | 0.26               |
| D USD   | –                      | 1.50       | 0.26               |
| F EUR   | –                      | 0.75       | 0.26               |
| <b>Robeco Asian Stars Equities</b>                |                        |            |                    |
| D EUR   | 15.00                  | 1.50       | 0.20               |
| D USD   | 15.00                  | 1.50       | 0.20               |
| DL USD  | –                      | 1.75       | 0.20               |
| E EUR   | 15.00                  | 1.50       | 0.20               |
| F EUR   | 15.00                  | 0.75       | 0.20               |
| F GBP   | 15.00                  | 0.75       | 0.20               |
| I USD   | 15.00                  | 0.80       | 0.16               |
| IL USD  | –                      | 1.00       | 0.16               |
| ML USD  | –                      | 2.00       | 0.20               |
| Z EUR   | –                      | –          | –                  |
| <b>Robeco Sustainable Asian Stars Equities</b>    |                        |            |                    |
| DL EUR  | –                      | 1.75       | 0.20               |
| DL USD  | –                      | 1.75       | 0.20               |
| FL EUR  | –                      | 0.95       | 0.20               |
| FL USD  | –                      | 0.95       | 0.20               |
| IL EUR  | –                      | 1.00       | 0.16               |
| IL USD  | –                      | 1.00       | 0.16               |
| S EUR   | 15.00                  | 0.75       | 0.20               |
| S USD   | 15.00                  | 0.75       | 0.20               |
| <b>Robeco BP US Large Cap Equities</b>            |                        |            |                    |
| D EUR   | –                      | 1.25       | 0.16               |
| D USD   | –                      | 1.25       | 0.16               |
| DH EUR  | –                      | 1.25       | 0.16               |
| E EUR   | –                      | 1.25       | 0.16               |
| E USD   | –                      | 1.25       | 0.16               |
| F EUR   | –                      | 0.63       | 0.16               |
| F GBP   | –                      | 0.63       | 0.16               |
| F USD   | –                      | 0.63       | 0.16               |
| FH EUR  | –                      | 0.63       | 0.16               |
| I EUR   | –                      | 0.65       | 0.12               |
| I USD   | –                      | 0.65       | 0.12               |
| IE GBP  | –                      | 0.65       | 0.12               |
| IE USD  | –                      | 0.65       | 0.12               |
| IH EUR  | –                      | 0.65       | 0.12               |
| M USD   | –                      | 2.00       | 0.16               |
| M2 USD  | –                      | 2.50       | 0.16               |
| <b>Robeco BP US Select Opportunities Equities</b> |                        |            |                    |
| D EUR   | –                      | 1.50       | 0.16               |
| D USD   | –                      | 1.50       | 0.16               |
| DH CHF  | –                      | 1.50       | 0.16               |
| DH EUR  | –                      | 1.50       | 0.16               |
| E USD   | –                      | 1.50       | 0.16               |
| F EUR   | –                      | 0.75       | 0.16               |

# Notes to the financial statements as at 30 June 2021 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |            | Service fee<br>(%) |
|---|------------------------|------------|--------------------|
|   | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco BP US Select Opportunities Equities (continued)</b> |                        |            |                    |
| F USD   | –                      | 0.75       | 0.16               |
| FH CHF  | –                      | 0.75       | 0.16               |
| FH EUR  | –                      | 0.75       | 0.16               |
| G USD   | –                      | 0.75       | 0.16               |
| I EUR   | –                      | 0.70       | 0.12               |
| I GBP   | –                      | 0.70       | 0.12               |
| I USD   | –                      | 0.70       | 0.12               |
| IE USD  | –                      | 0.70       | 0.12               |
| IH EUR  | –                      | 0.70       | 0.12               |
| M USD   | –                      | 2.00       | 0.16               |
| <b>Robeco QI Continental European Conservative Equities</b>   |                        |            |                    |
| F GBP   | –                      | 0.50       | 0.16               |
| G GBP   | –                      | 0.50       | 0.16               |
| I GBP   | –                      | 0.55       | 0.12               |
| <b>Robeco Chinese A-share Equities</b>                        |                        |            |                    |
| D EUR   | –                      | 1.50       | 0.26               |
| D USD   | –                      | 1.50       | 0.26               |
| F EUR   | –                      | 0.75       | 0.26               |
| I EUR   | –                      | 0.80       | 0.22               |
| I USD   | –                      | 0.80       | 0.22               |
| M2 EUR  | –                      | 2.50       | 0.26               |
| Z EUR   | –                      | –          | –                  |
| <b>Robeco QI Chinese A-share Active Equities</b>              |                        |            |                    |
| I EUR   | –                      | 0.70       | 0.22               |
| I USD   | –                      | 0.70       | 0.22               |
| Z EUR   | –                      | –          | –                  |
| <b>Robeco QI Chinese A-share Conservative Equities</b>        |                        |            |                    |
| D EUR   | –                      | 1.25       | 0.26               |
| D USD   | –                      | 1.25       | 0.26               |
| F EUR   | –                      | 0.63       | 0.26               |
| I EUR   | –                      | 0.68       | 0.22               |
| I USD   | –                      | 0.68       | 0.22               |
| Z EUR   | –                      | –          | –                  |
| <b>Robeco QI European Value Equities</b>                      |                        |            |                    |
| F EUR   | –                      | 0.50       | 0.16               |
| I EUR   | –                      | 0.55       | 0.12               |
| <b>Robeco QI US Enhanced Index Equities</b>                   |                        |            |                    |
| D EUR   | –                      | 0.50       | 0.16               |
| D USD   | –                      | 0.50       | 0.16               |
| F EUR   | –                      | 0.25       | 0.16               |
| F USD   | –                      | 0.25       | 0.16               |
| I EUR   | –                      | 0.25       | 0.12               |
| I USD   | –                      | 0.25       | 0.12               |
| <b>Robeco QI European Enhanced Index Equities</b>             |                        |            |                    |
| D EUR   | –                      | 0.50       | 0.16               |
| D USD   | –                      | 0.50       | 0.16               |
| F EUR   | –                      | 0.25       | 0.16               |
| F USD   | –                      | 0.25       | 0.16               |
| I EUR   | –                      | 0.25       | 0.12               |
| I USD   | –                      | 0.25       | 0.12               |
| <b>Robeco New World Financials</b>                            |                        |            |                    |
| D EUR   | –                      | 1.50       | 0.16               |
| D USD   | –                      | 1.50       | 0.16               |
| E EUR   | –                      | 1.50       | 0.16               |



# Notes to the financial statements as at 30 June 2021 (continued)

## 14. Management, service and performance fees (continued)

|  | Performance Management |            | Service fee<br>(%) |
|--|------------------------|------------|--------------------|
|  | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco New World Financials (continued)</b> |                        |            |                    |
| F EUR  | –                      | 0.75       | 0.16               |
| F USD  | –                      | 0.75       | 0.16               |
| FH EUR   | –                      | 0.75       | 0.16               |
| I EUR  | –                      | 0.80       | 0.12               |
| I USD  | –                      | 0.80       | 0.12               |
| IE EUR   | –                      | 0.80       | 0.12               |
| M USD  | –                      | 2.00       | 0.16               |
| M2 EUR   | –                      | 2.50       | 0.16               |
| <b>Robeco Sustainable Property Equities</b>    |                        |            |                    |
| B EUR  | –                      | 1.40       | 0.16               |
| C EUR  | –                      | 0.70       | 0.16               |
| D EUR  | –                      | 1.40       | 0.16               |
| D USD  | –                      | 1.40       | 0.16               |
| F EUR  | –                      | 0.70       | 0.16               |
| I EUR  | –                      | 0.75       | 0.12               |
| I GBP  | –                      | 0.75       | 0.12               |
| I USD  | –                      | 0.75       | 0.12               |
| IE EUR   | –                      | 0.75       | 0.12               |
| IH EUR   | –                      | 0.75       | 0.12               |
| M USD  | –                      | 2.00       | 0.16               |
| M2 EUR   | –                      | 2.50       | 0.16               |
| <b>Robeco Global Consumer Trends</b>           |                        |            |                    |
| B USD  | –                      | 1.50       | 0.16               |
| D EUR  | –                      | 1.50       | 0.16               |
| D HKD  | –                      | 1.50       | 0.16               |
| D SGD  | –                      | 1.50       | 0.16               |
| D USD  | –                      | 1.50       | 0.16               |
| D2 USD   | –                      | 1.75       | 0.16               |
| DH EUR   | –                      | 1.50       | 0.16               |
| DH USD   | –                      | 1.50       | 0.16               |
| E EUR  | –                      | 1.50       | 0.16               |
| F EUR  | –                      | 0.75       | 0.16               |
| F GBP  | –                      | 0.75       | 0.16               |
| F USD  | –                      | 0.75       | 0.16               |
| FH CHF   | –                      | 0.75       | 0.16               |
| FH EUR   | –                      | 0.75       | 0.16               |
| I EUR  | –                      | 0.80       | 0.12               |
| I USD  | –                      | 0.80       | 0.12               |
| IH USD   | –                      | 0.80       | 0.12               |
| M EUR  | –                      | 2.00       | 0.16               |
| M USD  | –                      | 2.00       | 0.16               |
| M2 EUR   | –                      | 2.50       | 0.16               |
| M2H USD  | –                      | 2.50       | 0.16               |
| Z EUR  | –                      | –          | –                  |
| <b>Robeco MegaTrends</b>                       |                        |            |                    |
| D EUR  | –                      | 1.10       | 0.16               |
| F EUR  | –                      | 0.55       | 0.16               |
| M2 EUR   | –                      | 2.50       | 0.16               |
| <b>Robeco Digital Innovations</b>              |                        |            |                    |
| D EUR  | –                      | 1.50       | 0.16               |
| D USD  | –                      | 1.50       | 0.16               |
| F EUR  | –                      | 0.75       | 0.16               |
| F USD  | –                      | 0.75       | 0.16               |
| I EUR  | –                      | 0.80       | 0.12               |
| I USD  | –                      | 0.80       | 0.12               |
| M USD  | –                      | 2.00       | 0.16               |
| M2 EUR   | –                      | 2.50       | 0.16               |

# Notes to the financial statements as at 30 June 2021 (continued)

## 14. Management, service and performance fees (continued)

|  | Performance Management |            | Service fee<br>(%) |
|--|------------------------|------------|--------------------|
|  | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco FinTech</b>                      |                        |            |                    |
| D EUR                                      | –                      | 1.50       | 0.16               |
| D USD                                      | –                      | 1.50       | 0.16               |
| DH CHF                                     | –                      | 1.50       | 0.16               |
| F EUR                                      | –                      | 0.75       | 0.16               |
| F GBP                                      | –                      | 0.75       | 0.16               |
| F USD                                      | –                      | 0.75       | 0.16               |
| FH CHF                                     | –                      | 0.75       | 0.16               |
| I EUR                                      | –                      | 0.80       | 0.12               |
| I USD                                      | –                      | 0.80       | 0.12               |
| IH EUR                                     | –                      | 0.80       | 0.12               |
| M2 EUR                                     | –                      | 2.50       | 0.16               |
| M2 USD                                     | –                      | 2.50       | 0.16               |
| X EUR                                      | –                      | 0.60       | 0.16               |
| X GBP                                      | –                      | 0.60       | 0.16               |
| X USD                                      | –                      | 0.60       | 0.16               |
| XH CHF                                     | –                      | 0.60       | 0.16               |
| Z EUR                                      | –                      | –          | –                  |
| <b>RobecoSAM Circular Economy Equities</b> |                        |            |                    |
| D EUR                                      | –                      | 1.50       | 0.16               |
| D USD                                      | –                      | 1.50       | 0.16               |
| F EUR                                      | –                      | 0.75       | 0.16               |
| F USD                                      | –                      | 0.75       | 0.16               |
| G EUR                                      | –                      | 0.75       | 0.16               |
| I EUR                                      | –                      | 0.80       | 0.12               |
| I USD                                      | –                      | 0.80       | 0.12               |
| M2 EUR                                     | –                      | 2.50       | 0.16               |
| Z EUR                                      | –                      | –          | –                  |
| <b>RobecoSAM Smart Energy Equities</b>     |                        |            |                    |
| D CHF                                      | –                      | 1.50       | 0.16               |
| D EUR                                      | –                      | 1.50       | 0.16               |
| D USD                                      | –                      | 1.50       | 0.16               |
| E EUR                                      | –                      | 1.50       | 0.16               |
| F CHF                                      | –                      | 0.75       | 0.16               |
| F EUR                                      | –                      | 0.75       | 0.16               |
| F USD                                      | –                      | 0.75       | 0.16               |
| G GBP                                      | –                      | 0.75       | 0.16               |
| I CHF                                      | –                      | 0.80       | 0.12               |
| I EUR                                      | –                      | 0.80       | 0.12               |
| I GBP                                      | –                      | 0.80       | 0.12               |
| I USD                                      | –                      | 0.80       | 0.12               |
| M2 EUR                                     | –                      | 2.25       | 0.16               |
| X EUR                                      | –                      | 0.60       | 0.16               |
| X GBP                                      | –                      | 0.60       | 0.16               |
| X USD                                      | –                      | 0.60       | 0.16               |
| Z EUR                                      | –                      | –          | –                  |
| <b>RobecoSAM Smart Materials Equities</b>  |                        |            |                    |
| D CHF                                      | –                      | 1.50       | 0.16               |
| D EUR                                      | –                      | 1.50       | 0.16               |
| D USD                                      | –                      | 1.50       | 0.16               |
| E EUR                                      | –                      | 1.50       | 0.16               |
| F CHF                                      | –                      | 0.75       | 0.16               |
| F EUR                                      | –                      | 0.75       | 0.16               |
| F USD                                      | –                      | 0.75       | 0.16               |
| G EUR                                      | –                      | 0.75       | 0.16               |
| G GBP                                      | –                      | 0.75       | 0.16               |
| I EUR                                      | –                      | 0.80       | 0.12               |

# Notes to the financial statements as at 30 June 2021 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |            | Service fee<br>(%) |
|---|------------------------|------------|--------------------|
|   | fee<br>(%)             | fee<br>(%) |                    |
| <b>RobecoSAM Smart Materials Equities (continued)</b>   |                        |            |                    |
| I GBP   | –                      | 0.80       | 0.12               |
| I USD   | –                      | 0.80       | 0.12               |
| IE EUR  | –                      | 0.80       | 0.12               |
| M2 EUR  | –                      | 2.25       | 0.16               |
| <b>RobecoSAM Smart Mobility Equities</b>                |                        |            |                    |
| D CHF   | –                      | 1.50       | 0.16               |
| D EUR   | –                      | 1.50       | 0.16               |
| D SGD   | –                      | 1.50       | 0.16               |
| D USD   | –                      | 1.50       | 0.16               |
| F CHF   | –                      | 0.75       | 0.16               |
| F EUR   | –                      | 0.75       | 0.16               |
| F USD   | –                      | 0.75       | 0.16               |
| I EUR   | –                      | 0.80       | 0.12               |
| I USD   | –                      | 0.80       | 0.12               |
| M2 EUR  | –                      | 2.25       | 0.16               |
| S USD   | –                      | 0.42       | 0.16               |
| <b>RobecoSAM Sustainable Healthy Living Equities</b>    |                        |            |                    |
| D EUR   | –                      | 1.50       | 0.16               |
| D USD   | –                      | 1.50       | 0.16               |
| E EUR   | –                      | 1.50       | 0.16               |
| F EUR   | –                      | 0.75       | 0.16               |
| I EUR   | –                      | 0.80       | 0.12               |
| I GBP   | –                      | 0.80       | 0.12               |
| I USD   | –                      | 0.80       | 0.12               |
| IE EUR  | –                      | 0.80       | 0.12               |
| M2 EUR  | –                      | 2.25       | 0.16               |
| Z EUR   | –                      | –          | –                  |
| <b>RobecoSAM Sustainable Water Equities</b>             |                        |            |                    |
| D CHF   | –                      | 1.50       | 0.16               |
| D EUR   | –                      | 1.50       | 0.16               |
| D USD   | –                      | 1.50       | 0.16               |
| E EUR   | –                      | 1.50       | 0.16               |
| F CHF   | –                      | 0.75       | 0.16               |
| F EUR   | –                      | 0.75       | 0.16               |
| F USD   | –                      | 0.75       | 0.16               |
| G EUR   | –                      | 0.75       | 0.16               |
| G GBP   | –                      | 0.75       | 0.16               |
| I CHF   | –                      | 0.80       | 0.12               |
| I EUR   | –                      | 0.80       | 0.12               |
| I GBP   | –                      | 0.80       | 0.12               |
| I USD   | –                      | 0.80       | 0.12               |
| M2 EUR  | –                      | 2.25       | 0.16               |
| Z EUR   | –                      | –          | –                  |
| <b>RobecoSAM Global Gender Equality Impact Equities</b> |                        |            |                    |
| D EUR   | –                      | 1.40       | 0.16               |
| D USD   | –                      | 1.40       | 0.16               |
| F EUR   | –                      | 0.70       | 0.16               |
| F USD   | –                      | 0.70       | 0.16               |
| I EUR   | –                      | 0.70       | 0.12               |
| IB EUR  | –                      | 0.70       | 0.12               |
| IE EUR  | –                      | 0.70       | 0.12               |
| IE GBP  | –                      | 0.70       | 0.12               |
| M2 EUR  | –                      | 2.50       | 0.16               |
| Z EUR   | –                      | –          | –                  |
| <b>Robeco High Yield Bonds</b>                          |                        |            |                    |
| 0BxH AUD  | –                      | 1.00       | 0.16               |

# Notes to the financial statements as at 30 June 2021 (continued)

## 14. Management, service and performance fees (continued)

|  | Performance Management |            | Service fee<br>(%) |
|--|------------------------|------------|--------------------|
|  | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco High Yield Bonds (continued)</b> |                        |            |                    |
| 0BxH RMB                                   | –                      | 1.00       | 0.16               |
| 0BxH USD                                   | –                      | 1.00       | 0.16               |
| 0CH GBP                                    | –                      | 0.50       | 0.16               |
| 0D3H USD                                   | –                      | 1.50       | 0.16               |
| 0DH EUR                                    | –                      | 1.00       | 0.16               |
| 0DH USD                                    | –                      | 1.00       | 0.16               |
| 0EH EUR                                    | –                      | 1.00       | 0.16               |
| 0FH EUR                                    | –                      | 0.50       | 0.16               |
| 0IEH USD                                   | –                      | 0.50       | 0.12               |
| 0IH CHF                                    | –                      | 0.50       | 0.12               |
| 0IH EUR                                    | –                      | 0.50       | 0.12               |
| 0IH USD                                    | –                      | 0.50       | 0.12               |
| 0MH USD                                    | –                      | 1.30       | 0.16               |
| BH EUR                                     | –                      | 1.00       | 0.16               |
| BxH AUD                                    | –                      | 1.00       | 0.16               |
| BxH HKD                                    | –                      | 1.00       | 0.16               |
| BxH RMB                                    | –                      | 1.00       | 0.16               |
| BxH USD                                    | –                      | 1.00       | 0.16               |
| CH EUR                                     | –                      | 0.50       | 0.16               |
| CH USD                                     | –                      | 0.50       | 0.16               |
| D EUR                                      | –                      | 1.00       | 0.16               |
| D2H USD                                    | –                      | 1.50       | 0.16               |
| D3H USD                                    | –                      | 1.50       | 0.16               |
| DH AUD                                     | –                      | 1.00       | 0.16               |
| DH CHF                                     | –                      | 1.00       | 0.16               |
| DH EUR                                     | –                      | 1.00       | 0.16               |
| DH USD                                     | –                      | 1.00       | 0.16               |
| EH EUR                                     | –                      | 1.00       | 0.16               |
| FH CHF                                     | –                      | 0.50       | 0.16               |
| FH EUR                                     | –                      | 0.50       | 0.16               |
| FH GBP                                     | –                      | 0.50       | 0.16               |
| FH USD                                     | –                      | 0.50       | 0.16               |
| GH EUR                                     | –                      | 0.50       | 0.16               |
| I EUR                                      | –                      | 0.50       | 0.12               |
| I USD                                      | –                      | 0.50       | 0.12               |
| IBH CHF                                    | –                      | 0.50       | 0.12               |
| IBxH EUR                                   | –                      | 0.50       | 0.12               |
| IBxH USD                                   | –                      | 0.50       | 0.12               |
| IEH EUR                                    | –                      | 0.50       | 0.12               |
| IEH USD                                    | –                      | 0.50       | 0.12               |
| IExH USD                                   | –                      | 0.50       | 0.12               |
| IH CHF                                     | –                      | 0.50       | 0.12               |
| IH EUR                                     | –                      | 0.50       | 0.12               |
| IH GBP                                     | –                      | 0.50       | 0.12               |
| IH USD                                     | –                      | 0.50       | 0.12               |
| M2H USD                                    | –                      | 2.00       | 0.16               |
| M3H USD                                    | –                      | 2.00       | 0.16               |
| MH USD                                     | –                      | 1.30       | 0.16               |
| Z2H USD                                    | –                      | –          | –                  |
| ZH CAD                                     | –                      | –          | –                  |
| ZH EUR                                     | –                      | –          | –                  |
| ZH USD                                     | –                      | –          | –                  |
| <b>Robeco Global Credits</b>               |                        |            |                    |
| 0FH EUR                                    | –                      | 0.40       | 0.16               |
| CH EUR                                     | –                      | 0.40       | 0.16               |
| D3H USD                                    | –                      | 1.50       | 0.16               |
| DH EUR                                     | –                      | 0.80       | 0.16               |
| DH SEK                                     | –                      | 0.80       | 0.16               |
| DH USD                                     | –                      | 0.80       | 0.16               |

# Notes to the financial statements as at 30 June 2021 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |            | Service fee<br>(%) |
|---|------------------------|------------|--------------------|
|   | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco Global Credits (continued)</b>      |                        |            |                    |
| EH EUR  | –                      | 0.80       | 0.16               |
| FH CHF  | –                      | 0.40       | 0.16               |
| FH EUR  | –                      | 0.40       | 0.16               |
| FH GBP  | –                      | 0.40       | 0.16               |
| FH USD  | –                      | 0.40       | 0.16               |
| I USD   | –                      | 0.40       | 0.12               |
| IBH EUR                                       | –                      | 0.40       | 0.12               |
| IBH GBP                                       | –                      | 0.40       | 0.12               |
| IBH JPY                                       | –                      | 0.40       | 0.12               |
| IBH USD                                       | –                      | 0.40       | 0.12               |
| IEH AUD                                       | –                      | 0.40       | 0.12               |
| IH BRL  | –                      | 0.40       | 0.12               |
| IH EUR  | –                      | 0.40       | 0.12               |
| IH GBP  | –                      | 0.40       | 0.12               |
| IH SEK  | –                      | 0.40       | 0.12               |
| IH SGD  | –                      | 0.40       | 0.12               |
| IH USD  | –                      | 0.40       | 0.12               |
| M2H EUR                                       | –                      | 1.75       | 0.16               |
| Z2H EUR                                       | –                      | –          | –                  |
| <b>Robeco QI Dynamic High Yield</b>           |                        |            |                    |
| CH EUR  | –                      | 0.40       | 0.16               |
| EH EUR  | –                      | 0.80       | 0.16               |
| IBH GBP                                       | –                      | 0.40       | 0.12               |
| IH EUR  | –                      | 0.40       | 0.12               |
| IH GBP  | –                      | 0.40       | 0.12               |
| IH USD  | –                      | 0.40       | 0.12               |
| <b>Robeco QI Global Multi-Factor Credits</b>  |                        |            |                    |
| CH EUR  | –                      | 0.30       | 0.16               |
| FH EUR  | –                      | 0.30       | 0.16               |
| IH EUR  | –                      | 0.30       | 0.12               |
| IH GBP  | –                      | 0.30       | 0.12               |
| IH JPY  | –                      | 0.30       | 0.12               |
| IH USD  | –                      | 0.30       | 0.12               |
| ZH EUR  | –                      | –          | –                  |
| <b>Robeco QI Global Multi-Factor Bonds</b>    |                        |            |                    |
| DH EUR  | –                      | 0.70       | 0.16               |
| DH USD  | –                      | 0.70       | 0.16               |
| FH EUR  | –                      | 0.35       | 0.16               |
| FH USD  | –                      | 0.35       | 0.16               |
| IH EUR  | –                      | 0.35       | 0.12               |
| IH GBP  | –                      | 0.35       | 0.12               |
| IH USD  | –                      | 0.35       | 0.12               |
| ZH GBP  | –                      | –          | –                  |
| <b>Robeco Global Credits – Short Maturity</b> |                        |            |                    |
| D2H USD                                       | –                      | 0.80       | 0.16               |
| D3H USD                                       | –                      | 0.80       | 0.16               |
| FH EUR  | –                      | 0.30       | 0.16               |
| I EUR   | –                      | 0.30       | 0.12               |
| IBH GBP                                       | –                      | 0.30       | 0.12               |
| IH EUR  | –                      | 0.30       | 0.12               |
| IH GBP  | –                      | 0.30       | 0.12               |
| IH USD  | –                      | 0.30       | 0.12               |
| M2H EUR                                       | –                      | 1.00       | 0.16               |
| M2H USD                                       | –                      | 1.00       | 0.16               |
| M3H USD                                       | –                      | 1.00       | 0.16               |

# Notes to the financial statements as at 30 June 2021 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |            | Service fee<br>(%) |
|---|------------------------|------------|--------------------|
|   | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco Corporate Hybrid bonds</b>            |                        |            |                    |
| CH EUR  | –                      | 0.40       | 0.16               |
| IH EUR  | –                      | 0.40       | 0.12               |
| IH USD  | –                      | 0.40       | 0.12               |
| M2H EUR   | –                      | 2.50       | 0.16               |
| M3H EUR   | –                      | 2.50       | 0.16               |
| <b>Robeco QI Global Multi-Factor High Yield</b> |                        |            |                    |
| FH EUR  | –                      | 0.40       | 0.16               |
| FH USD  | –                      | 0.40       | 0.16               |
| IH EUR  | –                      | 0.40       | 0.12               |
| Z EUR   | –                      | –          | –                  |
| <b>RobecoSAM SDG Credit Income</b>              |                        |            |                    |
| BxH EUR   | –                      | 1.00       | 0.16               |
| BxH HKD   | –                      | 1.00       | 0.16               |
| BxH SGD   | –                      | 1.00       | 0.16               |
| BxH USD   | –                      | 1.00       | 0.16               |
| CH EUR  | –                      | 0.50       | 0.16               |
| CH GBP  | –                      | 0.50       | 0.16               |
| CH USD  | –                      | 0.50       | 0.16               |
| D2H USD   | –                      | 1.50       | 0.16               |
| D3H USD   | –                      | 1.50       | 0.16               |
| DH EUR  | –                      | 1.00       | 0.16               |
| EH EUR  | –                      | 1.00       | 0.16               |
| EH USD  | –                      | 1.00       | 0.16               |
| FH EUR  | –                      | 0.50       | 0.16               |
| FH USD  | –                      | 0.50       | 0.16               |
| IBxH SGD  | –                      | 0.50       | 0.12               |
| IBxH USD  | –                      | 0.50       | 0.12               |
| IEH GBP   | –                      | 0.50       | 0.12               |
| IEH USD   | –                      | 0.50       | 0.12               |
| IH EUR  | –                      | 0.50       | 0.12               |
| IH GBP  | –                      | 0.50       | 0.12               |
| IH USD  | –                      | 0.50       | 0.12               |
| M2H EUR   | –                      | 2.50       | 0.16               |
| M2H USD   | –                      | 2.50       | 0.16               |
| M3H EUR   | –                      | 2.50       | 0.16               |
| M3H USD   | –                      | 2.50       | 0.16               |
| ZBH AUD   | –                      | –          | –                  |
| <b>RobecoSAM Global SDG Credits</b>             |                        |            |                    |
| BxH USD   | –                      | 0.80       | 0.16               |
| CH AUD  | –                      | 0.40       | 0.16               |
| CH EUR  | –                      | 0.40       | 0.16               |
| CH USD  | –                      | 0.40       | 0.16               |
| DH EUR  | –                      | 0.80       | 0.16               |
| DH SEK  | –                      | 0.80       | 0.16               |
| DH USD  | –                      | 0.80       | 0.16               |
| FH CHF  | –                      | 0.40       | 0.16               |
| FH EUR  | –                      | 0.40       | 0.16               |
| FH GBP  | –                      | 0.40       | 0.16               |
| FH USD  | –                      | 0.40       | 0.16               |
| GH GBP  | –                      | 0.40       | 0.16               |
| IEH GBP   | –                      | 0.40       | 0.12               |
| IH CHF  | –                      | 0.40       | 0.12               |
| IH EUR  | –                      | 0.40       | 0.12               |
| IH GBP  | –                      | 0.40       | 0.12               |
| IH JPY  | –                      | 0.40       | 0.12               |
| IH SEK  | –                      | 0.40       | 0.12               |
| IH SGD  | –                      | 0.40       | 0.12               |
| IH USD  | –                      | 0.40       | 0.12               |

# Notes to the financial statements as at 30 June 2021 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |            | Service fee<br>(%) |
|---|------------------------|------------|--------------------|
|   | fee<br>(%)             | fee<br>(%) |                    |
| <b>RobecoSAM Global SDG Credits (continued)</b> |                        |            |                    |
| M2H EUR   | –                      | 1.35       | 0.16               |
| Z EUR   | –                      | –          | –                  |
| ZH EUR  | –                      | –          | –                  |
| <b>RobecoSAM SDG High Yield Bonds</b>           |                        |            |                    |
| DH EUR  | –                      | 1.00       | 0.16               |
| FH EUR  | –                      | 0.50       | 0.16               |
| FH USD  | –                      | 0.50       | 0.16               |
| GH GBP  | –                      | 0.50       | 0.16               |
| IE EUR  | –                      | 0.50       | 0.12               |
| IEH GBP   | –                      | 0.50       | 0.12               |
| IH EUR  | –                      | 0.50       | 0.12               |
| IH USD  | –                      | 0.50       | 0.12               |
| <b>RobecoSAM Global Green Bonds</b>             |                        |            |                    |
| DH EUR  | –                      | 0.60       | 0.16               |
| DH USD  | –                      | 0.60       | 0.16               |
| FH EUR  | –                      | 0.25       | 0.16               |
| IH CHF  | –                      | 0.30       | 0.12               |
| IH EUR  | –                      | 0.30       | 0.12               |
| <b>RobecoSAM Climate Global Credits</b>         |                        |            |                    |
| DH EUR  | –                      | 0.80       | 0.16               |
| DH USD  | –                      | 0.80       | 0.16               |
| FH EUR  | –                      | 0.40       | 0.16               |
| FH USD  | –                      | 0.40       | 0.16               |
| IH EUR  | –                      | 0.40       | 0.12               |
| IH GBP  | –                      | 0.40       | 0.12               |
| IH USD  | –                      | 0.40       | 0.12               |
| <b>RobecoSAM Climate Global Bonds</b>           |                        |            |                    |
| DH EUR  | –                      | 0.70       | 0.16               |
| DH USD  | –                      | 0.70       | 0.16               |
| FH EUR  | –                      | 0.35       | 0.16               |
| FH USD  | –                      | 0.35       | 0.16               |
| IH EUR  | –                      | 0.35       | 0.12               |
| IH GBP  | –                      | 0.35       | 0.12               |
| IH USD  | –                      | 0.35       | 0.12               |
| <b>Robeco Euro Government Bonds</b>             |                        |            |                    |
| 2CH EUR   | –                      | 0.25       | 0.16               |
| 2EH EUR   | –                      | 0.42       | 0.16               |
| 2FH EUR   | –                      | 0.25       | 0.16               |
| 2IH EUR   | –                      | 0.30       | 0.12               |
| CH EUR  | –                      | 0.25       | 0.16               |
| DH EUR  | –                      | 0.42       | 0.16               |
| EH EUR  | –                      | 0.42       | 0.16               |
| FH EUR  | –                      | 0.25       | 0.16               |
| GH EUR  | –                      | 0.25       | 0.16               |
| IH EUR  | –                      | 0.30       | 0.12               |
| IH USD  | –                      | 0.30       | 0.12               |
| IHHI EUR  | –                      | 0.35       | 0.12               |
| ZH EUR  | –                      | –          | –                  |
| <b>Robeco Euro Credit Bonds</b>                 |                        |            |                    |
| CH EUR  | –                      | 0.35       | 0.16               |
| DH CHF  | –                      | 0.70       | 0.16               |
| DH EUR  | –                      | 0.70       | 0.16               |
| FH EUR  | –                      | 0.35       | 0.16               |
| IH EUR  | –                      | 0.35       | 0.12               |
| IH JPY  | –                      | 0.35       | 0.12               |

# Notes to the financial statements as at 30 June 2021 (continued)

## 14. Management, service and performance fees (continued)

|   | Performance Management |            | Service fee<br>(%) |
|---|------------------------|------------|--------------------|
|   | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco Euro Credit Bonds (continued)</b> |                        |            |                    |
| M2H EUR                                     | –                      | 1.50       | 0.16               |
| ZH EUR                                      | –                      | –          | –                  |
| <b>Robeco All Strategy Euro Bonds</b>       |                        |            |                    |
| BH EUR                                      | –                      | 0.70       | 0.16               |
| CH EUR                                      | –                      | 0.35       | 0.16               |
| DH EUR                                      | –                      | 0.70       | 0.16               |
| FH EUR                                      | –                      | 0.35       | 0.16               |
| IH EUR                                      | –                      | 0.35       | 0.12               |
| M2H EUR                                     | –                      | 2.50       | 0.16               |
| <b>Robeco European High Yield Bonds</b>     |                        |            |                    |
| 0IH EUR                                     | –                      | 0.50       | 0.12               |
| DH CHF                                      | –                      | 1.00       | 0.16               |
| DH EUR                                      | –                      | 1.00       | 0.16               |
| DH USD                                      | –                      | 1.00       | 0.16               |
| EH EUR                                      | –                      | 1.00       | 0.16               |
| FH CHF                                      | –                      | 0.50       | 0.16               |
| FH EUR                                      | –                      | 0.50       | 0.16               |
| IH EUR                                      | –                      | 0.50       | 0.12               |
| IMBxH USD                                   | –                      | 0.75       | 0.12               |
| IMH USD                                     | –                      | 0.75       | 0.12               |
| MBxH USD                                    | –                      | 1.50       | 0.16               |
| Z2H EUR                                     | –                      | –          | –                  |
| ZH EUR                                      | –                      | –          | –                  |
| <b>RobecoSAM Euro SDG Credits</b>           |                        |            |                    |
| 0EH EUR                                     | –                      | 0.70       | 0.16               |
| BH EUR                                      | –                      | 0.70       | 0.16               |
| CH EUR                                      | –                      | 0.35       | 0.16               |
| DH EUR                                      | –                      | 0.70       | 0.16               |
| FH EUR                                      | –                      | 0.35       | 0.16               |
| IEH CHF                                     | –                      | 0.35       | 0.12               |
| IEH EUR                                     | –                      | 0.35       | 0.12               |
| IH CHF                                      | –                      | 0.35       | 0.12               |
| IH EUR                                      | –                      | 0.35       | 0.12               |
| IH GBP                                      | –                      | 0.35       | 0.12               |
| IH USD                                      | –                      | 0.35       | 0.12               |
| M2H EUR                                     | –                      | 2.50       | 0.16               |
| ZH EUR                                      | –                      | –          | –                  |
| <b>RobecoSAM Emerging SDG Credits</b>       |                        |            |                    |
| DH USD                                      | –                      | 1.20       | 0.16               |
| FH EUR                                      | –                      | 0.60       | 0.16               |
| IH USD                                      | –                      | 0.60       | 0.12               |
| Z USD                                       | –                      | –          | –                  |
| <b>Robeco Financial Institutions Bonds</b>  |                        |            |                    |
| 0DH EUR                                     | –                      | 0.70       | 0.16               |
| 0FH EUR                                     | –                      | 0.35       | 0.16               |
| 0IH EUR                                     | –                      | 0.35       | 0.12               |
| BH EUR                                      | –                      | 0.70       | 0.16               |
| BH SGD                                      | –                      | 0.70       | 0.16               |
| BH USD                                      | –                      | 0.70       | 0.16               |
| CH EUR                                      | –                      | 0.35       | 0.16               |
| CH USD                                      | –                      | 0.35       | 0.16               |
| D2H USD                                     | –                      | 1.50       | 0.16               |
| D3H USD                                     | –                      | 1.50       | 0.16               |
| DH EUR                                      | –                      | 0.70       | 0.16               |
| DH USD                                      | –                      | 0.70       | 0.16               |
| FH EUR                                      | –                      | 0.35       | 0.16               |



# Notes to the financial statements as at 30 June 2021 (continued)

## 14. Management, service and performance fees (continued)

|  | Performance Management |            | Service fee<br>(%) |
|--|------------------------|------------|--------------------|
|  | fee<br>(%)             | fee<br>(%) |                    |
| <b>Robeco Financial Institutions Bonds (continued)</b> |                        |            |                    |
| FH USD   | –                      | 0.35       | 0.16               |
| IBH EUR  | –                      | 0.35       | 0.12               |
| IBH USD  | –                      | 0.35       | 0.12               |
| IH BRL   | –                      | 0.35       | 0.12               |
| IH CHF   | –                      | 0.35       | 0.12               |
| IH EUR   | –                      | 0.35       | 0.12               |
| IH GBP   | –                      | 0.35       | 0.12               |
| IH JPY   | –                      | 0.35       | 0.12               |
| IH USD   | –                      | 0.35       | 0.12               |
| M2H EUR  | –                      | 1.75       | 0.16               |
| M2H USD  | –                      | 1.75       | 0.16               |
| M3H EUR  | –                      | 1.75       | 0.16               |
| M3H USD  | –                      | 1.75       | 0.16               |
| MH USD   | –                      | 1.00       | 0.16               |
| Z2H EUR  | –                      | –          | –                  |
| <b>Robeco Investment Grade Corporate Bonds</b>         |                        |            |                    |
| 0IH EUR  | –                      | 0.30       | 0.12               |
| BH EUR   | –                      | 0.70       | 0.16               |
| CH EUR   | –                      | 0.35       | 0.16               |
| DH EUR   | –                      | 0.70       | 0.16               |
| FH EUR   | –                      | 0.35       | 0.16               |
| IEH EUR  | –                      | 0.30       | 0.12               |
| IH EUR   | –                      | 0.30       | 0.12               |
| IHHI EUR   | –                      | 0.35       | 0.12               |
| ZH EUR   | –                      | –          | –                  |
| <b>Robeco QI Multi Factor Absolute Return</b>          |                        |            |                    |
| I EUR  | –                      | 0.70       | 0.12               |
| IH USD   | –                      | 0.70       | 0.12               |
| ZH AUD   | –                      | –          | –                  |

If the net asset value per share class exceeds EUR 1 billion the service fee will be reduced by 0.02% for the portion above 1 billion. If the net asset per share class value exceeds EUR 5 billion, the service fee will be reduced by a further 0.02% for the portion above EUR 5 billion.

# Notes to the financial statements as at 30 June 2021 (continued)

## 15. Depositary fees

The Depositary bank is remunerated in accordance with the agreement between J.P. Morgan Bank Luxembourg S.A. (acting as the depositary) and the Company.

## 16. Other operating expenses

The sub-funds and their classes of shares pay directly banking fees relating to the assets of the sub-funds or expenses incurred thereof, such as proxy voting. The costs of establishing the Company have been paid entirely. If additional sub-funds are created in the future, these sub-funds will bear, in principle, their own formation expenses.

## 17. Transaction costs

The sub-funds and their classes of shares pay directly commissions, brokerage fees and taxes resulting from financial transactions. Transaction costs are included in the purchase/sale price of the securities.

| Sub-Fund  | Sub-Fund<br>Currency | Total transaction costs |
|---|----------------------|-------------------------|
| Robeco BP Global Premium Equities                               | EUR                  | 2,993,293               |
| Robeco QI Global Conservative Equities                          | EUR                  | 36,397                  |
| Robeco Sustainable Global Stars Equities                        | EUR                  | 138,803                 |
| Robeco Emerging Stars Equities                                  | EUR                  | 633,675                 |
| Robeco Emerging Markets Equities                                | EUR                  | 275,666                 |
| Robeco QI Emerging Markets Active Equities                      | EUR                  | 611,503                 |
| Robeco QI Global Momentum Equities                              | EUR                  | 5,598                   |
| Robeco QI Global Developed Sustainable Enhanced Index Equities  | EUR                  | 26,689                  |
| Robeco QI Emerging Markets Enhanced Index Equities              | USD                  | 119,271                 |
| Robeco QI Emerging Conservative Equities                        | USD                  | 2,063,552               |
| Robeco Emerging Markets Smaller Companies Equities              | USD                  | 91,399                  |
| Robeco QI Global Value Equities                                 | EUR                  | 31,399                  |
| Robeco QI Global Developed Multi-Factor Equities                | EUR                  | 27,698                  |
| Robeco QI Global Developed Conservative Equities ex Japan       | EUR                  | 2,436                   |
| Robeco QI Emerging Markets Sustainable Active Equities          | USD                  | 314,509                 |
| Robeco QI Global Developed Conservative Equities                | EUR                  | 19,572                  |
| Robeco QI Global Developed Active Equities                      | EUR                  | 8,120                   |
| Robeco QI Customized Emerging Markets Enhanced Index Equities I | USD                  | 22,305                  |
| Robeco QI Global Quality Equities                               | EUR                  | 8,067                   |
| Robeco QI Global Sustainable Conservative Equities              | EUR                  | 18,639                  |
| Robeco QI Global Developed Enhanced Index Equities              | EUR                  | 8,837                   |
| Robeco Sustainable Emerging Stars Equities                      | EUR                  | 378,949                 |
| Robeco QI Emerging Markets Sustainable Enhanced Index Equities  | USD                  | 111,803                 |
| RobecoSAM Global SDG Equities                                   | EUR                  | 27,550                  |
| Robeco Asia-Pacific Equities                                    | EUR                  | 120,821                 |
| Robeco Sustainable European Stars Equities                      | EUR                  | 782,945                 |
| Robeco QI European Conservative Equities                        | EUR                  | 356,004                 |
| Robeco QI US Conservative Equities                              | USD                  | 3,186                   |
| Robeco BP US Premium Equities                                   | USD                  | 576,038                 |
| Robeco Chinese Equities   | EUR                  | 574,653                 |
| Robeco Indian Equities  | EUR                  | 47,363                  |
| Robeco Asian Stars Equities                                     | USD                  | 11,418                  |
| Robeco Sustainable Asian Stars Equities                         | USD                  | 21,034                  |
| Robeco BP US Large Cap Equities                                 | USD                  | 701,210                 |
| Robeco BP US Select Opportunities Equities                      | USD                  | 239,139                 |
| Robeco QI Continental European Conservative Equities            | EUR                  | 328                     |
| Robeco Chinese A-share Equities                                 | CNH                  | 1,832,319               |
| Robeco QI Chinese A-share Active Equities                       | CNH                  | 1,032,764               |
| Robeco QI Chinese A-share Conservative Equities                 | CNH                  | 23,288                  |
| Robeco QI European Value Equities                               | EUR                  | 3,460                   |
| Robeco QI US Enhanced Index Equities                            | USD                  | 236                     |
| Robeco QI European Enhanced Index Equities                      | EUR                  | 1,278                   |
| Robeco New World Financials                                     | EUR                  | 1,242,814               |
| Robeco Sustainable Property Equities                            | EUR                  | 21,774                  |
| Robeco Global Consumer Trends                                   | EUR                  | 906,288                 |

# Notes to the financial statements as at 30 June 2021 (continued)

## 17. Transaction costs (continued)

| <b>Sub-Fund</b>                                  | <b>Sub-Fund<br/>Currency</b> | <b>Total transaction costs</b> |
|--|------------------------------|--------------------------------|
| Robeco MegaTrends                                | EUR                          | 6,435                          |
| Robeco Digital Innovations                       | EUR                          | 2,879                          |
| Robeco FinTech                                   | EUR                          | 325,351                        |
| RobecoSAM Circular Economy Equities              | EUR                          | 42,674                         |
| RobecoSAM Smart Energy Equities                  | EUR                          | 785,171                        |
| RobecoSAM Smart Materials Equities               | EUR                          | 541,400                        |
| RobecoSAM Smart Mobility Equities                | EUR                          | 264,772                        |
| RobecoSAM Sustainable Healthy Living Equities    | EUR                          | 44,752                         |
| RobecoSAM Sustainable Water Equities             | EUR                          | 756,726                        |
| RobecoSAM Global Gender Equality Impact Equities | EUR                          | 26,808                         |
| Robeco High Yield Bonds                          | EUR                          | 29,314                         |
| Robeco Global Credits                            | EUR                          | 58,434                         |
| Robeco QI Dynamic High Yield                     | EUR                          | 24,634                         |
| Robeco QI Global Multi-Factor Credits            | EUR                          | 33,235                         |
| Robeco QI Global Multi-Factor Bonds              | EUR                          | 2,636                          |
| Robeco Global Credits – Short Maturity           | EUR                          | 14,532                         |
| Robeco Corporate Hybrid bonds                    | EUR                          | 5,138                          |
| Robeco QI Global Multi-Factor High Yield         | EUR                          | 11,391                         |
| RobecoSAM SDG Credit Income                      | USD                          | 33,897                         |
| RobecoSAM Global SDG Credits                     | EUR                          | 45,261                         |
| RobecoSAM SDG High Yield Bonds                   | EUR                          | 1,546                          |
| RobecoSAM Global Green Bonds                     | EUR                          | 686                            |
| RobecoSAM Climate Global Credits                 | EUR                          | 4,034                          |
| RobecoSAM Climate Global Bonds                   | EUR                          | 3,111                          |
| Robeco Euro Government Bonds                     | EUR                          | 17,605                         |
| Robeco Euro Credit Bonds                         | EUR                          | 12,197                         |
| Robeco All Strategy Euro Bonds                   | EUR                          | 28,018                         |
| Robeco European High Yield Bonds                 | EUR                          | 1,375                          |
| RobecoSAM Euro SDG Credits                       | EUR                          | 15,392                         |
| RobecoSAM Emerging SDG Credits                   | USD                          | 2,755                          |
| Robeco Financial Institutions Bonds              | EUR                          | 23,974                         |
| Robeco Investment Grade Corporate Bonds          | EUR                          | 2,167                          |
| Robeco QI Multi Factor Absolute Return           | EUR                          | 22,261                         |

## 18. Total Expense Ratio (TER)

The Total Expense Ratio ('TER') expresses the operational costs (e.g. management fee, service fee, performance fee, taxe d'abonnement, depositary fee and bank charges) charged to the sub-funds as a percentage of the average assets entrusted, calculated on a daily basis, during the reporting period. The TER as shown below do not include transaction costs. The other costs concern mainly bank charges, depositary fees and taxe d'abonnement. Total Expense Ratio are annualized for periods less than one year.

# Notes to the financial statements as at 30 June 2021 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Sub-Fund</b>                                 | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Total</b> |
|---|-----------------------|--------------------|--------------------|------------------------|--------------|
| <b>Robeco BP Global Premium Equities</b>        |                       |                    |                    |                        |              |
| B EUR   | 1.25                  | 0.16               | 0.04               | –                      | 1.45         |
| C EUR   | 0.63                  | 0.16               | 0.04               | –                      | 0.83         |
| D EUR   | 1.25                  | 0.16               | 0.04               | –                      | 1.45         |
| D USD   | 1.25                  | 0.16               | 0.04               | –                      | 1.45         |
| DH EUR  | 1.25                  | 0.16               | 0.05               | –                      | 1.46         |
| DH USD  | 1.25                  | 0.16               | 0.06               | –                      | 1.47         |
| E USD   | 1.25                  | 0.16               | 0.04               | –                      | 1.45         |
| F EUR   | 0.63                  | 0.16               | 0.05               | –                      | 0.84         |
| F GBP   | 0.63                  | 0.16               | 0.06               | –                      | 0.85         |
| F USD   | 0.63                  | 0.16               | 0.05               | –                      | 0.84         |
| FH EUR  | 0.63                  | 0.16               | 0.06               | –                      | 0.85         |
| I EUR   | 0.68                  | 0.12               | 0.01               | –                      | 0.81         |
| I GBP   | 0.68                  | 0.12               | –                  | –                      | 0.80         |
| I USD   | 0.68                  | 0.12               | –                  | –                      | 0.80         |
| IB EUR  | 0.68                  | 0.12               | 0.01               | –                      | 0.81         |
| IB GBP  | 0.68                  | 0.12               | 0.01               | –                      | 0.81         |
| IB USD  | 0.68                  | 0.12               | 0.01               | –                      | 0.81         |
| IH EUR  | 0.68                  | 0.12               | 0.01               | –                      | 0.81         |
| M USD   | 2.25                  | 0.16               | 0.06               | –                      | 2.47         |
| M2 EUR  | 2.50                  | 0.16               | 0.06               | –                      | 2.72         |
| M2H EUR   | 2.50                  | 0.16               | 0.04               | –                      | 2.70         |
| <b>Robeco QI Global Conservative Equities</b>   |                       |                    |                    |                        |              |
| B EUR   | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| C EUR   | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| D EUR   | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| D USD   | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| F EUR   | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| F GBP   | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| I EUR   | 0.55                  | 0.12               | 0.01               | –                      | 0.68         |
| I USD   | 0.55                  | 0.12               | 0.01               | –                      | 0.68         |
| IH EUR  | 0.55                  | 0.12               | 0.01               | –                      | 0.68         |
| M2 EUR  | 1.75                  | 0.16               | 0.05               | –                      | 1.96         |
| Z EUR   | –                     | –                  | 0.01               | –                      | 0.01         |
| Z USD   | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco Sustainable Global Stars Equities</b> |                       |                    |                    |                        |              |
| D EUR   | 1.25                  | 0.16               | 0.05               | (0.28)                 | 1.18         |
| DL USD  | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| F EUR   | 0.63                  | 0.16               | 0.05               | (0.01)                 | 0.83         |
| IL EUR  | 0.88                  | 0.12               | 0.01               | –                      | 1.01         |
| IL GBP  | 0.88                  | 0.12               | 0.01               | –                      | 1.01         |
| IL USD  | 0.88                  | 0.12               | 0.01               | –                      | 1.01         |
| Z EUR   | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco Emerging Stars Equities</b>           |                       |                    |                    |                        |              |
| D EUR   | 1.50                  | 0.20               | 0.05               | –                      | 1.75         |
| D USD   | 1.50                  | 0.20               | 0.05               | –                      | 1.75         |
| DL EUR  | 1.75                  | 0.20               | 0.05               | –                      | 2.00         |
| DL USD  | 1.75                  | 0.20               | 0.05               | –                      | 2.00         |
| E EUR   | 1.50                  | 0.20               | 0.05               | –                      | 1.75         |
| F EUR   | 0.80                  | 0.20               | 0.05               | –                      | 1.05         |
| F GBP   | 0.80                  | 0.20               | 0.06               | –                      | 1.06         |
| F USD   | 0.80                  | 0.20               | 0.05               | –                      | 1.05         |
| FL EUR  | 0.98                  | 0.20               | 0.05               | –                      | 1.23         |
| FL USD  | 0.98                  | 0.20               | 0.05               | –                      | 1.23         |
| G EUR   | 0.80                  | 0.20               | 0.05               | –                      | 1.05         |
| G GBP   | 0.80                  | 0.20               | 0.05               | –                      | 1.05         |
| I EUR   | 0.80                  | 0.16               | 0.01               | –                      | 0.97         |

# Notes to the financial statements as at 30 June 2021 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Sub-Fund</b>   | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Total</b> |
|---|-----------------------|--------------------|--------------------|------------------------|--------------|
| <b>Robeco Emerging Stars Equities (continued)</b>                     |                       |                    |                    |                        |              |
| I USD   | 0.80                  | 0.16               | 0.01               | –                      | 0.97         |
| IE EUR  | 0.80                  | 0.16               | 0.01               | –                      | 0.97         |
| IL GBP  | 1.00                  | 0.16               | 0.01               | –                      | 1.17         |
| IL USD  | 1.00                  | 0.16               | 0.01               | –                      | 1.17         |
| KE GBP  | 0.68                  | 0.16               | 0.01               | –                      | 0.85         |
| KE USD  | 0.70                  | 0.16               | 0.01               | –                      | 0.87         |
| ML USD  | 2.00                  | 0.20               | 0.05               | –                      | 2.25         |
| Z EUR   | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco Emerging Markets Equities</b>                               |                       |                    |                    |                        |              |
| D EUR   | 1.50                  | 0.20               | 0.05               | –                      | 1.75         |
| D SEK   | 1.50                  | 0.20               | 0.09               | –                      | 1.79         |
| D USD   | 1.50                  | 0.20               | 0.05               | –                      | 1.75         |
| F EUR   | 0.80                  | 0.20               | 0.04               | –                      | 1.04         |
| F USD   | 0.80                  | 0.20               | 0.05               | –                      | 1.05         |
| G GBP   | 0.80                  | 0.20               | 0.05               | –                      | 1.05         |
| I EUR   | 0.80                  | 0.16               | 0.01               | –                      | 0.97         |
| I SEK   | 0.80                  | 0.16               | 0.01               | –                      | 0.97         |
| I USD   | 0.80                  | 0.16               | 0.01               | –                      | 0.97         |
| J USD   | 0.80                  | 0.16               | 0.01               | –                      | 0.97         |
| M EUR   | 2.00                  | 0.20               | 0.05               | –                      | 2.25         |
| M USD   | 2.00                  | 0.20               | 0.05               | –                      | 2.25         |
| M2 EUR  | 2.50                  | 0.20               | 0.05               | –                      | 2.75         |
| <b>Robeco QI Emerging Markets Active Equities</b>                     |                       |                    |                    |                        |              |
| D EUR   | 1.25                  | 0.20               | 0.05               | –                      | 1.50         |
| D USD   | 1.25                  | 0.20               | 0.05               | –                      | 1.50         |
| E EUR   | 1.25                  | 0.21               | 0.05               | –                      | 1.51         |
| F EUR   | 0.63                  | 0.20               | 0.05               | –                      | 0.88         |
| G EUR   | 0.63                  | 0.20               | 0.05               | –                      | 0.88         |
| I EUR   | 0.70                  | 0.16               | 0.01               | –                      | 0.87         |
| I USD   | 0.70                  | 0.16               | 0.01               | –                      | 0.87         |
| IE EUR  | 0.70                  | 0.16               | 0.01               | –                      | 0.87         |
| <b>Robeco QI Global Momentum Equities</b>                             |                       |                    |                    |                        |              |
| D EUR   | 1.00                  | 0.16               | 0.06               | –                      | 1.22         |
| F EUR   | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| F GBP   | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| I EUR   | 0.55                  | 0.12               | 0.01               | –                      | 0.68         |
| Z EUR   | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco QI Global Developed Sustainable Enhanced Index Equities</b> |                       |                    |                    |                        |              |
| D EUR   | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| F EUR   | 0.25                  | 0.16               | 0.05               | –                      | 0.46         |
| I CHF   | 0.25                  | 0.12               | 0.01               | –                      | 0.38         |
| I EUR   | 0.25                  | 0.12               | 0.01               | –                      | 0.38         |
| I USD   | 0.25                  | 0.12               | 0.01               | –                      | 0.38         |
| Z EUR   | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco QI Emerging Markets Enhanced Index Equities</b>             |                       |                    |                    |                        |              |
| D EUR   | 0.70                  | 0.20               | 0.05               | –                      | 0.95         |
| F EUR   | 0.35                  | 0.20               | 0.05               | –                      | 0.60         |
| I USD   | 0.35                  | 0.16               | 0.01               | –                      | 0.52         |
| Z EUR   | –                     | –                  | 0.01               | –                      | 0.01         |

# Notes to the financial statements as at 30 June 2021 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Sub-Fund</b>  | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Total</b> |
|--|-----------------------|--------------------|--------------------|------------------------|--------------|
| <b>Robeco QI Emerging Conservative Equities</b>                  |                       |                    |                    |                        |              |
| B EUR  | 1.25                  | 0.20               | 0.05               | –                      | 1.50         |
| B USD  | 1.25                  | 0.20               | 0.03               | –                      | 1.48         |
| C EUR  | 0.63                  | 0.20               | 0.05               | –                      | 0.88         |
| C GBP  | 0.63                  | 0.20               | 0.05               | –                      | 0.88         |
| C USD  | 0.63                  | 0.20               | 0.05               | –                      | 0.88         |
| D EUR  | 1.25                  | 0.20               | 0.05               | –                      | 1.50         |
| D GBP  | 1.25                  | 0.20               | 0.05               | –                      | 1.50         |
| D USD  | 1.25                  | 0.20               | 0.05               | –                      | 1.50         |
| F EUR  | 0.63                  | 0.20               | 0.05               | –                      | 0.88         |
| F GBP  | 0.63                  | 0.20               | 0.05               | –                      | 0.88         |
| F USD  | 0.63                  | 0.20               | 0.05               | –                      | 0.88         |
| G GBP  | 0.63                  | 0.20               | 0.05               | –                      | 0.88         |
| G USD  | 0.63                  | 0.20               | 0.05               | –                      | 0.88         |
| I EUR  | 0.68                  | 0.16               | 0.01               | –                      | 0.85         |
| I GBP  | 0.68                  | 0.16               | 0.01               | –                      | 0.85         |
| I USD  | 0.68                  | 0.16               | 0.01               | –                      | 0.85         |
| IE EUR   | 0.68                  | 0.16               | 0.01               | –                      | 0.85         |
| Z CAD  | –                     | –                  | 0.01               | –                      | 0.01         |
| Z USD  | –                     | –                  | 0.01               | –                      | 0.01         |
| ZB AUD   | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco Emerging Markets Smaller Companies Equities</b>        |                       |                    |                    |                        |              |
| D EUR  | 1.75                  | 0.20               | 0.06               | –                      | 2.01         |
| D USD  | 1.75                  | 0.20               | 0.05               | –                      | 2.00         |
| F EUR  | 0.88                  | 0.20               | 0.05               | –                      | 1.13         |
| Z USD  | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco QI Global Value Equities</b>                           |                       |                    |                    |                        |              |
| D EUR  | 1.00                  | 0.16               | 0.07               | –                      | 1.23         |
| F EUR  | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| F GBP  | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| I EUR  | 0.55                  | 0.12               | 0.01               | –                      | 0.68         |
| Z EUR  | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco QI Global Developed Multi-Factor Equities</b>          |                       |                    |                    |                        |              |
| D EUR  | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| D USD  | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| I EUR  | 0.55                  | 0.12               | 0.01               | –                      | 0.68         |
| I USD  | 0.55                  | 0.12               | 0.01               | –                      | 0.68         |
| <b>Robeco QI Global Developed Conservative Equities ex Japan</b> |                       |                    |                    |                        |              |
| I JPY  | 0.55                  | 0.12               | 0.02               | –                      | 0.69         |
| <b>Robeco QI Emerging Markets Sustainable Active Equities</b>    |                       |                    |                    |                        |              |
| D EUR  | 1.10                  | 0.20               | 0.05               | –                      | 1.35         |
| F EUR  | 0.55                  | 0.20               | 0.05               | –                      | 0.80         |
| I AUD  | 0.60                  | 0.16               | 0.01               | –                      | 0.77         |
| I EUR  | 0.60                  | 0.16               | 0.01               | –                      | 0.77         |
| I USD  | 0.60                  | 0.16               | 0.01               | –                      | 0.77         |
| Z EUR  | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco QI Global Developed Conservative Equities</b>          |                       |                    |                    |                        |              |
| B CAD  | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |

# Notes to the financial statements as at 30 June 2021 (continued)

## 18. Total Expense Ratio (TER) (continued)

| Sub-Fund   | Management<br>fee | Service fee | Other costs | Performance<br>fee | Total |
|--|-------------------|-------------|-------------|--------------------|-------|
| <b>Robeco QI Global Developed Conservative Equities (continued)</b>    |                   |             |             |                    |       |
| D EUR  | 1.00              | 0.16        | 0.05        | –                  | 1.21  |
| D USD  | 1.00              | 0.16        | 0.05        | –                  | 1.21  |
| I EUR  | 0.55              | 0.12        | 0.01        | –                  | 0.68  |
| I JPY  | 0.55              | 0.12        | 0.01        | –                  | 0.68  |
| I USD  | 0.55              | 0.12        | 0.01        | –                  | 0.68  |
| IH EUR   | 0.55              | 0.12        | 0.01        | –                  | 0.68  |
| Z CAD  | –                 | –           | 0.01        | –                  | 0.01  |
| <b>Robeco QI Global Developed Active Equities</b>                      |                   |             |             |                    |       |
| G EUR  | 0.50              | 0.16        | 0.05        | –                  | 0.71  |
| <b>Robeco QI Customized Emerging Markets Enhanced Index Equities I</b> |                   |             |             |                    |       |
| Z USD  | –                 | –           | 0.01        | –                  | 0.01  |
| <b>Robeco QI Global Quality Equities</b>                               |                   |             |             |                    |       |
| F EUR  | 0.50              | 0.16        | 0.05        | –                  | 0.71  |
| I EUR  | 0.55              | 0.12        | 0.01        | –                  | 0.68  |
| I USD  | 0.55              | 0.12        | 0.01        | –                  | 0.68  |
| <b>Robeco QI Global Sustainable Conservative Equities</b>              |                   |             |             |                    |       |
| D EUR  | 1.00              | 0.16        | 0.05        | –                  | 1.21  |
| F EUR  | 0.50              | 0.16        | 0.05        | –                  | 0.71  |
| I EUR  | 0.55              | 0.12        | 0.01        | –                  | 0.68  |
| Z EUR  | –                 | –           | 0.01        | –                  | 0.01  |
| <b>Robeco QI Global Developed Enhanced Index Equities</b>              |                   |             |             |                    |       |
| D EUR  | 0.50              | 0.16        | 0.05        | –                  | 0.71  |
| D USD  | 0.50              | 0.16        | 0.05        | –                  | 0.71  |
| F EUR  | 0.25              | 0.16        | 0.05        | –                  | 0.46  |
| F USD  | 0.25              | 0.16        | 0.05        | –                  | 0.46  |
| I EUR  | 0.25              | 0.12        | 0.01        | –                  | 0.38  |
| I JPY  | 0.25              | 0.12        | 0.01        | –                  | 0.38  |
| I USD  | 0.25              | 0.12        | 0.01        | –                  | 0.38  |
| <b>Robeco Sustainable Emerging Stars Equities</b>                      |                   |             |             |                    |       |
| D EUR  | 1.50              | 0.20        | 0.06        | –                  | 1.76  |
| D USD  | 1.50              | 0.20        | 0.06        | –                  | 1.76  |
| F EUR  | 0.80              | 0.20        | 0.04        | 0.14               | 1.18  |
| F USD  | 0.80              | 0.20        | 0.04        | 0.14               | 1.18  |
| FL GBP   | 0.98              | 0.20        | 0.04        | –                  | 1.22  |
| I EUR  | 0.80              | 0.16        | –           | 0.16               | 1.12  |
| I USD  | 0.80              | 0.16        | –           | 0.16               | 1.12  |
| IL GBP   | 1.00              | 0.16        | –           | –                  | 1.16  |
| KE EUR   | 0.70              | 0.16        | 0.01        | –                  | 0.87  |
| <b>Robeco QI Emerging Markets Sustainable Enhanced Index Equities</b>  |                   |             |             |                    |       |
| D EUR  | 0.70              | 0.20        | 0.05        | –                  | 0.95  |
| D USD  | 0.70              | 0.20        | 0.05        | –                  | 0.95  |
| F EUR  | 0.35              | 0.20        | 0.05        | –                  | 0.60  |
| F USD  | 0.35              | 0.20        | 0.05        | –                  | 0.60  |
| I EUR  | 0.35              | 0.16        | 0.01        | –                  | 0.52  |
| I USD  | 0.35              | 0.16        | 0.01        | –                  | 0.52  |
| Z CHF  | –                 | –           | 0.01        | –                  | 0.01  |

# Notes to the financial statements as at 30 June 2021 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Sub-Fund</b>                                   | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Total</b> |
|---|-----------------------|--------------------|--------------------|------------------------|--------------|
| <b>RobecoSAM Global SDG Equities</b>              |                       |                    |                    |                        |              |
| D EUR   | 1.40                  | 0.16               | 0.05               | –                      | 1.61         |
| D USD   | 1.40                  | 0.16               | 0.06               | –                      | 1.62         |
| F EUR   | 0.70                  | 0.16               | 0.05               | –                      | 0.91         |
| I EUR   | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| M2 EUR  | 2.50                  | 0.16               | 0.06               | –                      | 2.72         |
| S EUR   | 0.50                  | 0.16               | 0.04               | –                      | 0.70         |
| <b>Robeco Asia-Pacific Equities</b>               |                       |                    |                    |                        |              |
| D EUR   | 1.50                  | 0.20               | 0.05               | –                      | 1.75         |
| D USD   | 1.50                  | 0.20               | 0.05               | –                      | 1.75         |
| F EUR   | 0.75                  | 0.20               | 0.05               | –                      | 1.00         |
| F USD   | 0.75                  | 0.20               | 0.05               | –                      | 1.00         |
| I EUR   | 0.80                  | 0.16               | 0.01               | –                      | 0.97         |
| I USD   | 0.80                  | 0.16               | 0.01               | –                      | 0.97         |
| M USD   | 2.00                  | 0.20               | 0.05               | –                      | 2.25         |
| Z EUR   | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco Sustainable European Stars Equities</b> |                       |                    |                    |                        |              |
| D EUR   | 1.25                  | 0.16               | 0.05               | –                      | 1.46         |
| D USD   | 1.25                  | 0.16               | 0.05               | –                      | 1.46         |
| E EUR   | 1.25                  | 0.16               | 0.05               | –                      | 1.46         |
| F EUR   | 0.63                  | 0.16               | 0.05               | –                      | 0.84         |
| F USD   | 0.63                  | 0.16               | 0.05               | –                      | 0.84         |
| G EUR   | 0.63                  | 0.16               | 0.05               | –                      | 0.84         |
| G GBP   | 0.63                  | 0.16               | 0.05               | –                      | 0.84         |
| I EUR   | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| I GBP   | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| I USD   | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| IE GBP  | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| M2 EUR  | 2.50                  | 0.16               | 0.06               | –                      | 2.72         |
| Z EUR   | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco QI European Conservative Equities</b>   |                       |                    |                    |                        |              |
| B EUR   | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| B USD   | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| C EUR   | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| C GBP   | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| D EUR   | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| D USD   | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| DH USD  | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| F EUR   | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| F USD   | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| I EUR   | 0.55                  | 0.12               | 0.01               | –                      | 0.68         |
| IH EUR  | 0.55                  | 0.12               | 0.01               | –                      | 0.68         |
| IH USD  | 0.55                  | 0.12               | 0.01               | –                      | 0.68         |
| M USD   | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| M2 EUR  | 1.75                  | 0.16               | 0.05               | –                      | 1.96         |
| Z EUR   | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco QI US Conservative Equities</b>         |                       |                    |                    |                        |              |
| D EUR   | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| D USD   | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| G USD   | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| I EUR   | 0.55                  | 0.12               | 0.01               | –                      | 0.68         |
| I USD   | 0.55                  | 0.12               | 0.01               | –                      | 0.68         |
| IH EUR  | 0.55                  | 0.12               | 0.01               | –                      | 0.68         |
| <b>Robeco BP US Premium Equities</b>              |                       |                    |                    |                        |              |
| D EUR   | 1.50                  | 0.16               | 0.06               | –                      | 1.72         |



# Notes to the financial statements as at 30 June 2021 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Sub-Fund</b>                                  | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Total</b> |
|--|-----------------------|--------------------|--------------------|------------------------|--------------|
| <b>Robeco BP US Premium Equities (continued)</b> |                       |                    |                    |                        |              |
| D USD  | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| DH EUR   | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| E USD  | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| EH GBP   | 1.50                  | 0.16               | 0.06               | –                      | 1.72         |
| F EUR  | 0.75                  | 0.16               | 0.06               | –                      | 0.97         |
| F USD  | 0.75                  | 0.16               | 0.05               | –                      | 0.96         |
| FH CHF   | 0.75                  | 0.16               | 0.06               | –                      | 0.97         |
| FH EUR   | 0.75                  | 0.16               | 0.05               | –                      | 0.96         |
| G USD  | 0.75                  | 0.16               | 0.05               | –                      | 0.96         |
| GH GBP   | 0.75                  | 0.16               | 0.05               | –                      | 0.96         |
| I EUR  | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| I USD  | 0.70                  | 0.11               | 0.01               | –                      | 0.82         |
| IB USD   | 0.70                  | 0.12               | 0.02               | –                      | 0.84         |
| IBH CHF  | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| IE GBP   | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| IEH EUR  | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| IH EUR   | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| IH GBP   | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| K USD  | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| KH CHF   | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| KH EUR   | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| M USD  | 2.00                  | 0.16               | 0.05               | –                      | 2.21         |
| MH EUR   | 2.00                  | 0.16               | 0.05               | –                      | 2.21         |
| X USD  | 0.60                  | 0.16               | 0.07               | –                      | 0.83         |
| XH EUR   | 0.60                  | 0.16               | 0.06               | –                      | 0.82         |
| Y USD  | 0.60                  | 0.12               | 0.05               | –                      | 0.77         |
| YH CHF   | 0.60                  | 0.12               | 0.04               | –                      | 0.76         |
| YH EUR   | 0.60                  | 0.12               | 0.05               | –                      | 0.77         |
| Z EUR  | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco Chinese Equities</b>                   |                       |                    |                    |                        |              |
| D EUR  | 1.50                  | 0.20               | 0.05               | –                      | 1.75         |
| D USD  | 1.50                  | 0.20               | 0.05               | –                      | 1.75         |
| E EUR  | 1.50                  | 0.20               | 0.05               | –                      | 1.75         |
| F EUR  | 0.75                  | 0.20               | 0.05               | –                      | 1.00         |
| I EUR  | 0.80                  | 0.16               | 0.01               | –                      | 0.97         |
| I USD  | 0.80                  | 0.16               | 0.01               | –                      | 0.97         |
| M USD  | 2.00                  | 0.20               | 0.04               | –                      | 2.24         |
| M2 EUR   | 2.50                  | 0.20               | 0.06               | –                      | 2.76         |
| <b>Robeco Indian Equities</b>                    |                       |                    |                    |                        |              |
| D EUR  | 1.50                  | 0.26               | 0.06               | –                      | 1.82         |
| D USD  | 1.50                  | 0.26               | 0.06               | –                      | 1.82         |
| F EUR  | 0.75                  | 0.26               | 0.05               | –                      | 1.06         |
| <b>Robeco Asian Stars Equities</b>               |                       |                    |                    |                        |              |
| D EUR  | 1.29                  | 0.20               | 0.05               | –                      | 1.54         |
| D USD  | 1.40                  | 0.20               | 0.05               | –                      | 1.65         |
| DL USD   | 1.55                  | 0.20               | 0.05               | –                      | 1.80         |
| E EUR  | 1.30                  | 0.20               | 0.05               | –                      | 1.55         |
| F EUR  | 0.67                  | 0.20               | 0.05               | –                      | 0.92         |
| F GBP  | 0.66                  | 0.20               | 0.05               | –                      | 0.91         |
| I USD  | 0.72                  | 0.16               | 0.01               | –                      | 0.89         |
| IL USD   | 0.92                  | 0.16               | 0.01               | –                      | 1.09         |
| ML USD   | 2.00                  | 0.20               | 0.05               | –                      | 2.25         |
| Z EUR  | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco Sustainable Asian Stars Equities</b>   |                       |                    |                    |                        |              |
| DL EUR   | 1.50                  | 0.20               | 0.06               | –                      | 1.76         |

# Notes to the financial statements as at 30 June 2021 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Sub-Fund</b>   | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Total</b> |
|---|-----------------------|--------------------|--------------------|------------------------|--------------|
| <b>Robeco Sustainable Asian Stars Equities (continued)</b>  |                       |                    |                    |                        |              |
| DL USD  | 1.50                  | 0.20               | 0.07               | –                      | 1.77         |
| FL EUR  | 0.87                  | 0.20               | 0.06               | –                      | 1.13         |
| FL USD  | 0.87                  | 0.20               | 0.06               | –                      | 1.13         |
| IL EUR  | 0.92                  | 0.16               | 0.02               | –                      | 1.10         |
| IL USD  | 0.92                  | 0.16               | 0.02               | –                      | 1.10         |
| S EUR   | 0.60                  | 0.20               | 0.06               | –                      | 0.86         |
| S USD   | 0.60                  | 0.20               | 0.06               | –                      | 0.86         |
| <b>Robeco BP US Large Cap Equities</b>                      |                       |                    |                    |                        |              |
| D EUR   | 1.25                  | 0.16               | 0.05               | –                      | 1.46         |
| D USD   | 1.25                  | 0.16               | 0.05               | –                      | 1.46         |
| D2 USD  | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| DH EUR  | 1.25                  | 0.16               | 0.05               | –                      | 1.46         |
| E EUR   | 1.25                  | 0.16               | 0.05               | –                      | 1.46         |
| E USD   | 1.25                  | 0.16               | 0.05               | –                      | 1.46         |
| F EUR   | 0.63                  | 0.16               | 0.05               | –                      | 0.84         |
| F GBP   | 0.63                  | 0.16               | 0.05               | –                      | 0.84         |
| F USD   | 0.63                  | 0.16               | 0.05               | –                      | 0.84         |
| FH EUR  | 0.63                  | 0.16               | 0.05               | –                      | 0.84         |
| I EUR   | 0.65                  | 0.12               | 0.01               | –                      | 0.78         |
| I USD   | 0.65                  | 0.12               | 0.01               | –                      | 0.78         |
| IE GBP  | 0.65                  | 0.12               | 0.01               | –                      | 0.78         |
| IE USD  | 0.65                  | 0.12               | 0.01               | –                      | 0.78         |
| IH EUR  | 0.65                  | 0.12               | 0.01               | –                      | 0.78         |
| M USD   | 2.00                  | 0.16               | 0.05               | –                      | 2.21         |
| M2 USD  | 2.50                  | 0.16               | 0.05               | –                      | 2.71         |
| <b>Robeco BP US Select Opportunities Equities</b>           |                       |                    |                    |                        |              |
| D EUR   | 1.50                  | 0.16               | 0.06               | –                      | 1.72         |
| D USD   | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| DH CHF  | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| DH EUR  | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| E USD   | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| F EUR   | 0.75                  | 0.16               | 0.06               | –                      | 0.97         |
| F USD   | 0.75                  | 0.16               | 0.05               | –                      | 0.96         |
| FH CHF  | 0.75                  | 0.16               | 0.06               | –                      | 0.97         |
| FH EUR  | 0.75                  | 0.16               | 0.05               | –                      | 0.96         |
| G USD   | 0.75                  | 0.16               | 0.05               | –                      | 0.96         |
| I EUR   | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| I GBP   | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| I USD   | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| IE USD  | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| IH EUR  | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| M USD   | 2.00                  | 0.16               | 0.05               | –                      | 2.21         |
| <b>Robeco QI Continental European Conservative Equities</b> |                       |                    |                    |                        |              |
| F GBP   | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| G GBP   | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| I GBP   | 0.55                  | 0.12               | 0.01               | –                      | 0.68         |
| <b>Robeco Chinese A-share Equities</b>                      |                       |                    |                    |                        |              |
| D EUR   | 1.50                  | 0.26               | 0.05               | –                      | 1.81         |
| D USD   | 1.50                  | 0.26               | 0.06               | –                      | 1.82         |
| F EUR   | 0.75                  | 0.26               | 0.06               | –                      | 1.07         |
| I EUR   | 0.80                  | 0.22               | 0.01               | –                      | 1.03         |
| I USD   | 0.80                  | 0.22               | 0.01               | –                      | 1.03         |
| M2 EUR  | 2.50                  | 0.26               | 0.06               | –                      | 2.82         |

# Notes to the financial statements as at 30 June 2021 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Sub-Fund</b>  | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Total</b> |
|--|-----------------------|--------------------|--------------------|------------------------|--------------|
| <b>Robeco Chinese A-share Equities (continued)</b>     |                       |                    |                    |                        |              |
| Z EUR  | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco QI Chinese A-share Active Equities</b>       |                       |                    |                    |                        |              |
| I EUR  | 0.70                  | 0.22               | 0.01               | –                      | 0.93         |
| I USD  | 0.70                  | 0.22               | 0.01               | –                      | 0.93         |
| Z EUR  | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco QI Chinese A-share Conservative Equities</b> |                       |                    |                    |                        |              |
| D EUR  | 1.25                  | 0.26               | 0.05               | –                      | 1.56         |
| D USD  | 1.25                  | 0.26               | 0.05               | –                      | 1.56         |
| F EUR  | 0.63                  | 0.26               | 0.05               | –                      | 0.94         |
| I EUR  | 0.68                  | 0.22               | 0.01               | –                      | 0.91         |
| I USD  | 0.68                  | 0.22               | 0.01               | –                      | 0.91         |
| Z EUR  | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco QI European Value Equities</b>               |                       |                    |                    |                        |              |
| F EUR  | 0.50                  | 0.16               | 0.06               | –                      | 0.72         |
| I EUR  | 0.55                  | 0.12               | 0.01               | –                      | 0.68         |
| K EUR  | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| KE EUR   | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| <b>Robeco QI US Enhanced Index Equities</b>            |                       |                    |                    |                        |              |
| D EUR  | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| D USD  | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| F EUR  | 0.25                  | 0.16               | 0.05               | –                      | 0.46         |
| F USD  | 0.25                  | 0.16               | 0.05               | –                      | 0.46         |
| I EUR  | 0.25                  | 0.12               | 0.01               | –                      | 0.38         |
| I USD  | 0.25                  | 0.12               | 0.01               | –                      | 0.38         |
| <b>Robeco QI European Enhanced Index Equities</b>      |                       |                    |                    |                        |              |
| D EUR  | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| D USD  | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| F EUR  | 0.25                  | 0.16               | 0.05               | –                      | 0.46         |
| F USD  | 0.25                  | 0.16               | 0.05               | –                      | 0.46         |
| I EUR  | 0.25                  | 0.12               | 0.01               | –                      | 0.38         |
| I USD  | 0.25                  | 0.12               | 0.01               | –                      | 0.38         |
| <b>Robeco New World Financials</b>                     |                       |                    |                    |                        |              |
| D EUR  | 1.50                  | 0.16               | 0.06               | –                      | 1.72         |
| D USD  | 1.50                  | 0.16               | 0.06               | –                      | 1.72         |
| E EUR  | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| F EUR  | 0.75                  | 0.16               | 0.05               | –                      | 0.96         |
| F USD  | 0.75                  | 0.16               | 0.07               | –                      | 0.98         |
| FH EUR   | 0.75                  | 0.16               | 0.05               | –                      | 0.96         |
| I EUR  | 0.80                  | 0.12               | 0.01               | –                      | 0.93         |
| I USD  | 0.80                  | 0.12               | 0.01               | –                      | 0.93         |
| IE EUR   | 0.80                  | 0.12               | 0.01               | –                      | 0.93         |
| M USD  | 2.00                  | 0.16               | 0.05               | –                      | 2.21         |
| M2 EUR   | 2.50                  | 0.16               | 0.06               | –                      | 2.72         |
| <b>Robeco Sustainable Property Equities</b>            |                       |                    |                    |                        |              |
| B EUR  | 1.40                  | 0.16               | 0.07               | –                      | 1.63         |
| C EUR  | 0.70                  | 0.16               | 0.05               | –                      | 0.91         |
| D EUR  | 1.40                  | 0.16               | 0.05               | –                      | 1.61         |
| D USD  | 1.40                  | 0.16               | 0.05               | –                      | 1.61         |
| F EUR  | 0.70                  | 0.16               | 0.05               | –                      | 0.91         |
| I EUR  | 0.75                  | 0.12               | 0.01               | –                      | 0.88         |

# Notes to the financial statements as at 30 June 2021 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Sub-Fund</b>   | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Total</b> |
|---|-----------------------|--------------------|--------------------|------------------------|--------------|
| <b>Robeco Sustainable Property Equities (continued)</b> |                       |                    |                    |                        |              |
| I GBP   | 0.75                  | 0.12               | 0.01               | –                      | 0.88         |
| I USD   | 0.75                  | 0.12               | 0.01               | –                      | 0.88         |
| IE EUR  | 0.75                  | 0.12               | 0.01               | –                      | 0.88         |
| IH EUR  | 0.75                  | 0.12               | 0.01               | –                      | 0.88         |
| M USD   | 2.00                  | 0.16               | 0.06               | –                      | 2.22         |
| M2 EUR  | 2.50                  | 0.16               | 0.06               | –                      | 2.72         |
| Z EUR   | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco Global Consumer Trends</b>                    |                       |                    |                    |                        |              |
| B USD   | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| D EUR   | 1.50                  | 0.15               | 0.05               | –                      | 1.70         |
| D HKD   | 1.50                  | 0.16               | 0.06               | –                      | 1.72         |
| D SGD   | 1.50                  | 0.16               | 0.06               | –                      | 1.72         |
| D USD   | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| D2 USD  | 1.75                  | 0.16               | 0.06               | –                      | 1.97         |
| DH EUR  | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| DH USD  | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| E EUR   | 1.50                  | 0.16               | 0.06               | –                      | 1.72         |
| F EUR   | 0.75                  | 0.16               | 0.05               | –                      | 0.96         |
| F GBP   | 0.75                  | 0.16               | 0.06               | –                      | 0.97         |
| F USD   | 0.75                  | 0.16               | 0.05               | –                      | 0.96         |
| FH CHF  | 0.75                  | 0.16               | 0.06               | –                      | 0.97         |
| FH EUR  | 0.75                  | 0.16               | 0.06               | –                      | 0.97         |
| I EUR   | 0.80                  | 0.12               | 0.01               | –                      | 0.93         |
| I USD   | 0.80                  | 0.12               | 0.01               | –                      | 0.93         |
| IH USD  | 0.80                  | 0.12               | 0.01               | –                      | 0.93         |
| M EUR   | 2.00                  | 0.16               | 0.05               | –                      | 2.21         |
| M USD   | 2.00                  | 0.16               | 0.05               | –                      | 2.21         |
| M2 EUR  | 2.50                  | 0.16               | 0.06               | –                      | 2.72         |
| M2H USD   | 2.50                  | 0.16               | 0.06               | –                      | 2.72         |
| Z EUR   | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco MegaTrends</b>                                |                       |                    |                    |                        |              |
| D EUR   | 1.10                  | 0.16               | 0.05               | –                      | 1.31         |
| F EUR   | 0.55                  | 0.16               | 0.05               | –                      | 0.76         |
| M2 EUR  | 2.50                  | 0.16               | 0.05               | –                      | 2.71         |
| <b>Robeco Digital Innovations</b>                       |                       |                    |                    |                        |              |
| D EUR   | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| D USD   | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| F EUR   | 0.75                  | 0.16               | 0.05               | –                      | 0.96         |
| F USD   | 0.75                  | 0.16               | 0.05               | –                      | 0.96         |
| I EUR   | 0.80                  | 0.12               | 0.01               | –                      | 0.93         |
| I USD   | 0.80                  | 0.12               | 0.01               | –                      | 0.93         |
| M USD   | 2.00                  | 0.16               | 0.05               | –                      | 2.21         |
| M2 EUR  | 2.50                  | 0.16               | 0.06               | –                      | 2.72         |
| <b>Robeco FinTech</b>                                   |                       |                    |                    |                        |              |
| D EUR   | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| D USD   | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| DH CHF  | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| F EUR   | 0.75                  | 0.16               | 0.05               | –                      | 0.96         |
| F GBP   | 0.75                  | 0.16               | 0.05               | –                      | 0.96         |
| F USD   | 0.75                  | 0.16               | 0.05               | –                      | 0.96         |
| FH CHF  | 0.75                  | 0.16               | 0.05               | –                      | 0.96         |
| I EUR   | 0.80                  | 0.12               | 0.01               | –                      | 0.93         |
| I USD   | 0.80                  | 0.12               | 0.01               | –                      | 0.93         |
| IH EUR  | 0.80                  | 0.12               | 0.01               | –                      | 0.93         |

# Notes to the financial statements as at 30 June 2021 (continued)

## 18. Total Expense Ratio (TER) (continued)

| Sub-Fund                                   | Management fee | Service fee | Other costs | Performance fee | Total |
|--|----------------|-------------|-------------|-----------------|-------|
| <b>Robeco FinTech (continued)</b>          |                |             |             |                 |       |
| M2 EUR                                     | 2.50           | 0.16        | 0.05        | –               | 2.71  |
| M2 USD                                     | 2.50           | 0.16        | 0.05        | –               | 2.71  |
| X EUR                                      | 0.60           | 0.16        | 0.06        | –               | 0.82  |
| X GBP                                      | 0.60           | 0.16        | 0.06        | –               | 0.82  |
| X USD                                      | 0.60           | 0.16        | 0.06        | –               | 0.82  |
| XH CHF                                     | 0.60           | 0.16        | 0.06        | –               | 0.82  |
| Z EUR                                      | –              | –           | 0.01        | –               | 0.01  |
| <b>RobecoSAM Circular Economy Equities</b> |                |             |             |                 |       |
| D EUR                                      | 1.50           | 0.16        | 0.06        | –               | 1.72  |
| D USD                                      | 1.50           | 0.16        | 0.06        | –               | 1.72  |
| F EUR                                      | 0.75           | 0.16        | 0.05        | –               | 0.96  |
| F USD                                      | 0.75           | 0.16        | 0.06        | –               | 0.97  |
| G EUR                                      | 0.75           | 0.16        | 0.06        | –               | 0.97  |
| I EUR                                      | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| I USD                                      | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| M2 EUR                                     | 2.50           | 0.16        | 0.06        | –               | 2.72  |
| Z EUR                                      | –              | –           | 0.01        | –               | 0.01  |
| <b>RobecoSAM Smart Energy Equities</b>     |                |             |             |                 |       |
| D CHF                                      | 1.50           | 0.16        | 0.05        | –               | 1.71  |
| D EUR                                      | 1.50           | 0.16        | 0.05        | –               | 1.71  |
| D USD                                      | 1.50           | 0.16        | 0.05        | –               | 1.71  |
| E EUR                                      | 1.50           | 0.16        | 0.05        | –               | 1.71  |
| F CHF                                      | 0.75           | 0.16        | 0.05        | –               | 0.96  |
| F EUR                                      | 0.75           | 0.16        | 0.05        | –               | 0.96  |
| F USD                                      | 0.75           | 0.16        | 0.05        | –               | 0.96  |
| G GBP                                      | 0.75           | 0.16        | 0.06        | –               | 0.97  |
| I CHF                                      | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| I EUR                                      | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| I GBP                                      | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| I USD                                      | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| M2 EUR                                     | 2.25           | 0.16        | 0.05        | –               | 2.46  |
| X EUR                                      | 0.60           | 0.16        | 0.06        | –               | 0.82  |
| X GBP                                      | 0.60           | 0.16        | 0.06        | –               | 0.82  |
| X USD                                      | 0.60           | 0.16        | 0.06        | –               | 0.82  |
| Z EUR                                      | –              | –           | 0.01        | –               | 0.01  |
| <b>RobecoSAM Smart Materials Equities</b>  |                |             |             |                 |       |
| D CHF                                      | 1.50           | 0.16        | 0.05        | –               | 1.71  |
| D EUR                                      | 1.50           | 0.16        | 0.06        | –               | 1.72  |
| D USD                                      | 1.50           | 0.16        | 0.06        | –               | 1.72  |
| E EUR                                      | 1.50           | 0.16        | 0.06        | –               | 1.72  |
| F CHF                                      | 0.75           | 0.16        | 0.05        | –               | 0.96  |
| F EUR                                      | 0.75           | 0.16        | 0.05        | –               | 0.96  |
| F USD                                      | 0.75           | 0.16        | 0.07        | –               | 0.98  |
| G EUR                                      | 0.75           | 0.16        | 0.06        | –               | 0.97  |
| G GBP                                      | 0.75           | 0.16        | 0.05        | –               | 0.96  |
| I EUR                                      | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| I GBP                                      | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| I USD                                      | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| IE EUR                                     | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| M2 EUR                                     | 2.25           | 0.16        | 0.05        | –               | 2.46  |
| <b>RobecoSAM Smart Mobility Equities</b>   |                |             |             |                 |       |
| D CHF                                      | 1.50           | 0.16        | 0.06        | –               | 1.72  |
| D EUR                                      | 1.50           | 0.16        | 0.06        | –               | 1.72  |
| D SGD                                      | 1.50           | 0.16        | 0.06        | –               | 1.72  |
| D USD                                      | 1.50           | 0.16        | 0.05        | –               | 1.71  |

# Notes to the financial statements as at 30 June 2021 (continued)

## 18. Total Expense Ratio (TER) (continued)

| Sub-Fund  | Management fee | Service fee | Other costs | Performance fee | Total |
|---|----------------|-------------|-------------|-----------------|-------|
| <b>RobecoSAM Smart Mobility Equities</b>                |                |             |             |                 |       |
| <b>(continued)</b>                                      |                |             |             |                 |       |
| F CHF   | 0.75           | 0.16        | 0.06        | –               | 0.97  |
| F EUR   | 0.75           | 0.16        | 0.06        | –               | 0.97  |
| F USD   | 0.75           | 0.16        | 0.05        | –               | 0.96  |
| I EUR   | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| I USD   | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| M2 EUR  | 2.25           | 0.16        | 0.05        | –               | 2.46  |
| S USD   | 0.42           | 0.16        | 0.06        | –               | 0.64  |
| <b>RobecoSAM Sustainable Healthy Living Equities</b>    |                |             |             |                 |       |
| D EUR   | 1.50           | 0.16        | 0.05        | –               | 1.71  |
| D USD   | 1.50           | 0.16        | 0.05        | –               | 1.71  |
| E EUR   | 1.50           | 0.16        | 0.05        | –               | 1.71  |
| F EUR   | 0.75           | 0.16        | 0.05        | –               | 0.96  |
| I EUR   | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| I GBP   | 0.80           | 0.12        | 0.02        | –               | 0.94  |
| I USD   | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| IE EUR  | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| M2 EUR  | 2.25           | 0.16        | 0.05        | –               | 2.46  |
| Z EUR   | –              | –           | 0.01        | –               | 0.01  |
| <b>RobecoSAM Sustainable Water Equities</b>             |                |             |             |                 |       |
| D CHF   | 1.50           | 0.16        | 0.05        | –               | 1.71  |
| D EUR   | 1.50           | 0.16        | 0.05        | –               | 1.71  |
| D USD   | 1.50           | 0.16        | 0.05        | –               | 1.71  |
| E EUR   | 1.50           | 0.16        | 0.05        | –               | 1.71  |
| F CHF   | 0.75           | 0.16        | 0.05        | –               | 0.96  |
| F EUR   | 0.75           | 0.16        | 0.05        | –               | 0.96  |
| F USD   | 0.75           | 0.16        | 0.05        | –               | 0.96  |
| G EUR   | 0.75           | 0.16        | 0.05        | –               | 0.96  |
| G GBP   | 0.75           | 0.16        | 0.06        | –               | 0.97  |
| I CHF   | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| I EUR   | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| I GBP   | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| I USD   | 0.80           | 0.12        | 0.01        | –               | 0.93  |
| M2 EUR  | 2.25           | 0.16        | 0.05        | –               | 2.46  |
| Z EUR   | –              | –           | 0.01        | –               | 0.01  |
| <b>RobecoSAM Global Gender Equality Impact Equities</b> |                |             |             |                 |       |
| D EUR   | 1.40           | 0.16        | 0.05        | –               | 1.61  |
| D USD   | 1.40           | 0.16        | 0.05        | –               | 1.61  |
| F EUR   | 0.70           | 0.16        | 0.05        | –               | 0.91  |
| F USD   | 0.70           | 0.16        | 0.05        | –               | 0.91  |
| I EUR   | 0.70           | 0.12        | 0.01        | –               | 0.83  |
| IB EUR  | 0.70           | 0.12        | 0.01        | –               | 0.83  |
| IE EUR  | 0.70           | 0.12        | 0.01        | –               | 0.83  |
| IE GBP  | 0.70           | 0.12        | 0.01        | –               | 0.83  |
| M2 EUR  | 2.50           | 0.16        | 0.06        | –               | 2.72  |
| Z EUR   | –              | –           | 0.01        | –               | 0.01  |
| <b>Robeco High Yield Bonds</b>                          |                |             |             |                 |       |
| 0BxH AUD  | 1.00           | 0.16        | 0.05        | –               | 1.21  |
| 0BxH RMB  | 1.00           | 0.16        | 0.05        | –               | 1.21  |
| 0BxH USD  | 1.00           | 0.16        | 0.05        | –               | 1.21  |
| 0CH GBP   | 0.50           | 0.16        | 0.05        | –               | 0.71  |
| 0D3H USD  | 1.50           | 0.16        | 0.05        | –               | 1.71  |
| 0DH EUR   | 1.00           | 0.16        | 0.05        | –               | 1.21  |

# Notes to the financial statements as at 30 June 2021 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Sub-Fund</b>                            | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Total</b> |
|--|-----------------------|--------------------|--------------------|------------------------|--------------|
| <b>Robeco High Yield Bonds (continued)</b> |                       |                    |                    |                        |              |
| 0DH USD                                    | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| 0EH EUR                                    | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| 0FH EUR                                    | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| 0IEH USD                                   | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| 0IH CHF                                    | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| 0IH EUR                                    | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| 0IH USD                                    | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| 0MH USD                                    | 1.30                  | 0.16               | 0.05               | –                      | 1.51         |
| BH EUR                                     | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| BxH AUD                                    | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| BxH HKD                                    | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| BxH RMB                                    | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| BxH USD                                    | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| CH EUR                                     | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| CH USD                                     | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| D EUR                                      | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| D2H USD                                    | 1.50                  | 0.16               | 0.06               | –                      | 1.72         |
| D3H USD                                    | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| DH AUD                                     | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| DH CHF                                     | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| DH EUR                                     | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| DH USD                                     | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| EH EUR                                     | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| FH CHF                                     | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| FH EUR                                     | 0.50                  | 0.16               | 0.06               | –                      | 0.72         |
| FH GBP                                     | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| FH USD                                     | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| GH EUR                                     | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| I EUR                                      | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| I USD                                      | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| IBH CHF                                    | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| IBxH EUR                                   | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| IBxH USD                                   | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| IEH EUR                                    | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| IEH USD                                    | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| IExH USD                                   | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| IH CHF                                     | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| IH EUR                                     | 0.50                  | 0.11               | 0.01               | –                      | 0.62         |
| IH GBP                                     | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| IH USD                                     | 0.50                  | 0.11               | 0.01               | –                      | 0.62         |
| M2H USD                                    | 2.00                  | 0.16               | 0.05               | –                      | 2.21         |
| M3H USD                                    | 2.00                  | 0.16               | 0.05               | –                      | 2.21         |
| MH USD                                     | 1.30                  | 0.16               | 0.05               | –                      | 1.51         |
| Z2H USD                                    | –                     | –                  | 0.01               | –                      | 0.01         |
| ZH CAD                                     | –                     | –                  | 0.01               | –                      | 0.01         |
| ZH EUR                                     | –                     | –                  | 0.01               | –                      | 0.01         |
| ZH USD                                     | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco Global Credits</b>               |                       |                    |                    |                        |              |
| 0FH EUR                                    | 0.40                  | 0.16               | 0.05               | –                      | 0.61         |
| CH EUR                                     | 0.40                  | 0.16               | 0.05               | –                      | 0.61         |
| D3H USD                                    | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| DH EUR                                     | 0.80                  | 0.16               | 0.05               | –                      | 1.01         |
| DH SEK                                     | 0.80                  | 0.16               | 0.10               | –                      | 1.06         |
| DH USD                                     | 0.80                  | 0.16               | 0.05               | –                      | 1.01         |
| EH EUR                                     | 0.80                  | 0.16               | 0.05               | –                      | 1.01         |
| FH CHF                                     | 0.40                  | 0.16               | 0.05               | –                      | 0.61         |
| FH EUR                                     | 0.40                  | 0.16               | 0.05               | –                      | 0.61         |
| FH GBP                                     | 0.40                  | 0.16               | 0.05               | –                      | 0.61         |

# Notes to the financial statements as at 30 June 2021 (continued)

## 18. Total Expense Ratio (TER) (continued)

| Sub-Fund                                      | Management<br>fee | Service fee | Other costs | Performance<br>fee | Total |
|---|-------------------|-------------|-------------|--------------------|-------|
| <b>Robeco Global Credits (continued)</b>      |                   |             |             |                    |       |
| FH USD  | 0.40              | 0.16        | 0.06        | –                  | 0.62  |
| I USD   | 0.40              | 0.12        | 0.01        | –                  | 0.53  |
| IBH EUR                                       | 0.40              | 0.12        | 0.01        | –                  | 0.53  |
| IBH GBP                                       | 0.40              | 0.12        | 0.01        | –                  | 0.53  |
| IBH JPY                                       | 0.40              | 0.12        | 0.01        | –                  | 0.53  |
| IBH USD                                       | 0.40              | 0.12        | 0.01        | –                  | 0.53  |
| IEH AUD                                       | 0.40              | 0.12        | 0.01        | –                  | 0.53  |
| IH BRL  | 0.40              | 0.12        | 0.01        | –                  | 0.53  |
| IH EUR  | 0.40              | 0.12        | 0.01        | –                  | 0.53  |
| IH GBP  | 0.40              | 0.12        | 0.01        | –                  | 0.53  |
| IH JPY  | 0.40              | 0.12        | 0.01        | –                  | 0.53  |
| IH SEK  | 0.40              | 0.12        | 0.01        | –                  | 0.53  |
| IH SGD  | 0.40              | 0.12        | 0.01        | –                  | 0.53  |
| IH USD  | 0.40              | 0.12        | 0.01        | –                  | 0.53  |
| M2H EUR                                       | 1.75              | 0.16        | 0.05        | –                  | 1.96  |
| M3H EUR                                       | 1.75              | 0.16        | 0.05        | –                  | 1.96  |
| Z2H EUR                                       | –                 | –           | 0.01        | –                  | 0.01  |
| <b>Robeco QI Dynamic High Yield</b>           |                   |             |             |                    |       |
| CH EUR  | 0.40              | 0.16        | 0.05        | –                  | 0.61  |
| D3H USD                                       | 1.50              | 0.16        | 0.05        | –                  | 1.71  |
| EH EUR  | 0.80              | 0.16        | 0.06        | –                  | 1.02  |
| IBH GBP                                       | 0.40              | 0.12        | 0.01        | –                  | 0.53  |
| IH EUR  | 0.40              | 0.12        | 0.01        | –                  | 0.53  |
| IH GBP  | 0.40              | 0.12        | 0.01        | –                  | 0.53  |
| IH USD  | 0.40              | 0.12        | 0.01        | –                  | 0.53  |
| <b>Robeco QI Global Multi-Factor Credits</b>  |                   |             |             |                    |       |
| CH EUR  | 0.30              | 0.16        | 0.05        | –                  | 0.51  |
| DH CHF  | 0.60              | 0.16        | 0.05        | –                  | 0.81  |
| FH EUR  | 0.30              | 0.16        | 0.05        | –                  | 0.51  |
| IH EUR  | 0.30              | 0.12        | 0.01        | –                  | 0.43  |
| IH GBP  | 0.30              | 0.12        | 0.01        | –                  | 0.43  |
| IH JPY  | 0.30              | 0.12        | 0.01        | –                  | 0.43  |
| IH USD  | 0.30              | 0.12        | 0.01        | –                  | 0.43  |
| ZH EUR  | –                 | –           | 0.02        | –                  | 0.02  |
| <b>Robeco QI Global Multi-Factor Bonds</b>    |                   |             |             |                    |       |
| DH EUR  | 0.70              | 0.16        | 0.05        | –                  | 0.91  |
| DH USD  | 0.70              | 0.16        | 0.04        | –                  | 0.90  |
| FH EUR  | 0.35              | 0.16        | 0.05        | –                  | 0.56  |
| FH USD  | 0.35              | 0.16        | 0.04        | –                  | 0.55  |
| IH EUR  | 0.35              | 0.12        | 0.01        | –                  | 0.48  |
| IH GBP  | 0.35              | 0.12        | 0.01        | –                  | 0.48  |
| IH USD  | 0.35              | 0.12        | 0.01        | –                  | 0.48  |
| ZH GBP  | –                 | –           | 0.01        | –                  | 0.01  |
| <b>Robeco Global Credits – Short Maturity</b> |                   |             |             |                    |       |
| D2H USD                                       | 0.80              | 0.16        | 0.05        | –                  | 1.01  |
| D3H USD                                       | 0.80              | 0.16        | 0.05        | –                  | 1.01  |
| FH EUR  | 0.30              | 0.16        | 0.06        | –                  | 0.52  |
| I EUR   | 0.30              | 0.12        | 0.01        | –                  | 0.43  |
| IBH GBP                                       | 0.30              | 0.12        | 0.01        | –                  | 0.43  |
| IH EUR  | 0.30              | 0.12        | 0.01        | –                  | 0.43  |
| IH GBP  | 0.30              | 0.12        | 0.01        | –                  | 0.43  |
| IH USD  | 0.30              | 0.12        | 0.01        | –                  | 0.43  |
| M2H EUR                                       | 1.00              | 0.16        | 0.06        | –                  | 1.22  |
| M2H USD                                       | 1.00              | 0.16        | 0.05        | –                  | 1.21  |
| M3H USD                                       | 1.00              | 0.16        | 0.05        | –                  | 1.21  |



# Notes to the financial statements as at 30 June 2021 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Sub-Fund</b>                                 | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Total</b> |
|---|-----------------------|--------------------|--------------------|------------------------|--------------|
| <b>Robeco Corporate Hybrid bonds</b>            |                       |                    |                    |                        |              |
| CH EUR  | 0.40                  | 0.16               | 0.05               | –                      | 0.61         |
| IH EUR  | 0.40                  | 0.12               | 0.01               | –                      | 0.53         |
| IH USD  | 0.40                  | 0.12               | 0.01               | –                      | 0.53         |
| M2H EUR   | 2.50                  | 0.16               | 0.05               | –                      | 2.71         |
| M3H EUR   | 2.50                  | 0.16               | 0.05               | –                      | 2.71         |
| <b>Robeco QI Global Multi-Factor High Yield</b> |                       |                    |                    |                        |              |
| FH EUR  | 0.40                  | 0.16               | 0.05               | –                      | 0.61         |
| FH USD  | 0.40                  | 0.16               | 0.05               | –                      | 0.61         |
| IH EUR  | 0.40                  | 0.12               | 0.01               | –                      | 0.53         |
| IH GBP  | 0.40                  | 0.12               | 0.01               | –                      | 0.53         |
| Z EUR   | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>RobecoSAM SDG Credit Income</b>              |                       |                    |                    |                        |              |
| BxH EUR   | 1.00                  | 0.16               | 0.06               | –                      | 1.22         |
| BxH HKD   | 1.00                  | 0.16               | 0.06               | –                      | 1.22         |
| BxH SGD   | 1.00                  | 0.16               | 0.06               | –                      | 1.22         |
| BxH USD   | 1.00                  | 0.16               | 0.06               | –                      | 1.22         |
| CH EUR  | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| CH GBP  | 0.50                  | 0.16               | 0.06               | –                      | 0.72         |
| CH USD  | 0.50                  | 0.16               | 0.06               | –                      | 0.72         |
| D2H USD   | 1.50                  | 0.16               | 0.06               | –                      | 1.72         |
| D3H USD   | 1.50                  | 0.16               | 0.06               | –                      | 1.72         |
| DH EUR  | 1.00                  | 0.16               | 0.06               | –                      | 1.22         |
| EH EUR  | 1.00                  | 0.16               | 0.06               | –                      | 1.22         |
| EH USD  | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| FH EUR  | 0.50                  | 0.16               | 0.07               | –                      | 0.73         |
| FH USD  | 0.50                  | 0.16               | 0.07               | –                      | 0.73         |
| IBxH SGD  | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| IBxH USD  | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| IEH GBP   | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| IEH USD   | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| IH EUR  | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| IH GBP  | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| IH USD  | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| M2H EUR   | 2.50                  | 0.16               | 0.05               | –                      | 2.71         |
| M2H USD   | 2.50                  | 0.16               | 0.05               | –                      | 2.71         |
| M3H EUR   | 2.50                  | 0.16               | 0.05               | –                      | 2.71         |
| M3H USD   | 2.50                  | 0.16               | 0.05               | –                      | 2.71         |
| ZBH AUD   | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>RobecoSAM Global SDG Credits</b>             |                       |                    |                    |                        |              |
| BxH USD   | 0.80                  | 0.16               | 0.05               | –                      | 1.01         |
| CH AUD  | 0.40                  | 0.16               | 0.06               | –                      | 0.62         |
| CH EUR  | 0.40                  | 0.16               | 0.05               | –                      | 0.61         |
| CH USD  | 0.40                  | 0.16               | 0.06               | –                      | 0.62         |
| DH EUR  | 0.80                  | 0.16               | 0.06               | –                      | 1.02         |
| DH SEK  | 0.80                  | 0.16               | 0.05               | –                      | 1.01         |
| DH USD  | 0.80                  | 0.16               | 0.06               | –                      | 1.02         |
| FH CHF  | 0.40                  | 0.16               | 0.06               | –                      | 0.62         |
| FH EUR  | 0.40                  | 0.16               | 0.05               | –                      | 0.61         |
| FH GBP  | 0.40                  | 0.16               | 0.06               | –                      | 0.62         |
| FH USD  | 0.40                  | 0.16               | 0.06               | –                      | 0.62         |
| GH GBP  | 0.40                  | 0.16               | 0.06               | –                      | 0.62         |
| IB JPY  | 0.40                  | 0.12               | 0.01               | –                      | 0.53         |
| IBH JPY   | 0.40                  | 0.12               | 0.01               | –                      | 0.53         |

# Notes to the financial statements as at 30 June 2021 (continued)

## 18. Total Expense Ratio (TER) (continued)

| Sub-Fund  | Management fee | Service fee | Other costs | Performance fee | Total |
|---|----------------|-------------|-------------|-----------------|-------|
| <b>RobecoSAM Global SDG Credits (continued)</b> |                |             |             |                 |       |
| IEH GBP   | 0.40           | 0.12        | 0.01        | –               | 0.53  |
| IH CHF  | 0.40           | 0.12        | 0.01        | –               | 0.53  |
| IH EUR  | 0.40           | 0.12        | 0.01        | –               | 0.53  |
| IH GBP  | 0.40           | 0.12        | 0.01        | –               | 0.53  |
| IH JPY  | 0.40           | 0.12        | 0.01        | –               | 0.53  |
| IH SEK  | 0.40           | 0.12        | 0.01        | –               | 0.53  |
| IH SGD  | 0.40           | 0.12        | 0.02        | –               | 0.54  |
| IH USD  | 0.40           | 0.12        | 0.01        | –               | 0.53  |
| M2H EUR   | 1.35           | 0.16        | 0.07        | –               | 1.58  |
| Z EUR   | –              | –           | 0.01        | –               | 0.01  |
| ZH EUR  | –              | –           | 0.01        | –               | 0.01  |
| <b>RobecoSAM SDG High Yield Bonds</b>           |                |             |             |                 |       |
| DH EUR  | 1.00           | 0.16        | 0.05        | –               | 1.21  |
| FH EUR  | 0.50           | 0.16        | 0.05        | –               | 0.71  |
| FH USD  | 0.50           | 0.16        | 0.05        | –               | 0.71  |
| GH GBP  | 0.50           | 0.16        | 0.05        | –               | 0.71  |
| IE EUR  | 0.50           | 0.12        | 0.01        | –               | 0.63  |
| IEH GBP   | 0.50           | 0.12        | 0.01        | –               | 0.63  |
| IH EUR  | 0.50           | 0.12        | 0.01        | –               | 0.63  |
| IH USD  | 0.50           | 0.12        | 0.01        | –               | 0.63  |
| <b>RobecoSAM Global Green Bonds</b>             |                |             |             |                 |       |
| DH EUR  | 0.60           | 0.16        | 0.05        | –               | 0.81  |
| DH USD  | 0.60           | 0.16        | 0.05        | –               | 0.81  |
| FH EUR  | 0.25           | 0.16        | 0.06        | –               | 0.47  |
| IH CHF  | 0.30           | 0.12        | 0.01        | –               | 0.43  |
| IH EUR  | 0.30           | 0.12        | 0.01        | –               | 0.43  |
| <b>RobecoSAM Climate Global Credits</b>         |                |             |             |                 |       |
| DH EUR  | 0.80           | 0.16        | 0.07        | –               | 1.03  |
| DH USD  | 0.80           | 0.16        | 0.07        | –               | 1.03  |
| FH EUR  | 0.40           | 0.16        | 0.07        | –               | 0.63  |
| FH USD  | 0.40           | 0.16        | 0.07        | –               | 0.63  |
| IH EUR  | 0.40           | 0.12        | 0.01        | –               | 0.53  |
| IH GBP  | 0.40           | 0.12        | 0.01        | –               | 0.53  |
| IH USD  | 0.40           | 0.12        | 0.01        | –               | 0.53  |
| <b>RobecoSAM Climate Global Bonds</b>           |                |             |             |                 |       |
| DH EUR  | 0.70           | 0.16        | 0.06        | –               | 0.92  |
| DH USD  | 0.70           | 0.16        | 0.07        | –               | 0.93  |
| FH EUR  | 0.35           | 0.16        | 0.05        | –               | 0.56  |
| FH USD  | 0.35           | 0.16        | 0.07        | –               | 0.58  |
| IH EUR  | 0.35           | 0.12        | 0.01        | –               | 0.48  |
| IH GBP  | 0.35           | 0.12        | 0.01        | –               | 0.48  |
| IH USD  | 0.35           | 0.12        | 0.01        | –               | 0.48  |
| <b>Robeco Euro Government Bonds</b>             |                |             |             |                 |       |
| 2CH EUR   | 0.25           | 0.16        | 0.05        | –               | 0.46  |
| 2EH EUR   | 0.42           | 0.16        | 0.05        | –               | 0.63  |
| 2FH EUR   | 0.25           | 0.16        | 0.05        | –               | 0.46  |
| 2IH EUR   | 0.30           | 0.12        | 0.01        | –               | 0.43  |
| CH EUR  | 0.25           | 0.16        | 0.05        | –               | 0.46  |
| DH EUR  | 0.42           | 0.16        | 0.05        | –               | 0.63  |
| EH EUR  | 0.42           | 0.16        | 0.07        | –               | 0.65  |
| FH EUR  | 0.25           | 0.16        | 0.05        | –               | 0.46  |
| GH EUR  | 0.25           | 0.16        | 0.06        | –               | 0.47  |
| IH EUR  | 0.30           | 0.12        | 0.01        | –               | 0.43  |
| IH USD  | 0.30           | 0.12        | 0.01        | –               | 0.43  |

# Notes to the financial statements as at 30 June 2021 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Sub-Fund</b>                                 | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Total</b> |
|---|-----------------------|--------------------|--------------------|------------------------|--------------|
| <b>Robeco Euro Government Bonds (continued)</b> |                       |                    |                    |                        |              |
| IHHI EUR  | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| ZH EUR  | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco Euro Credit Bonds</b>                 |                       |                    |                    |                        |              |
| CH EUR  | 0.35                  | 0.16               | 0.05               | –                      | 0.56         |
| DH CHF  | 0.70                  | 0.16               | 0.05               | –                      | 0.91         |
| DH EUR  | 0.70                  | 0.16               | 0.05               | –                      | 0.91         |
| FH EUR  | 0.35                  | 0.16               | 0.05               | –                      | 0.56         |
| IH EUR  | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| IH JPY  | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| M2H EUR   | 1.50                  | 0.16               | 0.06               | –                      | 1.72         |
| M3H EUR   | 1.50                  | 0.16               | 0.06               | –                      | 1.72         |
| ZH EUR  | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco All Strategy Euro Bonds</b>           |                       |                    |                    |                        |              |
| BH EUR  | 0.70                  | 0.16               | 0.05               | –                      | 0.91         |
| CH EUR  | 0.35                  | 0.16               | 0.05               | –                      | 0.56         |
| DH EUR  | 0.70                  | 0.16               | 0.05               | –                      | 0.91         |
| FH EUR  | 0.35                  | 0.16               | 0.05               | –                      | 0.56         |
| IH EUR  | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| M2H EUR   | 1.00                  | 0.16               | 0.06               | –                      | 1.22         |
| <b>Robeco European High Yield Bonds</b>         |                       |                    |                    |                        |              |
| 0IH EUR   | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| DH CHF  | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| DH EUR  | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| DH USD  | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| EH EUR  | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| FH CHF  | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| FH EUR  | 0.50                  | 0.16               | 0.05               | –                      | 0.71         |
| IH EUR  | 0.50                  | 0.12               | 0.01               | –                      | 0.63         |
| IMBxH USD                                       | 0.75                  | 0.12               | 0.01               | –                      | 0.88         |
| IMH USD   | 0.75                  | 0.12               | 0.01               | –                      | 0.88         |
| MBxH USD  | 1.50                  | 0.16               | 0.06               | –                      | 1.72         |
| Z2H EUR   | –                     | –                  | 0.01               | –                      | 0.01         |
| ZH EUR  | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>RobecoSAM Euro SDG Credits</b>               |                       |                    |                    |                        |              |
| 0EH EUR   | 0.70                  | 0.16               | 0.05               | –                      | 0.91         |
| BH EUR  | 0.70                  | 0.16               | 0.05               | –                      | 0.91         |
| CH EUR  | 0.35                  | 0.16               | 0.05               | –                      | 0.56         |
| DH EUR  | 0.70                  | 0.16               | 0.06               | –                      | 0.92         |
| FH EUR  | 0.35                  | 0.16               | 0.06               | –                      | 0.57         |
| IEH CHF   | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| IEH EUR   | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| IH CHF  | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| IH EUR  | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| IH GBP  | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| IH USD  | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| M2H EUR   | 2.50                  | 0.16               | 0.05               | –                      | 2.71         |
| ZH EUR  | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>RobecoSAM Emerging SDG Credits</b>           |                       |                    |                    |                        |              |
| DH USD  | 1.20                  | 0.16               | 0.06               | –                      | 1.42         |
| FH EUR  | 0.60                  | 0.16               | 0.06               | –                      | 0.82         |
| IH USD  | 0.60                  | 0.12               | 0.01               | –                      | 0.73         |
| Z USD   | –                     | –                  | 0.01               | –                      | 0.01         |

# Notes to the financial statements as at 30 June 2021 (continued)

## 18. Total Expense Ratio (TER) (continued)

| <b>Sub-Fund</b>                                | <b>Management fee</b> | <b>Service fee</b> | <b>Other costs</b> | <b>Performance fee</b> | <b>Total</b> |
|--|-----------------------|--------------------|--------------------|------------------------|--------------|
| <b>Robeco Financial Institutions Bonds</b>     |                       |                    |                    |                        |              |
| 0DH EUR  | 0.70                  | 0.16               | 0.05               | –                      | 0.91         |
| 0FH EUR  | 0.35                  | 0.16               | 0.05               | –                      | 0.56         |
| 0IH EUR  | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| BH EUR   | 0.70                  | 0.16               | 0.05               | –                      | 0.91         |
| BH SGD   | 0.70                  | 0.16               | 0.04               | –                      | 0.90         |
| BH USD   | 0.70                  | 0.16               | 0.05               | –                      | 0.91         |
| CH EUR   | 0.35                  | 0.16               | 0.05               | –                      | 0.56         |
| CH USD   | 0.35                  | 0.16               | 0.05               | –                      | 0.56         |
| D2H USD  | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| D3H USD  | 1.50                  | 0.16               | 0.05               | –                      | 1.71         |
| DH EUR   | 0.70                  | 0.16               | 0.05               | –                      | 0.91         |
| DH USD   | 0.70                  | 0.16               | 0.05               | –                      | 0.91         |
| FH EUR   | 0.35                  | 0.16               | 0.05               | –                      | 0.56         |
| FH USD   | 0.35                  | 0.16               | 0.05               | –                      | 0.56         |
| IBH EUR  | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| IBH USD  | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| IH BRL   | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| IH CHF   | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| IH EUR   | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| IH GBP   | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| IH JPY   | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| IH USD   | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| M2H EUR  | 1.75                  | 0.16               | 0.05               | –                      | 1.96         |
| M2H USD  | 1.75                  | 0.16               | 0.05               | –                      | 1.96         |
| M3H EUR  | 1.75                  | 0.16               | 0.05               | –                      | 1.96         |
| M3H USD  | 1.75                  | 0.16               | 0.05               | –                      | 1.96         |
| MH USD   | 1.00                  | 0.16               | 0.05               | –                      | 1.21         |
| Z2H EUR  | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco Investment Grade Corporate Bonds</b> |                       |                    |                    |                        |              |
| 0IH EUR  | 0.30                  | 0.12               | 0.01               | –                      | 0.43         |
| BH EUR   | 0.70                  | 0.16               | 0.05               | –                      | 0.91         |
| CH EUR   | 0.35                  | 0.16               | 0.05               | –                      | 0.56         |
| DH EUR   | 0.70                  | 0.16               | 0.06               | –                      | 0.92         |
| FH EUR   | 0.35                  | 0.16               | 0.06               | –                      | 0.57         |
| IEH EUR  | 0.30                  | 0.12               | 0.01               | –                      | 0.43         |
| IH EUR   | 0.30                  | 0.12               | 0.01               | –                      | 0.43         |
| IHHI EUR                                       | 0.35                  | 0.12               | 0.01               | –                      | 0.48         |
| ZH EUR   | –                     | –                  | 0.01               | –                      | 0.01         |
| <b>Robeco QI Multi Factor Absolute Return</b>  |                       |                    |                    |                        |              |
| I EUR  | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| IH AUD   | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| IH GBP   | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| IH USD   | 0.70                  | 0.12               | 0.01               | –                      | 0.83         |
| ZH AUD   | –                     | –                  | 0.01               | –                      | 0.01         |

# Notes to the financial statements as at 30 June 2021 (continued)

## 19. Broker commission

Robeco will ensure that the selection of counterparties for trade execution ('Brokers') will take place according to defined procedures and criteria to ensure best execution, taking into account execution capability and - where applicable - quality of investment research ('Research').

Under the influence of the MIFID II regulation RIAM decided to bear the research costs for most of the sub-funds of Robeco Capital Growth Funds from 2018. Only for the funds for which the American based asset manager Boston Partners is the Portfolio Manager, the research costs are charged to the fund. Below text on research costs is only applicable to the funds in the table below.

Brokers may charge execution only fees (excluding a fee for Research) and brokers may also charge a transaction fee consisting of two elements: a fee for the execution of an order and a fee for Research. Robeco will only pay a fee for Research if such Research is directly instrumental for improving the investment decision-making process within Robeco (via full service fees and via Commission Sharing Agreements ('CSA')). Having CSAs enables Robeco to unbundle research and execution services to fulfill best execution criteria. By using CSAs, we can obtain research services from those providers who do not have an execution business or do not fit our best execution criteria. It is Robeco's policy that the abovementioned arrangements are only allowed as long as the research services under consideration research, securities advice, etc.) are related to the enhancement of our investment process. Robeco makes use of:

1. Execution only fees for quantitatively managed equity sub-funds;
2. Full services fees for fundamentally managed equity sub-funds; and
3. CSAs for fundamentally managed equity sub-funds.

### Research costs paid

| <b>Sub-Fund</b>                            | <b>Sub-Fund Currency</b> | <b>Total research costs paid</b> |
|--|--------------------------|----------------------------------|
| Robeco BP Global Premium Equities          | EUR                      | 469,620                          |
| Robeco BP US Premium Equities              | USD                      | 266,255                          |
| Robeco BP US Large Cap Equities            | USD                      | 344,046                          |
| Robeco BP US Select Opportunities Equities | USD                      | 94,715                           |

## 20. Portfolio Turnover Ratio (PTR)

This is the turnover ratio of the investments, against the average assets entrusted and this is a measure of the incurred transaction costs resulting from the investment portfolio policies pursued and the ensuing investment transactions. In the calculation method that is used the amount of turnover is determined by the sum of purchases and sales of investments, excluding derivative and liquidity instruments, less the sum of issuance and repurchase of own shares, divided by the daily average of the net assets. The portfolio turnover ratio is determined by expressing the amount of turnover as a percentage of the average assets entrusted. The following table shows the portfolio turnover ratios of the sub-funds.

# Notes to the financial statements as at 30 June 2021 (continued)

## 20. Portfolio Turnover Ratio (PTR)

| <b>Sub-Fund Name</b>  | <b>Portfolio turnover ratio<br/>(%)</b> |
|---|---|
| Robeco BP Global Premium Equities                               | 96.10                                   |
| Robeco QI Global Conservative Equities                          | 0.16                                    |
| Robeco Sustainable Global Stars Equities                        | 71.25                                   |
| Robeco Emerging Stars Equities                                  | 9.44                                    |
| Robeco Emerging Markets Equities                                | 15.82                                   |
| Robeco QI Emerging Markets Active Equities                      | 64.32                                   |
| Robeco QI Global Momentum Equities                              | 95.82                                   |
| Robeco QI Global Developed Sustainable Enhanced Index Equities  | 1.45                                    |
| Robeco QI Emerging Markets Enhanced Index Equities              | (3.69)                                  |
| Robeco QI Emerging Conservative Equities                        | 21.72                                   |
| Robeco Emerging Markets Smaller Companies Equities              | 41.19                                   |
| Robeco QI Global Value Equities                                 | 9.84                                    |
| Robeco QI Global Developed Multi-Factor Equities                | (9.35)                                  |
| Robeco QI Global Developed Conservative Equities ex Japan       | 158.19                                  |
| Robeco QI Emerging Markets Sustainable Active Equities          | 37.00                                   |
| Robeco QI Global Developed Conservative Equities                | 18.42                                   |
| Robeco QI Global Developed Active Equities                      | 99.69                                   |
| Robeco QI Customized Emerging Markets Enhanced Index Equities I | 25.24                                   |
| Robeco QI Global Quality Equities                               | 30.65                                   |
| Robeco QI Global Sustainable Conservative Equities              | 12.84                                   |
| Robeco QI Global Developed Enhanced Index Equities              | 52.60                                   |
| Robeco Sustainable Emerging Stars Equities                      | 54.51                                   |
| Robeco QI Emerging Markets Sustainable Enhanced Index Equities  | 86.24                                   |
| RobecoSAM Global SDG Equities                                   | 37.92                                   |
| Robeco Asia-Pacific Equities                                    | 34.03                                   |
| Robeco Sustainable European Stars Equities                      | 24.72                                   |
| Robeco QI European Conservative Equities                        | 3.24                                    |
| Robeco QI US Conservative Equities                              | (9.60)                                  |
| Robeco BP US Premium Equities                                   | (34.47)                                 |
| Robeco Chinese Equities   | 44.44                                   |
| Robeco Indian Equities  | 126.86                                  |

# Notes to the financial statements as at 30 June 2021 (continued)

## 20. Portfolio Turnover Ratio (PTR)

| <b>Sub-Fund Name</b>                                 | <b>Portfolio turnover ratio (%)</b> |
|--|-------------------------------------|
| Robeco Asian Stars Equities                          | 32.53                               |
| Robeco Sustainable Asian Stars Equities              | 39.15                               |
| Robeco BP US Large Cap Equities                      | 15.63                               |
| Robeco BP US Select Opportunities Equities           | (5.74)                              |
| Robeco QI Continental European Conservative Equities | 62.74                               |
| Robeco Chinese A-share Equities                      | 24.42                               |
| Robeco QI Chinese A-share Active Equities            | 136.23                              |
| Robeco QI Chinese A-share Conservative Equities      | 54.00                               |
| Robeco QI European Value Equities                    | (6.06)                              |
| Robeco QI US Enhanced Index Equities                 | 37.66                               |
| Robeco QI European Enhanced Index Equities           | 17.79                               |
| Robeco New World Financials                          | 4.98                                |
| Robeco Sustainable Property Equities                 | (4.54)                              |
| Robeco Global Consumer Trends                        | (33.76)                             |
| Robeco MegaTrends                                    | 11.41                               |
| Robeco Digital Innovations                           | 0.89                                |
| Robeco FinTech                                       | (7.20)                              |
| RobecoSAM Circular Economy Equities                  | (30.36)                             |
| RobecoSAM Smart Energy Equities                      | 21.93                               |
| RobecoSAM Smart Materials Equities                   | (35.66)                             |
| RobecoSAM Smart Mobility Equities                    | (5.06)                              |
| RobecoSAM Sustainable Healthy Living Equities        | (73.84)                             |
| RobecoSAM Sustainable Water Equities                 | 36.92                               |
| RobecoSAM Global Gender Equality Impact Equities     | (83.78)                             |
| Robeco High Yield Bonds                              | 2.71                                |
| Robeco Global Credits                                | 60.79                               |
| Robeco QI Dynamic High Yield                         | 17.43                               |
| Robeco QI Global Multi-Factor Credits                | 78.53                               |
| Robeco QI Global Multi-Factor Bonds                  | 271.59                              |
| Robeco Global Credits – Short Maturity               | 65.93                               |
| Robeco Corporate Hybrid bonds                        | (21.94)                             |

# Notes to the financial statements as at 30 June 2021 (continued)

## 20. Portfolio Turnover Ratio (PTR)

| <b>Sub-Fund Name</b>                     | <b>Portfolio turnover ratio (%)</b> |
|--|-------------------------------------|
| Robeco QI Global Multi-Factor High Yield | 181.63                              |
| RobecoSAM SDG Credit Income              | 62.58                               |
| RobecoSAM Global SDG Credits             | 80.74                               |
| RobecoSAM SDG High Yield Bonds           | 41.42                               |
| RobecoSAM Global Green Bonds             | 79.47                               |
| RobecoSAM Climate Global Credits         | 77.42                               |
| RobecoSAM Climate Global Bonds           | 164.83                              |
| Robeco Euro Government Bonds             | 205.88                              |
| Robeco Euro Credit Bonds                 | 69.71                               |
| Robeco All Strategy Euro Bonds           | 183.83                              |
| Robeco European High Yield Bonds         | 18.36                               |
| RobecoSAM Euro SDG Credits               | 14.82                               |
| RobecoSAM Emerging SDG Credits           | 178.05                              |
| Robeco Financial Institutions Bonds      | 9.41                                |
| Robeco Investment Grade Corporate Bonds  | 45.25                               |
| Robeco QI Multi Factor Absolute Return   | 146.55                              |

## 21. Subsequent events

The sub-funds RobecoSAM Global SDG Engagement Equities and RobecoSAM US Green Bonds were launched on 6<sup>th</sup> July, 2021 and 27<sup>th</sup> July, 2021 respectively.

## 22. Commissions paid to affiliated parties

No transactions were effected with affiliated parties during the reporting period other than management activities.

## 23. Changes in the investment portfolio

The statement of changes in the investment portfolio during the period from 1 January 2021 to 30 June 2021 inclusive may be obtained free of charge at the offices of the Company, the Depositary, or any Nominee.

## 24. Retrocessions and trailer fees

Trailer fees for the marketing of the sub-funds (Commission d'Encours) are paid to distributors and assets managers from the management fee. No retrocession has been granted during the reporting period.

## 25. Personnel costs

Robeco Capital Growth Funds does not employ personnel.

## 26. Transactions with affiliated parties

No transactions were effected with affiliated parties during the reporting period other than management activities.



# Notes to the financial statements as at 30 June 2021 (continued)

## 27. Exchange Rate

| <b>Currency</b> | <b>Rate</b> |
|-----------------|-------------|
| EUR = 1         |             |
| AED             | 4.3560      |
| AUD             | 1.5796      |
| BRL             | 5.9507      |
| CAD             | 1.4685      |
| CHF             | 1.0962      |
| CLP             | 863.4656    |
| CNH             | 7.6619      |
| CNY             | 7.6626      |
| COP             | 4,428.1506  |
| CZK             | 25.5070     |
| DKK             | 7.4363      |
| EGP             | 18.6127     |
| GBP             | 0.8584      |
| HKD             | 9.2095      |
| HUF             | 351.0300    |
| IDR             | 17,195.5500 |
| ILS             | 3.8643      |
| INR             | 88.1479     |
| JPY             | 131.6230    |
| KRW             | 1,335.5013  |
| KWD             | 0.3573      |
| MXN             | 23.6119     |
| MYR             | 4.9233      |
| NOK             | 10.2049     |
| NZD             | 1.6972      |
| PHP             | 57.8897     |
| PKR             | 186.8978    |
| PLN             | 4.5147      |
| QAR             | 4.3179      |
| RUB             | 86.6344     |
| SAR             | 4.4476      |
| SEK             | 10.1420     |
| SGD             | 1.5941      |
| THB             | 38.0081     |
| TRY             | 10.3025     |
| TWD             | 33.0421     |
| USD             | 1.1859      |
| VND             | 27,294.6744 |
| ZAR             | 16.9332     |

Luxembourg, 31 August 2021

The Board of Directors  
Mr. J.H. van den Akker  
Mr. H.J. Ris  
Mr. C.M.A. Hertz  
Mr. M.O. Nijkamp

# Schedule of Investments

## Robeco BP Global Premium Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| ams AG  | CHF      | 992,039                    | 16,796,632             | 0.45               |
|   |          |                            | <u>16,796,632</u>      | <u>0.45</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Everest Re Group Ltd.   | USD      | 264,896                    | 56,291,796             | 1.51               |
|   |          |                            | <u>56,291,796</u>      | <u>1.51</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| West Fraser Timber Co. Ltd.   | CAD      | 207,371                    | 12,566,527             | 0.34               |
|   |          |                            | <u>12,566,527</u>      | <u>0.34</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Topsports International Holdings Ltd., Reg. S   | HKD      | 17,723,000                 | 24,478,640             | 0.66               |
| Wynn Macau Ltd.   | HKD      | 13,930,800                 | 18,484,606             | 0.50               |
|   |          |                            | <u>42,963,246</u>      | <u>1.16</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Angang Steel Co. Ltd. 'H'   | HKD      | 36,050,000                 | 19,258,981             | 0.52               |
|   |          |                            | <u>19,258,981</u>      | <u>0.52</u>        |
| <i>Curacao</i>  |          |                            |                        |                    |
| Schlumberger NV   | USD      | 557,061                    | 15,036,278             | 0.40               |
|   |          |                            | <u>15,036,278</u>      | <u>0.40</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Metso Outotec OYJ   | EUR      | 3,281,626                  | 32,146,808             | 0.86               |
| Nordea Bank Abp   | SEK      | 3,792,522                  | 35,621,755             | 0.96               |
|   |          |                            | <u>67,768,563</u>      | <u>1.82</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Capgemini SE  | EUR      | 359,821                    | 58,291,002             | 1.57               |
| Cie de Saint-Gobain   | EUR      | 1,033,097                  | 57,378,207             | 1.54               |
| Cie Generale des Etablissements Michelin SCA  | EUR      | 147,669                    | 19,861,481             | 0.53               |
| Eiffage SA  | EUR      | 476,495                    | 40,883,271             | 1.10               |
| Imerys SA   | EUR      | 671,847                    | 26,470,772             | 0.71               |
| Klepierre SA, REIT  | EUR      | 1,190,071                  | 25,860,243             | 0.70               |
| Sanofi  | EUR      | 733,343                    | 64,798,187             | 1.74               |
| TotalEnergies SE  | EUR      | 978,352                    | 37,329,021             | 1.00               |
|   |          |                            | <u>330,872,184</u>     | <u>8.89</u>        |

## Schedule of Investments (continued)

### Robeco BP Global Premium Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Germany</i>  |          |                            |                        |                    |
| Brenntag SE   | EUR      | 254,489                    | 19,957,027             | 0.54               |
| Deutsche Post AG  | EUR      | 1,012,513                  | 58,077,746             | 1.56               |
| Deutsche Telekom AG   | EUR      | 1,717,083                  | 30,584,682             | 0.82               |
| HeidelbergCement AG   | EUR      | 534,028                    | 38,631,586             | 1.04               |
| Rheinmetall AG  | EUR      | 548,225                    | 45,667,143             | 1.23               |
| Siemens AG  | EUR      | 244,197                    | 32,629,603             | 0.88               |
| Volkswagen AG Preference  | EUR      | 139,422                    | 29,445,926             | 0.79               |
|   |          |                            | <u>254,993,713</u>     | <u>6.86</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| CRH plc   | GBP      | 918,420                    | 39,124,913             | 1.05               |
| Eaton Corp. plc   | USD      | 219,639                    | 27,444,225             | 0.74               |
| Medtronic plc   | USD      | 145,743                    | 15,255,147             | 0.41               |
|   |          |                            | <u>81,824,285</u>      | <u>2.20</u>        |
| <i>Isle of Man</i>  |          |                            |                        |                    |
| Entain plc  | GBP      | 1,355,131                  | 27,554,227             | 0.74               |
|   |          |                            | <u>27,554,227</u>      | <u>0.74</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Asahi Group Holdings Ltd.   | JPY      | 986,900                    | 38,921,741             | 1.05               |
| Fuji Corp.  | JPY      | 1,182,900                  | 22,845,026             | 0.61               |
| Fuji Electric Co. Ltd.  | JPY      | 601,400                    | 23,713,675             | 0.64               |
| Hitachi Ltd.  | JPY      | 812,700                    | 39,275,682             | 1.06               |
| Honda Motor Co. Ltd.  | JPY      | 2,070,700                  | 55,848,770             | 1.50               |
| Komatsu Ltd.  | JPY      | 1,655,300                  | 34,716,229             | 0.93               |
| Mitsubishi Gas Chemical Co., Inc.   | JPY      | 1,568,700                  | 28,079,105             | 0.75               |
| Nihon Unisys Ltd.   | JPY      | 737,800                    | 18,722,041             | 0.50               |
| Resona Holdings, Inc.   | JPY      | 5,517,700                  | 17,908,426             | 0.48               |
| Sony Group Corp.  | JPY      | 669,500                    | 55,010,448             | 1.48               |
| Sumitomo Heavy Industries Ltd.  | JPY      | 731,600                    | 17,008,390             | 0.46               |
| Sumitomo Mitsui Financial Group, Inc.   | JPY      | 880,100                    | 25,609,369             | 0.69               |
| Tosoh Corp.   | JPY      | 490,500                    | 7,140,072              | 0.19               |
| Yamaha Motor Co. Ltd.   | JPY      | 1,791,500                  | 41,104,733             | 1.11               |
|   |          |                            | <u>425,903,707</u>     | <u>11.45</u>       |
| <i>Jersey</i>   |          |                            |                        |                    |
| Glencore plc  | GBP      | 12,835,841                 | 46,270,257             | 1.24               |
|   |          |                            | <u>46,270,257</u>      | <u>1.24</u>        |

## Schedule of Investments (continued)

### Robeco BP Global Premium Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Aalberts NV   | EUR      | 423,678                    | 19,201,087             | 0.52               |
| Airbus SE   | EUR      | 419,771                    | 45,519,968             | 1.22               |
| ING Groep NV  | EUR      | 3,997,058                  | 44,527,226             | 1.20               |
| NXP Semiconductors NV   | USD      | 122,371                    | 21,227,896             | 0.57               |
| Signify NV, Reg. S  | EUR      | 608,115                    | 32,436,854             | 0.87               |
| Stellantis NV   | EUR      | 3,805,676                  | 62,945,881             | 1.69               |
| STMicroelectronics NV   | EUR      | 1,215,061                  | 37,186,942             | 1.00               |
|   |          |                            | <u>263,045,854</u>     | <u>7.07</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Norsk Hydro ASA   | NOK      | 3,279,038                  | 17,653,307             | 0.48               |
|   |          |                            | <u>17,653,307</u>      | <u>0.48</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| DBS Group Holdings Ltd.   | SGD      | 1,271,601                  | 23,779,399             | 0.64               |
| United Overseas Bank Ltd.   | SGD      | 1,996,200                  | 32,333,173             | 0.87               |
|   |          |                            | <u>56,112,572</u>      | <u>1.51</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| KB Financial Group, Inc.  | KRW      | 1,218,545                  | 50,913,358             | 1.37               |
| POSCO   | KRW      | 78,023                     | 20,330,959             | 0.55               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 297,284                    | 16,405,709             | 0.44               |
| Samsung Electronics Co. Ltd.  | KRW      | 386,971                    | 23,383,415             | 0.63               |
| SK Telecom Co. Ltd.   | KRW      | 144,825                    | 34,701,599             | 0.93               |
|   |          |                            | <u>145,735,040</u>     | <u>3.92</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Loomis AB   | SEK      | 1,184,736                  | 31,271,346             | 0.84               |
| Svenska Handelsbanken AB 'A'  | SEK      | 3,857,340                  | 36,725,000             | 0.99               |
| Volvo AB 'B'  | SEK      | 2,306,112                  | 46,818,054             | 1.26               |
|   |          |                            | <u>114,814,400</u>     | <u>3.09</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Novartis AG   | CHF      | 694,063                    | 53,388,163             | 1.43               |
| TE Connectivity Ltd.  | USD      | 237,803                    | 27,113,031             | 0.73               |
|   |          |                            | <u>80,501,194</u>      | <u>2.16</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Wiwynn Corp.  | TWD      | 725,000                    | 21,875,854             | 0.59               |
|   |          |                            | <u>21,875,854</u>      | <u>0.59</u>        |

## Schedule of Investments (continued)

### Robeco BP Global Premium Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| IMI plc   | GBP      | 1,370,504                  | 27,459,704             | 0.74               |
| Inchcape plc  | GBP      | 2,559,197                  | 22,910,506             | 0.61               |
| Melrose Industries plc  | GBP      | 13,517,282                 | 24,422,396             | 0.66               |
| Persimmon plc   | GBP      | 694,517                    | 23,931,402             | 0.64               |
| Sensata Technologies Holding plc  | USD      | 728,984                    | 35,634,710             | 0.96               |
| Travis Perkins plc  | GBP      | 1,036,919                  | 20,401,475             | 0.55               |
| WH Smith plc  | GBP      | 718,205                    | 13,457,258             | 0.36               |
|   |          |                            | <u>168,217,451</u>     | <u>4.52</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc.  | USD      | 252,825                    | 24,014,005             | 0.65               |
| Allstate Corp. (The)  | USD      | 242,764                    | 26,702,198             | 0.72               |
| Anthem, Inc.  | USD      | 159,259                    | 51,273,367             | 1.38               |
| Applied Materials, Inc.   | USD      | 219,641                    | 26,373,959             | 0.71               |
| AutoZone, Inc.  | USD      | 29,506                     | 37,127,450             | 1.00               |
| Bank of America Corp.   | USD      | 912,795                    | 31,735,001             | 0.85               |
| Carter's, Inc.  | USD      | 330,754                    | 28,774,678             | 0.77               |
| Charles Schwab Corp. (The)  | USD      | 408,476                    | 25,078,959             | 0.67               |
| Charter Communications, Inc. 'A'  | USD      | 79,906                     | 48,611,336             | 1.31               |
| Cigna Corp.   | USD      | 274,381                    | 54,850,749             | 1.47               |
| Cisco Systems, Inc.   | USD      | 1,174,532                  | 52,491,944             | 1.41               |
| Citigroup, Inc.   | USD      | 491,675                    | 29,333,001             | 0.79               |
| Concentrix Corp.  | USD      | 338,730                    | 45,929,492             | 1.23               |
| CVS Health Corp.  | USD      | 708,712                    | 49,865,022             | 1.34               |
| Diamondback Energy, Inc.  | USD      | 603,074                    | 47,746,537             | 1.28               |
| DuPont de Nemours, Inc.   | USD      | 925,317                    | 60,400,362             | 1.62               |
| Eagle Materials, Inc.   | USD      | 155,228                    | 18,601,443             | 0.50               |
| Fifth Third Bancorp   | USD      | 922,591                    | 29,741,676             | 0.80               |
| FMC Corp.   | USD      | 253,489                    | 23,128,012             | 0.62               |
| Goldman Sachs Group, Inc. (The)   | USD      | 183,248                    | 58,645,850             | 1.58               |
| HollyFrontier Corp.   | USD      | 982,910                    | 27,268,521             | 0.73               |
| Huntington Bancshares, Inc.   | USD      | 2,240,520                  | 26,960,301             | 0.73               |
| ITT, Inc.   | USD      | 186,121                    | 14,374,587             | 0.39               |
| JPMorgan Chase & Co.  | USD      | 320,195                    | 41,996,062             | 1.13               |
| KeyCorp   | USD      | 2,715,765                  | 47,289,440             | 1.27               |
| LKQ Corp.   | USD      | 1,184,949                  | 49,180,529             | 1.32               |
| Marathon Petroleum Corp.  | USD      | 686,269                    | 34,964,477             | 0.94               |
| McKesson Corp.  | USD      | 279,153                    | 45,016,628             | 1.21               |
| Merck & Co., Inc.   | USD      | 414,736                    | 27,197,925             | 0.73               |
| Micron Technology, Inc.   | USD      | 634,340                    | 45,455,952             | 1.22               |
| Nexstar Media Group, Inc. 'A'   | USD      | 303,952                    | 37,902,371             | 1.02               |
| Oracle Corp.  | USD      | 274,135                    | 17,993,649             | 0.48               |

## Schedule of Investments (continued)

### Robeco BP Global Premium Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR             | % of Net<br>Assets          |
|---|----------|----------------------------|------------------------------------|-----------------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                                    |                             |
| Equities (continued)  |          |                            |                                    |                             |
| <i>United States of America (continued)</i>   |          |                            |                                    |                             |
| Owens Corning   | USD      | 579,575                    | 47,845,849                         | 1.29                        |
| Pioneer Natural Resources Co.   | USD      | 184,984                    | 25,350,872                         | 0.68                        |
| Science Applications International Corp.  | USD      | 591,852                    | 43,783,773                         | 1.18                        |
| Synchrony Financial   | USD      | 991,836                    | 40,580,051                         | 1.09                        |
| Textron, Inc.   | USD      | 484,478                    | 28,094,740                         | 0.76                        |
| Valvoline, Inc.   | USD      | 1,320,222                  | 36,136,610                         | 0.97                        |
|   |          |                            | <u>1,407,817,378</u>               | <u>37.84</u>                |
| Total Equities  |          |                            | <u>3,673,873,446</u>               | <u>98.76</u>                |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>3,673,873,446</u>               | <u>98.76</u>                |
| <b>Total Investments</b>  |          |                            | <u><b>3,673,873,446</b></u>        | <u><b>98.76</b></u>         |
| <b>Fair value Adjustment</b>  |          |                            | <u><b>(2,082,183)</b></u>          | <u><b>(0.06)</b></u>        |
| <b>Cash</b>   |          |                            | <u><b>44,729,316</b></u>           | <u><b>1.20</b></u>          |
| <b>Other assets/(liabilities)</b>   |          |                            | <u><b>3,637,914</b></u>            | <u><b>0.10</b></u>          |
| <b>Total net assets</b>   |          |                            | <u><u><b>3,720,158,493</b></u></u> | <u><u><b>100.00</b></u></u> |

## Schedule of Investments (continued)

### Robeco BP Global Premium Equities As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--------------------|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| BRL                | 322,345          | USD           | 63,061      | 15/07/2021    | Citibank         | 920                        | –               |
| EUR                | 465,176          | CHF           | 508,581     | 06/07/2021    | Barclays         | 1,210                      | –               |
| EUR                | 34,000           | CHF           | 37,039      | 06/07/2021    | BNP Paribas      | 211                        | –               |
| EUR                | 401,979          | CHF           | 437,932     | 06/07/2021    | Citibank         | 2,464                      | –               |
| EUR                | 47,000           | CHF           | 51,480      | 06/07/2021    | HSBC             | 36                         | –               |
| EUR                | 32,000           | CHF           | 34,910      | 06/07/2021    | J.P. Morgan      | 153                        | –               |
| EUR                | 32,000           | CHF           | 34,960      | 06/07/2021    | Societe Generale | 107                        | –               |
| EUR                | 646,309          | GBP           | 554,692     | 05/07/2021    | HSBC             | 185                        | –               |
| EUR                | 240,000          | GBP           | 205,562     | 06/07/2021    | BNP Paribas      | 558                        | –               |
| EUR                | 33,000           | GBP           | 28,278      | 06/07/2021    | HSBC             | 61                         | –               |
| EUR                | 993,928          | GBP           | 850,013     | 06/07/2021    | ING Bank         | 3,822                      | –               |
| EUR                | 56,000           | GBP           | 47,949      | 06/07/2021    | J.P. Morgan      | 148                        | –               |
| EUR                | 12,000           | HKD           | 110,478     | 06/07/2021    | BNP Paribas      | 5                          | –               |
| EUR                | 85,000           | JPY           | 11,185,537  | 06/07/2021    | BNP Paribas      | 23                         | –               |
| EUR                | 512              | JPY           | 67,094      | 06/07/2021    | ING Bank         | 2                          | –               |
| EUR                | 113,000          | JPY           | 14,846,468  | 06/07/2021    | J.P. Morgan      | 211                        | –               |
| EUR                | 804,264          | NOK           | 8,135,849   | 06/07/2021    | Citibank         | 7,065                      | –               |
| EUR                | 8,864,749        | SEK           | 89,708,929  | 06/07/2021    | Barclays         | 19,846                     | –               |
| EUR                | 54,000           | SEK           | 544,532     | 06/07/2021    | BNP Paribas      | 312                        | –               |
| EUR                | 282,891          | SEK           | 2,854,068   | 06/07/2021    | Citibank         | 1,493                      | –               |
| EUR                | 171,000          | SEK           | 1,725,039   | 06/07/2021    | HSBC             | 919                        | –               |
| EUR                | 26,000           | SEK           | 263,254     | 06/07/2021    | ING Bank         | 44                         | –               |
| EUR                | 313,000          | SEK           | 3,161,100   | 06/07/2021    | J.P. Morgan      | 1,330                      | –               |
| EUR                | 158,000          | SEK           | 1,595,354   | 06/07/2021    | Societe Generale | 705                        | –               |
| EUR                | 306,000          | USD           | 362,889     | 06/07/2021    | HSBC             | 23                         | –               |
| EUR                | 1,228,854        | USD           | 1,456,407   | 06/07/2021    | Rabobank         | 855                        | –               |
| GBP                | 1,332,710        | EUR           | 1,548,537   | 02/07/2021    | J.P. Morgan      | 3,931                      | –               |
| GBP                | 692,739          | EUR           | 805,607     | 06/07/2021    | Societe Generale | 1,304                      | –               |
| HKD                | 56,406           | EUR           | 6,000       | 06/07/2021    | Societe Generale | 124                        | –               |
| JPY                | 38,505,852       | EUR           | 289,569     | 06/07/2021    | BNP Paribas      | 2,962                      | –               |
| JPY                | 31,345,266       | EUR           | 238,045     | 06/07/2021    | HSBC             | 86                         | –               |
| JPY                | 6,321,392        | EUR           | 47,549      | 06/07/2021    | J.P. Morgan      | 475                        | –               |
| MXN                | 18,836           | EUR           | 771         | 06/07/2021    | HSBC             | 26                         | –               |
| SGD                | 9,640            | EUR           | 6,000       | 06/07/2021    | Barclays         | 47                         | –               |
| USD                | 21,000           | CHF           | 18,832      | 06/07/2021    | Barclays         | 527                        | –               |
| USD                | 9,000            | CHF           | 8,142       | 06/07/2021    | BNP Paribas      | 160                        | –               |
| USD                | 29,000           | CHF           | 26,308      | 06/07/2021    | Citibank         | 452                        | –               |
| USD                | 14,000           | CHF           | 12,632      | 06/07/2021    | HSBC             | 281                        | –               |
| USD                | 16,000           | CHF           | 14,366      | 06/07/2021    | J.P. Morgan      | 385                        | –               |
| USD                | 14,000           | CHF           | 12,578      | 06/07/2021    | Rabobank         | 330                        | –               |
| USD                | 5,254,367        | EUR           | 4,333,620   | 06/07/2021    | Barclays         | 96,707                     | –               |
| USD                | 662,813          | EUR           | 546,966     | 06/07/2021    | BNP Paribas      | 11,898                     | –               |
| USD                | 370,904          | EUR           | 308,928     | 06/07/2021    | Citibank         | 3,808                      | –               |
| USD                | 3,062,598        | EUR           | 2,567,626   | 06/07/2021    | HSBC             | 14,666                     | –               |
| USD                | 1,564,895        | EUR           | 1,312,714   | 06/07/2021    | ING Bank         | 6,759                      | –               |
| USD                | 1,652,287        | EUR           | 1,382,176   | 06/07/2021    | J.P. Morgan      | 10,983                     | –               |
| USD                | 176,000          | EUR           | 144,375     | 06/07/2021    | Rabobank         | 4,023                      | –               |

## Schedule of Investments (continued)

### Robeco BP Global Premium Equities

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold    | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|----------------|---------------|------------------|----------------------------|-----------------|
| USD  | 17,007,208       | EUR           | 13,908,629     | 06/07/2021    | Societe Generale | 431,344                    | 0.01            |
| USD  | 28,000           | GBP           | 19,756         | 06/07/2021    | Barclays         | 597                        | –               |
| USD  | 380,562          | GBP           | 272,625        | 06/07/2021    | BNP Paribas      | 3,322                      | –               |
| USD  | 54,000           | GBP           | 38,708         | 06/07/2021    | Citibank         | 443                        | –               |
| USD  | 94,000           | GBP           | 66,679         | 06/07/2021    | HSBC             | 1,589                      | –               |
| USD  | 119,000          | GBP           | 84,167         | 06/07/2021    | J.P. Morgan      | 2,299                      | –               |
| USD  | 3,000            | HKD           | 23,285         | 06/07/2021    | Barclays         | 1                          | –               |
| USD  | 41,000           | HKD           | 318,129        | 06/07/2021    | BNP Paribas      | 29                         | –               |
| USD  | 24,000           | HKD           | 186,249        | 06/07/2021    | HSBC             | 14                         | –               |
| USD  | 21,000           | HKD           | 163,012        | 06/07/2021    | Societe Generale | 8                          | –               |
| USD  | 266,542          | IDR           | 3,791,826,000  | 15/07/2021    | Barclays         | 5,063                      | –               |
| USD  | 229,000          | JPY           | 25,102,673     | 06/07/2021    | Barclays         | 2,380                      | –               |
| USD  | 217,000          | JPY           | 23,826,246     | 06/07/2021    | BNP Paribas      | 1,959                      | –               |
| USD  | 108,000          | JPY           | 11,902,556     | 06/07/2021    | Citibank         | 638                        | –               |
| USD  | 24,000           | JPY           | 2,638,448      | 06/07/2021    | J.P. Morgan      | 192                        | –               |
| USD  | 94,000           | JPY           | 10,318,761     | 06/07/2021    | Societe Generale | 866                        | –               |
| USD  | 30,000           | KRW           | 33,510,221     | 15/07/2021    | BNP Paribas      | 291                        | –               |
| USD  | 7,000            | KRW           | 7,882,840      | 15/07/2021    | Citibank         | 20                         | –               |
| USD  | 423,809          | KRW           | 477,945,979    | 15/07/2021    | HSBC             | 718                        | –               |
| USD  | 11,390,143       | KRW           | 12,658,777,327 | 15/07/2021    | J.P. Morgan      | 158,325                    | 0.01            |
| USD  | 57,000           | KRW           | 63,752,560     | 15/07/2021    | Societe Generale | 491                        | –               |
| USD  | 112,391          | NOK           | 935,080        | 06/07/2021    | ING Bank         | 3,140                      | –               |
| USD  | 87,000           | SEK           | 720,967        | 06/07/2021    | BNP Paribas      | 2,272                      | –               |
| USD  | 55,000           | SEK           | 463,168        | 06/07/2021    | HSBC             | 708                        | –               |
| USD  | 11,000           | SEK           | 93,171         | 06/07/2021    | ING Bank         | 89                         | –               |
| USD  | 54,000           | SEK           | 446,771        | 06/07/2021    | J.P. Morgan      | 1,482                      | –               |
| USD  | 19,000           | SEK           | 159,695        | 06/07/2021    | Societe Generale | 275                        | –               |
| USD  | 11,000           | SGD           | 14,572         | 06/07/2021    | Barclays         | 134                        | –               |
| USD  | 3,000            | SGD           | 4,026          | 06/07/2021    | BNP Paribas      | 4                          | –               |
| USD  | 16,000           | SGD           | 21,407         | 06/07/2021    | Citibank         | 63                         | –               |
| USD  | 4,000            | SGD           | 5,305          | 06/07/2021    | HSBC             | 45                         | –               |
| USD  | 37,000           | SGD           | 48,985         | 06/07/2021    | J.P. Morgan      | 471                        | –               |
| USD  | 7,000            | SGD           | 9,272          | 06/07/2021    | Societe Generale | 86                         | –               |
| USD  | 168,309          | TWD           | 4,630,529      | 15/07/2021    | Barclays         | 1,906                      | –               |
| USD  | 9,000            | TWD           | 248,370        | 15/07/2021    | BNP Paribas      | 79                         | –               |
| USD  | 2,000            | TWD           | 55,143         | 15/07/2021    | Citibank         | 19                         | –               |
| USD  | 8,000            | TWD           | 221,894        | 15/07/2021    | HSBC             | 36                         | –               |
| USD  | 1,000            | TWD           | 27,602         | 15/07/2021    | Societe Generale | 9                          | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |                |               |                  | <b>824,049</b>             | <b>0.02</b>     |



## Schedule of Investments (continued)

### Robeco BP Global Premium Equities

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--------------------|------------------|---------------|---------------|---------------|------------------|----------------------------|-----------------|
| CHF                | 7,619            | EUR           | 7,000         | 06/07/2021    | J.P. Morgan      | (49)                       | –               |
| CHF                | 2,757            | USD           | 3,000         | 06/07/2021    | HSBC             | (14)                       | –               |
| EUR                | 757,333          | CAD           | 1,116,111     | 06/07/2021    | Barclays         | (2,634)                    | –               |
| EUR                | 3,551,684        | CHF           | 3,902,173     | 06/07/2021    | Barclays         | (8,171)                    | –               |
| EUR                | 53,000           | CHF           | 58,125        | 06/07/2021    | BNP Paribas      | (26)                       | –               |
| EUR                | 14,000           | CHF           | 15,347        | 06/07/2021    | J.P. Morgan      | (1)                        | –               |
| EUR                | 46,000           | CHF           | 50,483        | 06/07/2021    | Societe Generale | (54)                       | –               |
| EUR                | 32,178           | DKK           | 239,328       | 06/07/2021    | HSBC             | (5)                        | –               |
| EUR                | 14,461,963       | GBP           | 12,448,714    | 06/07/2021    | Barclays         | (38,449)                   | –               |
| EUR                | 1,026,233        | GBP           | 881,973       | 06/07/2021    | BNP Paribas      | (1,099)                    | –               |
| EUR                | 122,000          | GBP           | 105,075       | 06/07/2021    | J.P. Morgan      | (393)                      | –               |
| EUR                | 331,000          | GBP           | 285,092       | 06/07/2021    | Societe Generale | (1,079)                    | –               |
| EUR                | 51,000           | HKD           | 478,922       | 06/07/2021    | Citibank         | (999)                      | –               |
| EUR                | 3,532,417        | HKD           | 33,521,464    | 06/07/2021    | HSBC             | (107,179)                  | (0.01)          |
| EUR                | 106,000          | HKD           | 1,001,305     | 06/07/2021    | J.P. Morgan      | (2,717)                    | –               |
| EUR                | 152,517          | HKD           | 1,438,243     | 06/07/2021    | Societe Generale | (3,640)                    | –               |
| EUR                | 111,000          | JPY           | 14,829,405    | 06/07/2021    | Barclays         | (1,659)                    | –               |
| EUR                | 455,000          | JPY           | 60,750,105    | 06/07/2021    | BNP Paribas      | (6,520)                    | –               |
| EUR                | 831,341          | JPY           | 110,821,833   | 06/07/2021    | Citibank         | (10,576)                   | –               |
| EUR                | 740,000          | JPY           | 98,634,008    | 06/07/2021    | ING Bank         | (9,326)                    | –               |
| EUR                | 735,000          | JPY           | 98,024,585    | 06/07/2021    | J.P. Morgan      | (9,696)                    | –               |
| EUR                | 27,527,064       | JPY           | 3,689,550,319 | 06/07/2021    | Rabobank         | (502,562)                  | (0.02)          |
| EUR                | 174,000          | JPY           | 22,927,070    | 06/07/2021    | Societe Generale | (178)                      | –               |
| EUR                | 776              | MXN           | 18,836        | 06/07/2021    | Citibank         | (21)                       | –               |
| EUR                | 38,000           | SEK           | 386,258       | 06/07/2021    | HSBC             | (83)                       | –               |
| EUR                | 98,000           | SEK           | 995,162       | 06/07/2021    | J.P. Morgan      | (119)                      | –               |
| EUR                | 124,711          | SEK           | 1,271,143     | 06/07/2021    | Societe Generale | (618)                      | –               |
| EUR                | 16,000           | SGD           | 25,708        | 06/07/2021    | Barclays         | (125)                      | –               |
| EUR                | 41,000           | SGD           | 66,233        | 06/07/2021    | BNP Paribas      | (546)                      | –               |
| EUR                | 3,387,782        | SGD           | 5,474,869     | 06/07/2021    | Citibank         | (46,386)                   | –               |
| EUR                | 39,000           | SGD           | 62,715        | 06/07/2021    | HSBC             | (338)                      | –               |
| EUR                | 93,000           | SGD           | 149,825       | 06/07/2021    | J.P. Morgan      | (979)                      | –               |
| EUR                | 37,000           | SGD           | 59,720        | 06/07/2021    | Rabobank         | (460)                      | –               |
| EUR                | 32,000           | SGD           | 51,591        | 06/07/2021    | Societe Generale | (361)                      | –               |
| EUR                | 1,475,969        | USD           | 1,760,408     | 01/07/2021    | J.P. Morgan      | (8,480)                    | –               |
| EUR                | 805,368          | USD           | 958,780       | 02/07/2021    | HSBC             | (3,115)                    | –               |
| EUR                | 2,855,778        | USD           | 3,451,579     | 06/07/2021    | Barclays         | (54,491)                   | –               |
| EUR                | 1,900,166        | USD           | 2,301,344     | 06/07/2021    | BNP Paribas      | (40,259)                   | –               |
| EUR                | 1,585,000        | USD           | 1,918,050     | 06/07/2021    | Citibank         | (32,242)                   | –               |
| EUR                | 98,553,374       | USD           | 120,375,587   | 06/07/2021    | HSBC             | (2,943,750)                | (0.08)          |
| EUR                | 1,585,641        | USD           | 1,940,151     | 06/07/2021    | ING Bank         | (50,237)                   | –               |
| EUR                | 3,234,576        | USD           | 3,925,422     | 06/07/2021    | J.P. Morgan      | (75,223)                   | –               |
| EUR                | 1,093,000        | USD           | 1,327,282     | 06/07/2021    | Rabobank         | (26,125)                   | –               |
| EUR                | 2,108,591        | USD           | 2,524,697     | 06/07/2021    | Societe Generale | (20,158)                   | –               |
| GBP                | 20,580           | EUR           | 24,000        | 06/07/2021    | BNP Paribas      | (29)                       | –               |
| GBP                | 7,918            | USD           | 11,000        | 06/07/2021    | Barclays         | (52)                       | –               |
| GBP                | 106,133          | USD           | 149,727       | 06/07/2021    | Citibank         | (2,620)                    | –               |

## Schedule of Investments (continued)

### Robeco BP Global Premium Equities

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| HKD   | 23,286           | USD           | 3,000       | 06/07/2021    | HSBC             | (1)                        | –               |
| JPY   | 14,868,733       | USD           | 134,108     | 06/07/2021    | Barclays         | (117)                      | –               |
| JPY   | 2,323,453        | USD           | 21,000      | 06/07/2021    | BNP Paribas      | (55)                       | –               |
| KRW   | 16,755,110       | USD           | 15,000      | 15/07/2021    | BNP Paribas      | (146)                      | –               |
| KRW   | 7,909,650        | USD           | 7,000       | 15/07/2021    | HSBC             | –                          | –               |
| SEK   | 161,205          | EUR           | 16,000      | 06/07/2021    | Barclays         | (106)                      | –               |
| SEK   | 59,555           | USD           | 7,000       | 06/07/2021    | BNP Paribas      | (30)                       | –               |
| SGD   | 4,029            | USD           | 3,000       | 06/07/2021    | HSBC             | (3)                        | –               |
| TWD   | 55,158           | USD           | 2,000       | 15/07/2021    | BNP Paribas      | (19)                       | –               |
| USD   | 118,622          | BRL           | 606,355     | 15/07/2021    | Citibank         | (1,731)                    | –               |
| USD   | 63,372           | BRL           | 322,345     | 15/07/2021    | J.P. Morgan      | (658)                      | –               |
| USD   | 14,000           | KRW           | 15,858,920  | 15/07/2021    | HSBC             | (29)                       | –               |
| USD   | 49,000           | KRW           | 55,486,130  | 15/07/2021    | J.P. Morgan      | (86)                       | –               |
| USD   | 10,000           | KRW           | 11,341,100  | 15/07/2021    | Societe Generale | (31)                       | –               |
| USD   | 4,000            | SGD           | 5,377       | 06/07/2021    | HSBC             | –                          | –               |
| USD   | 3,000            | TWD           | 83,775      | 15/07/2021    | BNP Paribas      | (4)                        | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |                  | <b>(4,016,859)</b>         | <b>(0.11)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |                  | <b>(3,192,810)</b>         | <b>(0.09)</b>   |

## Schedule of Investments (continued)

### Robeco QI Global Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| AUB Group Ltd.  | AUD      | 38,285                     | 542,663                | 0.14               |
| BWP Trust, REIT   | AUD      | 574,336                    | 1,548,898              | 0.40               |
| Fortescue Metals Group Ltd.   | AUD      | 313,018                    | 4,625,061              | 1.19               |
| JB Hi-Fi Ltd.   | AUD      | 70,854                     | 2,268,770              | 0.58               |
| Rio Tinto Ltd.  | AUD      | 87,612                     | 7,023,956              | 1.81               |
| Telstra Corp. Ltd.  | AUD      | 907,435                    | 2,159,984              | 0.56               |
| Wesfarmers Ltd.   | AUD      | 60,230                     | 2,253,448              | 0.58               |
|   |          |                            | <u>20,422,780</u>      | <u>5.26</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Oesterreichische Post AG  | EUR      | 38,809                     | 1,740,584              | 0.45               |
|   |          |                            | <u>1,740,584</u>       | <u>0.45</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Ageas SA  | EUR      | 6,178                      | 289,131                | 0.07               |
| Groupe Bruxelles Lambert SA   | EUR      | 8,898                      | 839,437                | 0.22               |
|   |          |                            | <u>1,128,568</u>       | <u>0.29</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| VTech Holdings Ltd.   | HKD      | 50,100                     | 444,722                | 0.12               |
|   |          |                            | <u>444,722</u>         | <u>0.12</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Telefonica Brasil SA, ADR   | USD      | 398,612                    | 2,857,072              | 0.73               |
| Transmissora Alianca de Energia Eletrica SA   | BRL      | 304,500                    | 1,888,200              | 0.49               |
|   |          |                            | <u>4,745,272</u>       | <u>1.22</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Bank of Nova Scotia (The)   | CAD      | 59,765                     | 3,281,072              | 0.84               |
| Canadian Imperial Bank of Commerce  | CAD      | 32,246                     | 3,098,559              | 0.80               |
| CGI, Inc.   | CAD      | 29,303                     | 2,242,672              | 0.58               |
| CI Financial Corp.  | CAD      | 180,080                    | 2,789,799              | 0.72               |
| Cogeco Communications, Inc.   | CAD      | 22,410                     | 1,849,722              | 0.47               |
| Great-West Lifeco, Inc.   | CAD      | 78,856                     | 1,977,173              | 0.51               |
| Hydro One Ltd., Reg. S  | CAD      | 127,041                    | 2,591,861              | 0.67               |
| IGM Financial, Inc.   | CAD      | 46,343                     | 1,380,980              | 0.35               |
| Metro, Inc.   | CAD      | 15,861                     | 641,893                | 0.16               |
| National Bank of Canada   | CAD      | 25,157                     | 1,589,251              | 0.41               |
| Royal Bank of Canada  | CAD      | 50,079                     | 4,282,888              | 1.10               |
| Thomson Reuters Corp.   | CAD      | 43,931                     | 3,683,503              | 0.95               |
| Winpak Ltd.   | CAD      | 14,200                     | 373,929                | 0.10               |

## Schedule of Investments (continued)

### Robeco QI Global Conservative Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Canada (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 29,783,302             | 7.66               |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 2,834,000                  | 830,857                | 0.21               |
| Bank of China Ltd. 'H'  | HKD      | 12,095,000                 | 3,664,148              | 0.94               |
| Bank of Communications Co. Ltd. 'H'   | HKD      | 1,169,000                  | 662,595                | 0.17               |
| China Minsheng Banking Corp. Ltd. 'H'   | HKD      | 3,522,000                  | 1,422,641              | 0.37               |
|   |          |                            | 6,580,241              | 1.69               |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| CEZ A/S   | CZK      | 35,653                     | 891,780                | 0.23               |
|   |          |                            | 891,780                | 0.23               |
| <i>France</i>   |          |                            |                        |                    |
| Metropole Television SA   | EUR      | 61,912                     | 1,098,319              | 0.28               |
|   |          |                            | 1,098,319              | 0.28               |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 43,589                     | 2,843,448              | 0.73               |
|   |          |                            | 2,843,448              | 0.73               |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| PCCW Ltd.   | HKD      | 3,782,100                  | 1,671,438              | 0.43               |
|   |          |                            | 1,671,438              | 0.43               |
| <i>Israel</i>   |          |                            |                        |                    |
| Check Point Software Technologies Ltd.  | USD      | 8,413                      | 823,848                | 0.21               |
|   |          |                            | 823,848                | 0.21               |
| <i>Italy</i>  |          |                            |                        |                    |
| De' Longhi SpA  | EUR      | 13,792                     | 506,718                | 0.13               |
| Snam SpA  | EUR      | 708,364                    | 3,453,275              | 0.89               |
| UnipolSai Assicurazioni SpA   | EUR      | 554,299                    | 1,356,924              | 0.35               |
|   |          |                            | 5,316,917              | 1.37               |
| <i>Japan</i>  |          |                            |                        |                    |
| DCM Holdings Co. Ltd.   | JPY      | 20,000                     | 160,762                | 0.04               |
| Duskin Co. Ltd.   | JPY      | 8,000                      | 154,016                | 0.04               |
| EDION Corp.   | JPY      | 49,700                     | 409,689                | 0.10               |

## Schedule of Investments (continued)

### Robeco QI Global Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Japan (continued)</i>  |          |                            |                        |                    |
| Hazama Ando Corp.   | JPY      | 62,000                     | 385,312                | 0.10               |
| KDDI Corp.  | JPY      | 220,200                    | 5,796,804              | 1.49               |
| Kinden Corp.  | JPY      | 26,400                     | 363,839                | 0.09               |
| KYORIN Holdings, Inc.   | JPY      | 41,600                     | 572,690                | 0.15               |
| Sankyo Co. Ltd.   | JPY      | 98,800                     | 2,129,533              | 0.55               |
| Sekisui House Ltd.  | JPY      | 199,300                    | 3,450,042              | 0.89               |
| Sugi Holdings Co. Ltd.  | JPY      | 10,100                     | 621,548                | 0.16               |
|   |          |                            | <u>14,044,235</u>      | <u>3.61</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| Kuala Lumpur Kepong Bhd.  | MYR      | 89,800                     | 371,365                | 0.10               |
| Malayan Banking Bhd.  | MYR      | 1,868,819                  | 3,078,470              | 0.79               |
|   |          |                            | <u>3,449,835</u>       | <u>0.89</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Kimberly-Clark de Mexico SAB de CV 'A'  | MXN      | 988,600                    | 1,480,899              | 0.38               |
|   |          |                            | <u>1,480,899</u>       | <u>0.38</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Koninklijke Ahold Delhaize NV   | EUR      | 177,827                    | 4,458,123              | 1.15               |
|   |          |                            | <u>4,458,123</u>       | <u>1.15</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| Spark New Zealand Ltd.  | NZD      | 1,063,121                  | 3,006,752              | 0.77               |
|   |          |                            | <u>3,006,752</u>       | <u>0.77</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Europpris ASA, Reg. S   | NOK      | 91,457                     | 483,951                | 0.12               |
| Gjensidige Forsikring ASA   | NOK      | 147,207                    | 2,737,888              | 0.70               |
| Orkla ASA   | NOK      | 400,208                    | 3,439,350              | 0.89               |
|   |          |                            | <u>6,661,189</u>       | <u>1.71</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| REN - Redes Energeticas Nacionais SGPS SA   | EUR      | 253,668                    | 593,583                | 0.15               |
|   |          |                            | <u>593,583</u>         | <u>0.15</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| LUKOIL PJSC, ADR  | USD      | 38,352                     | 2,995,330              | 0.77               |
| MMC Norilsk Nickel PJSC, ADR  | USD      | 34,367                     | 987,338                | 0.25               |
| Mobile TeleSystems PJSC   | RUB      | 743,340                    | 2,940,002              | 0.76               |

## Schedule of Investments (continued)

### Robeco QI Global Conservative Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Russia (continued)</i>   |          |                            |                        |                    |
| Novolipetsk Steel PJSC, Reg. S, GDR   | USD      | 41,696                     | 1,107,533              | 0.28               |
| Polyus PJSC, Reg. S, GDR  | USD      | 3,612                      | 294,680                | 0.08               |
| Severstal PAO, Reg. S, GDR  | USD      | 104,169                    | 1,888,552              | 0.49               |
| Surgutneftegas PJSC Preference  | RUB      | 5,343,949                  | 2,857,506              | 0.73               |
|   |          |                            | <u>13,070,941</u>      | <u>3.36</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Sheng Siong Group Ltd.  | SGD      | 574,800                    | 569,721                | 0.15               |
| Singapore Exchange Ltd.   | SGD      | 490,100                    | 3,437,277              | 0.88               |
|   |          |                            | <u>4,006,998</u>       | <u>1.03</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| HKT Trust & HKT Ltd.  | HKD      | 2,466,000                  | 2,832,968              | 0.73               |
|   |          |                            | <u>2,832,968</u>       | <u>0.73</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Axfood AB   | SEK      | 112,143                    | 2,617,261              | 0.67               |
| ICA Gruppen AB  | SEK      | 17,544                     | 688,994                | 0.18               |
|   |          |                            | <u>3,306,255</u>       | <u>0.85</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Allreal Holding AG  | CHF      | 9,450                      | 1,570,709              | 0.40               |
| Banque Cantonale Vaudoise   | CHF      | 30,248                     | 2,293,048              | 0.59               |
| Emmi AG   | CHF      | 356                        | 308,199                | 0.08               |
| Garmin Ltd.   | USD      | 33,939                     | 4,139,419              | 1.07               |
| Mobimo Holding AG   | CHF      | 9,760                      | 2,706,692              | 0.70               |
| Nestle SA   | CHF      | 30,580                     | 3,214,259              | 0.83               |
| Roche Holding AG  | CHF      | 15,447                     | 4,911,620              | 1.26               |
| Swiss Prime Site AG   | CHF      | 27,006                     | 2,261,614              | 0.58               |
| Swisscom AG   | CHF      | 7,205                      | 3,471,745              | 0.89               |
|   |          |                            | <u>24,877,305</u>      | <u>6.40</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Asia Cement Corp.   | TWD      | 1,027,000                  | 1,575,833              | 0.41               |
| Asustek Computer, Inc.  | TWD      | 240,000                    | 2,698,373              | 0.70               |
| Chicony Electronics Co. Ltd.  | TWD      | 293,000                    | 712,944                | 0.18               |
| Chunghwa Telecom Co. Ltd.   | TWD      | 1,117,000                  | 3,853,806              | 0.99               |
| Far EasTone Telecommunications Co. Ltd.   | TWD      | 1,445,000                  | 2,825,090              | 0.73               |
| First Financial Holding Co. Ltd.  | TWD      | 4,414,663                  | 3,032,880              | 0.78               |
| Fubon Financial Holding Co. Ltd.  | TWD      | 372,000                    | 831,992                | 0.21               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 213,000                    | 721,987                | 0.19               |

## Schedule of Investments (continued)

### Robeco QI Global Conservative Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Taiwan (continued)</i>   |          |                            |                        |                    |
| Hua Nan Financial Holdings Co. Ltd.   | TWD      | 2,436,927                  | 1,360,726              | 0.35               |
| Lite-On Technology Corp.  | TWD      | 1,607,000                  | 2,801,368              | 0.72               |
| SinoPac Financial Holdings Co. Ltd.   | TWD      | 1,100,840                  | 458,099                | 0.12               |
| Taiwan Mobile Co. Ltd.  | TWD      | 558,000                    | 1,722,528              | 0.44               |
| WPG Holdings Ltd.   | TWD      | 1,867,560                  | 2,888,200              | 0.74               |
|   |          |                            | 25,483,826             | 6.56               |
| <i>Turkey</i>   |          |                            |                        |                    |
| Turkcell Iletisim Hizmetleri A/S  | TRY      | 26,351                     | 41,179                 | 0.01               |
|   |          |                            | 41,179                 | 0.01               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Admiral Group plc   | GBP      | 90,681                     | 3,321,131              | 0.86               |
| Direct Line Insurance Group plc   | GBP      | 788,501                    | 2,617,786              | 0.67               |
| GlaxoSmithKline plc   | GBP      | 285,439                    | 4,719,600              | 1.21               |
| Kingfisher plc  | GBP      | 316,698                    | 1,344,714              | 0.35               |
|   |          |                            | 12,003,231             | 3.09               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Allstate Corp. (The)  | USD      | 46,992                     | 5,168,763              | 1.33               |
| Alphabet, Inc. 'A'  | USD      | 783                        | 1,612,211              | 0.42               |
| Amedisys, Inc.  | USD      | 6,428                      | 1,327,608              | 0.34               |
| AMERISAFE, Inc.   | USD      | 33,579                     | 1,690,135              | 0.44               |
| Amgen, Inc.   | USD      | 9,294                      | 1,910,290              | 0.49               |
| Apple, Inc.   | USD      | 102,304                    | 11,815,124             | 3.04               |
| AT&T, Inc.  | USD      | 43,210                     | 1,048,641              | 0.27               |
| AutoZone, Inc.  | USD      | 3,949                      | 4,969,033              | 1.28               |
| Cisco Systems, Inc.   | USD      | 169,037                    | 7,554,567              | 1.94               |
| Clorox Co. (The)  | USD      | 11,433                     | 1,734,473              | 0.45               |
| Cummins, Inc.   | USD      | 19,790                     | 4,068,640              | 1.05               |
| DaVita, Inc.  | USD      | 25,182                     | 2,557,271              | 0.66               |
| Deere & Co.   | USD      | 4,875                      | 1,449,921              | 0.37               |
| Dollar General Corp.  | USD      | 20,762                     | 3,788,422              | 0.97               |
| Employers Holdings, Inc.  | USD      | 11,450                     | 413,239                | 0.11               |
| Ethan Allen Interiors, Inc.   | USD      | 17,114                     | 398,302                | 0.10               |
| Flowers Foods, Inc.   | USD      | 4,050                      | 82,646                 | 0.02               |
| General Mills, Inc.   | USD      | 81,694                     | 4,197,331              | 1.08               |
| Hewlett Packard Enterprise Co.  | USD      | 108,494                    | 1,333,875              | 0.34               |
| Home Depot, Inc. (The)  | USD      | 30,013                     | 8,070,533              | 2.08               |
| Hormel Foods Corp.  | USD      | 48,886                     | 1,968,384              | 0.51               |
| HP, Inc.  | USD      | 76,779                     | 1,954,598              | 0.50               |

## Schedule of Investments (continued)

### Robeco QI Global Conservative Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| J M Smucker Co. (The)   | USD      | 33,366                     | 3,645,529              | 0.94               |
| Johnson & Johnson   | USD      | 54,570                     | 7,580,624              | 1.95               |
| Kroger Co. (The)  | USD      | 139,177                    | 4,496,054              | 1.16               |
| Landstar System, Inc.   | USD      | 2,871                      | 382,558                | 0.10               |
| Lockheed Martin Corp.   | USD      | 4,357                      | 1,390,059              | 0.36               |
| Marsh & McLennan Cos., Inc.   | USD      | 57,762                     | 6,852,145              | 1.76               |
| Maximus, Inc.   | USD      | 10,412                     | 772,362                | 0.20               |
| Merck & Co., Inc.   | USD      | 117,935                    | 7,734,046              | 1.99               |
| Microsoft Corp.   | USD      | 48,927                     | 11,176,595             | 2.88               |
| Moelis & Co. 'A'  | USD      | 8,787                      | 421,530                | 0.11               |
| Murphy USA, Inc.  | USD      | 17,251                     | 1,940,101              | 0.50               |
| Oracle Corp.  | USD      | 119,601                    | 7,850,360              | 2.02               |
| Paychex, Inc.   | USD      | 11,058                     | 1,000,526              | 0.26               |
| Pfizer, Inc.  | USD      | 230,063                    | 7,596,987              | 1.95               |
| Procter & Gamble Co. (The)  | USD      | 64,855                     | 7,379,109              | 1.90               |
| Republic Services, Inc.   | USD      | 42,912                     | 3,980,731              | 1.02               |
| Safety Insurance Group, Inc.  | USD      | 17,930                     | 1,183,540              | 0.30               |
| Sanderson Farms, Inc.   | USD      | 3,548                      | 562,373                | 0.14               |
| Silgan Holdings, Inc.   | USD      | 76,284                     | 2,669,522              | 0.69               |
| Sturm Ruger & Co., Inc.   | USD      | 18,082                     | 1,371,969              | 0.35               |
| T Rowe Price Group, Inc.  | USD      | 14,291                     | 2,385,690              | 0.61               |
| Target Corp.  | USD      | 38,993                     | 7,948,535              | 2.04               |
| Texas Instruments, Inc.   | USD      | 2,749                      | 445,765                | 0.11               |
| United Therapeutics Corp.   | USD      | 13,276                     | 2,008,472              | 0.52               |
| Verizon Communications, Inc.  | USD      | 156,468                    | 7,392,615              | 1.90               |
| Virtu Financial, Inc. 'A'   | USD      | 99,913                     | 2,327,849              | 0.60               |
| Walmart, Inc.   | USD      | 64,215                     | 7,636,056              | 1.96               |
| Waste Management, Inc.  | USD      | 38,604                     | 4,560,930              | 1.17               |
| Weis Markets, Inc.  | USD      | 9,672                      | 421,330                | 0.11               |
|   |          |                            | 184,227,969            | 47.39              |
| Total Equities  |          |                            | 381,036,507            | 98.02              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 381,036,507            | 98.02              |
| Units of authorised UCITS or other collective investment undertakings                                     |          |                            |                        |                    |
| Collective Investment Schemes - UCITS   |          |                            |                        |                    |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Robeco QI Chinese A-share Conservative Equities - Z EUR <sup>†</sup>                                      | EUR      | 34,000                     | 4,723,008              | 1.21               |



## Schedule of Investments (continued)

### Robeco QI Global Conservative Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Units of authorised UCITS or other collective investment undertakings (continued) |          |                            |                        |                    |
| Collective Investment Schemes - UCITS (continued)                                 |          |                            |                        |                    |
| <i>Luxembourg (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 4,723,008              | 1.21               |
| Total Collective Investment Schemes - UCITS                                       |          |                            | 4,723,008              | 1.21               |
| Total Units of authorised UCITS or other collective investment undertakings       |          |                            | 4,723,008              | 1.21               |
| <b>Total Investments</b>  |          |                            | <b>385,759,515</b>     | <b>99.23</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>(183,537)</b>       | <b>(0.04)</b>      |
| <b>Cash</b>   |          |                            | <b>2,421,345</b>       | <b>0.62</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>746,501</b>         | <b>0.19</b>        |
| <b>Total net assets</b>   |          |                            | <b>388,743,824</b>     | <b>100.00</b>      |

† Related Party Fund.

### Robeco QI Global Conservative Equities

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency<br>Purchased  | Amount<br>Purchased | Currency<br>Sold | Amount Sold | Maturity<br>Date | Counterparty | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|--|---------------------|------------------|-------------|------------------|--------------|----------------------------------|--------------------|
| EUR  | 32,145              | CHF              | 35,143      | 06/07/2021       | Barclays     | 85                               | –                  |
| EUR  | 19,053              | CZK              | 484,455     | 07/07/2021       | HSBC         | 63                               | –                  |
| EUR  | 162,707             | NOK              | 1,645,931   | 06/07/2021       | Citibank     | 1,429                            | –                  |
| EUR  | 90,238              | NZD              | 151,693     | 06/07/2021       | Citibank     | 866                              | –                  |
| EUR  | 76,375              | SEK              | 772,915     | 06/07/2021       | Barclays     | 169                              | –                  |
| USD  | 79,246              | EUR              | 66,286      | 06/07/2021       | Barclays     | 532                              | –                  |
| USD  | 35,167              | EUR              | 29,566      | 06/07/2021       | HSBC         | 86                               | –                  |
| USD  | 790,736             | TWD              | 21,754,736  | 15/07/2021       | Barclays     | 8,955                            | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                     |                  |             |                  |              | <b>12,185</b>                    | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Global Conservative Equities

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| CHF   | 72,877           | EUR           | 66,548      | 06/07/2021    | Barclays     | (64)                       | –               |
| EUR   | 499,039          | AUD           | 788,413     | 06/07/2021    | Citibank     | (44)                       | –               |
| EUR   | 709,532          | CAD           | 1,045,665   | 06/07/2021    | Barclays     | (2,468)                    | –               |
| EUR   | 42,226           | CAD           | 62,337      | 06/07/2021    | BNP Paribas  | (219)                      | –               |
| EUR   | 560,740          | CHF           | 616,076     | 06/07/2021    | Barclays     | (1,291)                    | –               |
| EUR   | 92,903           | CNH           | 725,681     | 06/07/2021    | HSBC         | (1,772)                    | –               |
| EUR   | 300,690          | GBP           | 258,819     | 06/07/2021    | J.P. Morgan  | (785)                      | –               |
| EUR   | 326,488          | HKD           | 3,099,219   | 06/07/2021    | HSBC         | (10,010)                   | –               |
| EUR   | 18,821           | ILS           | 74,599      | 06/07/2021    | HSBC         | (483)                      | –               |
| EUR   | 347,597          | JPY           | 46,589,701  | 06/07/2021    | Rabobank     | (6,346)                    | –               |
| EUR   | 30,243           | MXN           | 738,895     | 06/07/2021    | HSBC         | (1,032)                    | –               |
| EUR   | 73,716           | SGD           | 119,144     | 06/07/2021    | Citibank     | (1,019)                    | –               |
| EUR   | 31,476           | USD           | 38,139      | 06/07/2021    | Barclays     | (682)                      | –               |
| EUR   | 41,456           | USD           | 50,268      | 06/07/2021    | BNP Paribas  | (928)                      | –               |
| EUR   | 5,714,690        | USD           | 6,995,155   | 06/07/2021    | Citibank     | (183,418)                  | (0.05)          |
| EUR   | 108,507          | USD           | 129,511     | 06/07/2021    | HSBC         | (692)                      | –               |
| EUR   | 102,782          | USD           | 125,186     | 06/07/2021    | J.P. Morgan  | (2,771)                    | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(214,024)</b>           | <b>(0.05)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(201,839)</b>           | <b>(0.05)</b>   |

## Schedule of Investments (continued)

### Robeco Sustainable Global Stars Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Fortescue Metals Group Ltd.   | AUD      | 341,544                    | 5,046,552              | 1.43               |
|   |          |                            | <u>5,046,552</u>       | <u>1.43</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 175,700                    | 4,197,178              | 1.19               |
|   |          |                            | <u>4,197,178</u>       | <u>1.19</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Neste OYJ   | EUR      | 196,962                    | 10,171,118             | 2.88               |
|   |          |                            | <u>10,171,118</u>      | <u>2.88</u>        |
| <i>France</i>   |          |                            |                        |                    |
| TotalEnergies SE  | EUR      | 83,102                     | 3,170,757              | 0.90               |
|   |          |                            | <u>3,170,757</u>       | <u>0.90</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Deutsche Boerse AG  | EUR      | 44,726                     | 6,583,667              | 1.87               |
|   |          |                            | <u>6,583,667</u>       | <u>1.87</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Linde plc   | USD      | 31,936                     | 7,785,393              | 2.21               |
| Trane Technologies plc  | USD      | 53,888                     | 8,367,431              | 2.37               |
|   |          |                            | <u>16,152,824</u>      | <u>4.58</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Sony Group Corp.  | JPY      | 81,100                     | 6,663,700              | 1.89               |
|   |          |                            | <u>6,663,700</u>       | <u>1.89</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Koninklijke DSM NV  | EUR      | 52,539                     | 8,269,639              | 2.35               |
| Signify NV, Reg. S  | EUR      | 63,706                     | 3,398,078              | 0.96               |
|   |          |                            | <u>11,667,717</u>      | <u>3.31</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Sandvik AB  | SEK      | 506,188                    | 10,910,348             | 3.09               |
|   |          |                            | <u>10,910,348</u>      | <u>3.09</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 565,000                    | 10,174,130             | 2.89               |
|   |          |                            | <u>10,174,130</u>      | <u>2.89</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Global Stars Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR    | % of Net<br>Assets   |
|---|----------|----------------------------|---------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                           |                      |
| Equities (continued)  |          |                            |                           |                      |
| <i>United Kingdom</i>   |          |                            |                           |                      |
| ASOS plc  | GBP      | 79,303                     | 4,582,035                 | 1.30                 |
| AstraZeneca plc   | GBP      | 132,099                    | 13,361,537                | 3.79                 |
| Sensata Technologies Holding plc  | USD      | 135,761                    | 6,636,365                 | 1.88                 |
|   |          |                            | <u>24,579,937</u>         | <u>6.97</u>          |
| <i>United States of America</i>   |          |                            |                           |                      |
| Adobe, Inc.   | USD      | 7,029                      | 3,471,173                 | 0.98                 |
| Advance Auto Parts, Inc.  | USD      | 51,975                     | 8,990,768                 | 2.55                 |
| AGCO Corp.  | USD      | 70,708                     | 7,773,766                 | 2.20                 |
| Alphabet, Inc. 'A'  | USD      | 8,772                      | 18,061,710                | 5.12                 |
| Amazon.com, Inc.  | USD      | 3,175                      | 9,210,311                 | 2.61                 |
| Anthem, Inc.  | USD      | 29,247                     | 9,416,059                 | 2.67                 |
| Apple, Inc.   | USD      | 146,753                    | 16,948,555                | 4.81                 |
| Aspen Technology, Inc.  | USD      | 52,694                     | 6,111,420                 | 1.73                 |
| Bank of America Corp.   | USD      | 373,380                    | 12,981,244                | 3.68                 |
| Booking Holdings, Inc.  | USD      | 1,754                      | 3,236,284                 | 0.92                 |
| CBRE Group, Inc. 'A'  | USD      | 130,515                    | 9,435,071                 | 2.68                 |
| Charter Communications, Inc. 'A'  | USD      | 12,687                     | 7,718,219                 | 2.19                 |
| Colgate-Palmolive Co.   | USD      | 98,676                     | 6,768,946                 | 1.92                 |
| eBay, Inc.  | USD      | 203,483                    | 12,047,003                | 3.42                 |
| Eli Lilly & Co.   | USD      | 84,893                     | 16,430,257                | 4.66                 |
| Intel Corp.   | USD      | 125,369                    | 5,934,915                 | 1.68                 |
| JPMorgan Chase & Co.  | USD      | 52,979                     | 6,948,607                 | 1.97                 |
| Micron Technology, Inc.   | USD      | 94,954                     | 6,804,276                 | 1.93                 |
| Microsoft Corp.   | USD      | 96,863                     | 22,126,812                | 6.28                 |
| Nasdaq, Inc.  | USD      | 46,635                     | 6,913,258                 | 1.96                 |
| S&P Global, Inc.  | USD      | 21,099                     | 7,302,542                 | 2.07                 |
| Thermo Fisher Scientific, Inc.  | USD      | 15,467                     | 6,579,507                 | 1.87                 |
| UnitedHealth Group, Inc.  | USD      | 32,096                     | 10,837,779                | 3.07                 |
| Visa, Inc. 'A'  | USD      | 41,459                     | 8,174,335                 | 2.32                 |
| Zebra Technologies Corp. 'A'  | USD      | 10,936                     | 4,882,792                 | 1.39                 |
|   |          |                            | <u>235,105,609</u>        | <u>66.68</u>         |
| Total Equities  |          |                            | <u>344,423,537</u>        | <u>97.68</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>344,423,537</u>        | <u>97.68</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>344,423,537</u></b> | <b><u>97.68</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>(69,733)</u></b>    | <b><u>(0.02)</u></b> |
| <b>Cash</b>   |          |                            | <b><u>2,865,884</u></b>   | <b><u>0.81</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>5,390,264</u></b>   | <b><u>1.53</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>352,609,952</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Sustainable Global Stars Equities As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| CAD   | 15,380,953       | EUR           | 10,436,691  | 06/07/2021    | Barclays         | 36,299                     | 0.01            |
| CHF   | 10,008,317       | EUR           | 9,109,381   | 06/07/2021    | Barclays         | 20,958                     | 0.01            |
| DKK   | 11,818,138       | EUR           | 1,588,991   | 06/07/2021    | HSBC             | 251                        | –               |
| EUR   | 114,149          | AUD           | 180,000     | 06/07/2021    | HSBC             | 205                        | –               |
| EUR   | 1,328,806        | GBP           | 1,140,000   | 06/07/2021    | Barclays         | 920                        | –               |
| EUR   | 350,725          | GBP           | 300,000     | 06/07/2021    | HSBC             | 1,281                      | –               |
| EUR   | 7,624,916        | SEK           | 77,162,906  | 06/07/2021    | Barclays         | 16,995                     | 0.01            |
| EUR   | 111,182          | SEK           | 1,125,000   | 06/07/2021    | Citibank         | 262                        | –               |
| EUR   | 223,228          | SEK           | 2,250,000   | 06/07/2021    | HSBC             | 1,388                      | –               |
| ILS   | 340,000          | EUR           | 85,779      | 06/07/2021    | HSBC             | 2,202                      | –               |
| JPY   | 157,409,831      | EUR           | 1,179,562   | 06/07/2021    | Barclays         | 16,285                     | –               |
| JPY   | 2,035,570,333    | EUR           | 15,187,020  | 06/07/2021    | Rabobank         | 277,270                    | 0.08            |
| SGD   | 662,594          | EUR           | 409,953     | 06/07/2021    | Citibank         | 5,665                      | –               |
| USD   | 10,124,415       | EUR           | 8,423,345   | 06/07/2021    | BNP Paribas      | 113,261                    | 0.03            |
| USD   | 8,230,635        | EUR           | 6,895,456   | 06/07/2021    | HSBC             | 44,371                     | 0.01            |
| USD   | 9,280,000        | EUR           | 7,757,505   | 06/07/2021    | J.P. Morgan      | 67,116                     | 0.02            |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |                  | <b>604,729</b>             | <b>0.17</b>     |
| AUD   | 2,647,580        | EUR           | 1,676,626   | 06/07/2021    | Citibank         | (649)                      | –               |
| AUD   | 1,693,849        | EUR           | 1,074,164   | 06/07/2021    | J.P. Morgan      | (1,920)                    | –               |
| CAD   | 1,700,120        | EUR           | 1,158,984   | 06/07/2021    | Citibank         | (1,361)                    | –               |
| DKK   | 7,858,420        | EUR           | 1,056,778   | 06/07/2021    | J.P. Morgan      | (18)                       | –               |
| EUR   | 101,220          | AUD           | 160,000     | 06/07/2021    | J.P. Morgan      | (63)                       | –               |
| EUR   | 567,976          | GBP           | 488,895     | 06/07/2021    | Barclays         | (1,496)                    | –               |
| EUR   | 418,967          | GBP           | 360,000     | 06/07/2021    | HSBC             | (366)                      | –               |
| EUR   | 162,800          | GBP           | 140,000     | 06/07/2021    | Societe Generale | (274)                      | –               |
| EUR   | 604,449          | HKD           | 5,737,796   | 06/07/2021    | HSBC             | (18,532)                   | (0.01)          |
| EUR   | 158,554          | JPY           | 21,000,000  | 06/07/2021    | HSBC             | (984)                      | –               |
| EUR   | 111,922          | JPY           | 15,000,000  | 06/07/2021    | J.P. Morgan      | (2,034)                    | –               |
| EUR   | 5,272,775        | USD           | 6,280,000   | 06/07/2021    | Barclays         | (22,335)                   | (0.01)          |
| EUR   | 47,506,098       | USD           | 57,659,267  | 06/07/2021    | HSBC             | (1,110,485)                | (0.31)          |
| JPY   | 140,365,845      | EUR           | 1,066,896   | 06/07/2021    | BNP Paribas      | (533)                      | –               |
| NOK   | 2,061,010        | EUR           | 203,740     | 06/07/2021    | Citibank         | (1,790)                    | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |                  | <b>(1,162,840)</b>         | <b>(0.33)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |                  | <b>(558,111)</b>           | <b>(0.16)</b>   |

## Schedule of Investments (continued)

### Robeco Emerging Stars Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Kunlun Energy Co. Ltd.  | HKD      | 45,386,000                 | 35,285,629             | 1.90               |
| Nine Dragons Paper Holdings Ltd.  | HKD      | 12,616,000                 | 13,644,070             | 0.73               |
|   |          |                            | <u>48,929,699</u>      | <u>2.63</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Cosan SA  | BRL      | 8,017,200                  | 32,280,763             | 1.74               |
| CPFL Energia SA   | BRL      | 3,820,600                  | 17,277,445             | 0.93               |
| CSN Mineracao SA  | BRL      | 21,002,900                 | 32,330,245             | 1.74               |
|   |          |                            | <u>81,888,453</u>      | <u>4.41</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 1,225,524                  | 29,275,710             | 1.57               |
| China Resources Land Ltd.   | HKD      | 10,388,000                 | 35,474,438             | 1.91               |
| DiDi Global, Inc., ADR  | USD      | 619,431                    | 7,385,744              | 0.40               |
| ENN Energy Holdings Ltd.  | HKD      | 2,974,800                  | 47,741,399             | 2.57               |
| Full Truck Alliance Co. Ltd.  | USD      | 299,585                    | 5,148,446              | 0.28               |
| Lufax Holding Ltd., ADR   | USD      | 2,808,802                  | 26,764,030             | 1.44               |
| NetEase, Inc.   | HKD      | 1,340,850                  | 25,609,964             | 1.38               |
| Vipshop Holdings Ltd., ADR  | USD      | 1,814,734                  | 30,727,598             | 1.65               |
| WH Group Ltd., Reg. S   | HKD      | 37,431,000                 | 28,369,376             | 1.53               |
| Xinyi Solar Holdings Ltd.   | HKD      | 24,051,132                 | 43,769,589             | 2.36               |
|   |          |                            | <u>280,266,294</u>     | <u>15.09</u>       |
| <i>China</i>  |          |                            |                        |                    |
| Anhui Conch Cement Co. Ltd. 'H'   | HKD      | 6,547,500                  | 29,291,098             | 1.58               |
| Dongfeng Motor Group Co. Ltd. 'H'   | HKD      | 18,998,000                 | 14,398,798             | 0.77               |
| Guangzhou Automobile Group Co. Ltd. 'H'   | HKD      | 19,730,000                 | 14,932,166             | 0.80               |
| Haier Smart Home Co. Ltd. 'A'   | CNY      | 12,118,439                 | 40,976,611             | 2.21               |
| PICC Property & Casualty Co. Ltd. 'H'   | HKD      | 24,636,168                 | 18,190,515             | 0.98               |
| Ping An Insurance Group Co. of China Ltd. 'A'   | CNY      | 3,830,278                  | 32,131,286             | 1.73               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 1,568,500                  | 12,952,293             | 0.70               |
| Weichai Power Co. Ltd. 'A'  | CNY      | 7,644,581                  | 17,827,900             | 0.96               |
| Weichai Power Co. Ltd. 'H'  | HKD      | 3,816,000                  | 7,151,746              | 0.38               |
|   |          |                            | <u>187,852,413</u>     | <u>10.11</u>       |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Services and Holdings SA  | EUR      | 4,976,037                  | 5,364,168              | 0.29               |
|   |          |                            | <u>5,364,168</u>       | <u>0.29</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Mobile Ltd.   | HKD      | 7,389,000                  | 38,952,724             | 2.10               |

## Schedule of Investments (continued)

### Robeco Emerging Stars Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Hong Kong (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 38,952,724             | 2.10               |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt.  | HUF      | 1,039,304                  | 47,238,393             | 2.54               |
| Richter Gedeon Nyrt.  | HUF      | 1,112,123                  | 24,996,865             | 1.35               |
|   |          |                            | 72,235,258             | 3.89               |
| <i>India</i>  |          |                            |                        |                    |
| HCL Technologies Ltd.   | INR      | 4,472,156                  | 49,897,538             | 2.69               |
| Housing Development Finance Corp. Ltd.  | INR      | 1,230,915                  | 34,564,871             | 1.86               |
| ICICI Bank Ltd., ADR  | USD      | 2,885,899                  | 41,613,014             | 2.24               |
| Petronet LNG Ltd.   | INR      | 8,239,178                  | 21,105,499             | 1.13               |
|   |          |                            | 147,180,922            | 7.92               |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 140,361,500                | 32,161,129             | 1.73               |
|   |          |                            | 32,161,129             | 1.73               |
| <i>Mexico</i>   |          |                            |                        |                    |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 9,219,000                  | 50,272,970             | 2.71               |
|   |          |                            | 50,272,970             | 2.71               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Prosus NV   | EUR      | 268,017                    | 22,103,362             | 1.19               |
|   |          |                            | 22,103,362             | 1.19               |
| <i>Russia</i>   |          |                            |                        |                    |
| LUKOIL PJSC, ADR  | USD      | 542,318                    | 42,355,589             | 2.28               |
| Mobile TeleSystems PJSC, ADR  | USD      | 4,924,396                  | 38,451,730             | 2.07               |
|   |          |                            | 80,807,319             | 4.35               |
| <i>South Africa</i>   |          |                            |                        |                    |
| Naspers Ltd. 'N'  | ZAR      | 290,056                    | 51,357,367             | 2.76               |
|   |          |                            | 51,357,367             | 2.76               |
| <i>South Korea</i>  |          |                            |                        |                    |
| CJ CheilJedang Corp.  | KRW      | 116,483                    | 40,208,646             | 2.16               |
| Coway Co. Ltd.  | KRW      | 569,283                    | 33,547,404             | 1.81               |
| Hana Financial Group, Inc.  | KRW      | 1,664,058                  | 57,379,145             | 3.09               |

## Schedule of Investments (continued)

### Robeco Emerging Stars Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR      | % of Net<br>Assets   |
|---|----------|----------------------------|-----------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                             |                      |
| Equities (continued)  |          |                            |                             |                      |
| <i>South Korea (continued)</i>  |          |                            |                             |                      |
| Hyundai Mobis Co. Ltd.  | KRW      | 197,426                    | 43,166,136                  | 2.32                 |
| Hyundai Motor Co. Preference  | KRW      | 206,446                    | 17,777,074                  | 0.96                 |
| Hyundai Motor Co. Preference  | KRW      | 214,313                    | 18,534,739                  | 1.00                 |
| LG Chem Ltd. Preference   | KRW      | 67,494                     | 19,381,461                  | 1.04                 |
| LG Electronics, Inc. Preference   | KRW      | 162,301                    | 9,564,272                   | 0.52                 |
| LG Electronics, Inc.  | KRW      | 243,702                    | 29,835,466                  | 1.61                 |
| Samsung Electronics Co. Ltd.  | KRW      | 652,289                    | 39,415,729                  | 2.12                 |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 1,747,908                  | 96,458,840                  | 5.19                 |
| SK Hynix, Inc.  | KRW      | 387,502                    | 36,994,751                  | 1.99                 |
|   |          |                            | <u>442,263,663</u>          | <u>23.81</u>         |
| <i>Taiwan</i>   |          |                            |                             |                      |
| CTBC Financial Holding Co. Ltd.   | TWD      | 56,927,659                 | 39,109,389                  | 2.11                 |
| Micro-Star International Co. Ltd.   | TWD      | 8,584,000                  | 40,916,843                  | 2.20                 |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 7,583,000                  | 136,549,425                 | 7.35                 |
| Wiwynn Corp.  | TWD      | 1,520,000                  | 45,863,860                  | 2.47                 |
|   |          |                            | <u>262,439,517</u>          | <u>14.13</u>         |
| <i>Thailand</i>   |          |                            |                             |                      |
| PTT PCL, NVDR   | THB      | 25,812,100                 | 26,655,504                  | 1.44                 |
|   |          |                            | <u>26,655,504</u>           | <u>1.44</u>          |
| <i>United Arab Emirates</i>   |          |                            |                             |                      |
| Emaar Properties PJSC   | AED      | 19,652,939                 | 18,768,696                  | 1.01                 |
|   |          |                            | <u>18,768,696</u>           | <u>1.01</u>          |
| Total Equities  |          |                            | <u>1,849,499,458</u>        | <u>99.57</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>1,849,499,458</u>        | <u>99.57</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>1,849,499,458</u></b> | <b><u>99.57</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>(4,928,862)</u></b>   | <b><u>(0.26)</u></b> |
| <b>Cash</b>   |          |                            | <b><u>(1,476,063)</u></b>   | <b><u>(0.08)</u></b> |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>14,359,348</u></b>    | <b><u>0.77</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>1,857,453,881</u></b> | <b><u>100.00</u></b> |



## Schedule of Investments (continued)

### Robeco Emerging Markets Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Kunlun Energy Co. Ltd.  | HKD      | 15,606,000                 | 12,132,982             | 0.99               |
| Nine Dragons Paper Holdings Ltd.  | HKD      | 5,000,000                  | 5,407,447              | 0.44               |
|   |          |                            | <u>17,540,429</u>      | <u>1.43</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| CCR SA  | BRL      | 3,000,000                  | 6,780,751              | 0.55               |
| Cosan SA  | BRL      | 2,000,000                  | 8,052,877              | 0.66               |
| CPFL Energia SA   | BRL      | 1,553,000                  | 7,022,947              | 0.57               |
| CSN Mineracao SA  | BRL      | 10,354,000                 | 15,938,149             | 1.30               |
| Itausa SA Preference  | BRL      | 5,000,000                  | 9,368,696              | 0.76               |
| Marfrig Global Foods SA   | BRL      | 2,140,800                  | 6,885,766              | 0.56               |
| Petroleo Brasileiro SA, ADR Preference  | USD      | 1,500,000                  | 14,938,022             | 1.22               |
|   |          |                            | <u>68,987,208</u>      | <u>5.62</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 3,000,000                  | 71,664,961             | 5.84               |
| China Resources Land Ltd.   | HKD      | 3,000,000                  | 10,244,832             | 0.83               |
| China State Construction International Holdings Ltd.  | HKD      | 5,000,000                  | 2,877,457              | 0.23               |
| China Yongda Automobiles Services Holdings Ltd.   | HKD      | 5,000,000                  | 7,546,538              | 0.61               |
| Chow Tai Fook Jewellery Group Ltd.  | HKD      | 5,000,000                  | 9,631,336              | 0.78               |
| Dali Foods Group Co. Ltd., Reg. S   | HKD      | 5,000,000                  | 2,513,703              | 0.20               |
| DiDi Global, Inc., ADR  | USD      | 409,405                    | 4,881,513              | 0.40               |
| ENN Energy Holdings Ltd.  | HKD      | 1,000,000                  | 16,048,608             | 1.31               |
| Full Truck Alliance Co. Ltd.  | USD      | 199,056                    | 3,420,829              | 0.28               |
| Lufax Holding Ltd., ADR   | USD      | 1,000,000                  | 9,528,628              | 0.78               |
| NetEase, Inc.   | HKD      | 700,000                    | 13,369,859             | 1.09               |
| Nexteer Automotive Group Ltd.   | HKD      | 5,322,000                  | 6,241,106              | 0.51               |
| Shimao Group Holdings Ltd.  | HKD      | 3,122,500                  | 6,455,536              | 0.53               |
| Tencent Holdings Ltd.   | HKD      | 500,000                    | 31,706,316             | 2.58               |
| Vipshop Holdings Ltd., ADR  | USD      | 517,643                    | 8,764,880              | 0.71               |
| WH Group Ltd., Reg. S   | HKD      | 10,000,000                 | 7,579,112              | 0.62               |
| Xinyi Solar Holdings Ltd.   | HKD      | 9,789,513                  | 17,815,501             | 1.45               |
|   |          |                            | <u>230,290,715</u>     | <u>18.75</u>       |
| <i>China</i>  |          |                            |                        |                    |
| Anhui Conch Cement Co. Ltd. 'A'   | CNY      | 2,000,261                  | 10,715,730             | 0.87               |
| China Construction Bank Corp. 'H'   | HKD      | 30,000,000                 | 19,903,314             | 1.62               |
| China Merchants Bank Co. Ltd. 'A'   | CNY      | 4,000,934                  | 28,294,530             | 2.30               |
| China National Building Material Co. Ltd. 'H'   | HKD      | 10,000,000                 | 9,902,795              | 0.81               |
| China Petroleum & Chemical Corp. 'H'  | HKD      | 15,001,297                 | 6,401,538              | 0.52               |
| Gree Electric Appliances, Inc. of Zhuhai 'A'  | CNY      | 1,500,972                  | 10,205,452             | 0.83               |

## Schedule of Investments (continued)

### Robeco Emerging Markets Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| Haier Smart Home Co. Ltd. 'A'   | CNY      | 3,000,276                  | 10,144,965             | 0.83               |
| PICC Property & Casualty Co. Ltd. 'H'   | HKD      | 10,001,359                 | 7,384,666              | 0.60               |
| Ping An Insurance Group Co. of China Ltd. 'A'   | CNY      | 3,000,964                  | 25,174,369             | 2.05               |
| SAIC Motor Corp. Ltd. 'A'   | CNY      | 5,000,638                  | 14,337,632             | 1.17               |
| Shandong Weigao Group Medical Polymer Co. Ltd. 'H'  | HKD      | 5,252,000                  | 10,333,462             | 0.84               |
| Weichai Power Co. Ltd. 'A'  | CNY      | 5,055,000                  | 11,788,747             | 0.96               |
|   |          |                            | <u>164,587,200</u>     | <u>13.40</u>       |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Services and Holdings SA  | EUR      | 5,000,000                  | 5,390,000              | 0.44               |
| National Bank of Greece SA  | EUR      | 2,500,000                  | 6,000,000              | 0.49               |
|   |          |                            | <u>11,390,000</u>      | <u>0.93</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Mobile Ltd.   | HKD      | 2,000,000                  | 10,543,436             | 0.86               |
| China Overseas Land & Investment Ltd.   | HKD      | 4,000,000                  | 7,661,636              | 0.62               |
|   |          |                            | <u>18,205,072</u>      | <u>1.48</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt.  | HUF      | 200,000                    | 9,090,390              | 0.74               |
| Richter Gedeon Nyrt.  | HUF      | 219,759                    | 4,939,459              | 0.40               |
|   |          |                            | <u>14,029,849</u>      | <u>1.14</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Axis Bank Ltd.  | INR      | 1,000,000                  | 8,489,137              | 0.69               |
| Grasim Industries Ltd.  | INR      | 600,000                    | 10,201,599             | 0.83               |
| HCL Technologies Ltd.   | INR      | 1,500,000                  | 16,736,068             | 1.36               |
| Housing Development Finance Corp. Ltd.  | INR      | 700,000                    | 19,656,443             | 1.60               |
| ICICI Bank Ltd., ADR  | USD      | 1,500,000                  | 21,629,142             | 1.76               |
| Infosys Ltd., ADR   | USD      | 1,500,000                  | 26,802,429             | 2.18               |
| Mahanagar Gas Ltd., Reg. S  | INR      | 300,000                    | 3,867,929              | 0.32               |
| Mahindra & Mahindra Ltd.  | INR      | 1,000,000                  | 8,822,667              | 0.72               |
| Petronet LNG Ltd.   | INR      | 1,658,952                  | 4,249,576              | 0.35               |
|   |          |                            | <u>120,454,990</u>     | <u>9.81</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 70,000,000                 | 16,039,149             | 1.31               |
| Telkom Indonesia Persero Tbk. PT  | IDR      | 70,000,000                 | 12,823,177             | 1.04               |
|   |          |                            | <u>28,862,326</u>      | <u>2.35</u>        |

## Schedule of Investments (continued)

### Robeco Emerging Markets Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Ternium SA, ADR   | USD      | 316,120                    | 10,252,108             | 0.83               |
|   |          |                            | <u>10,252,108</u>      | <u>0.83</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Fibra Uno Administracion SA de CV, REIT   | MXN      | 5,000,000                  | 4,559,149              | 0.37               |
| Grupo Aeroportuario del Sureste SAB de CV, ADR  | USD      | 53,611                     | 8,358,777              | 0.68               |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 2,000,000                  | 10,906,383             | 0.89               |
|   |          |                            | <u>23,824,309</u>      | <u>1.94</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Prosus NV   | EUR      | 100,000                    | 8,247,000              | 0.67               |
| X5 Retail Group NV, Reg. S, GDR   | USD      | 111,578                    | 3,298,697              | 0.27               |
|   |          |                            | <u>11,545,697</u>      | <u>0.94</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| LUKOIL PJSC, ADR  | USD      | 200,000                    | 15,620,204             | 1.27               |
| Mobile TeleSystems PJSC, ADR  | USD      | 544,249                    | 4,249,723              | 0.35               |
| Novatek PJSC, Reg. S, GDR   | USD      | 50,000                     | 9,246,142              | 0.75               |
| Sberbank of Russia PJSC Preference  | RUB      | 1,500,000                  | 4,874,793              | 0.40               |
|   |          |                            | <u>33,990,862</u>      | <u>2.77</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| Impala Platinum Holdings Ltd.   | ZAR      | 250,000                    | 3,476,756              | 0.29               |
| Naspers Ltd. 'N'  | ZAR      | 150,000                    | 26,559,026             | 2.16               |
|   |          |                            | <u>30,035,782</u>      | <u>2.45</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| CJ CheilJedang Corp.  | KRW      | 16,806                     | 5,801,246              | 0.47               |
| Coway Co. Ltd.  | KRW      | 90,894                     | 5,356,313              | 0.44               |
| Doosan Bobcat, Inc.   | KRW      | 250,000                    | 8,985,396              | 0.73               |
| Hana Financial Group, Inc.  | KRW      | 300,000                    | 10,344,437             | 0.84               |
| Hyundai Mobis Co. Ltd.  | KRW      | 50,000                     | 10,932,232             | 0.89               |
| Hyundai Motor Co. Preference  | KRW      | 100,000                    | 8,611,004              | 0.70               |
| Hyundai Motor Co.   | KRW      | 100,000                    | 17,933,353             | 1.46               |
| LG Chem Ltd. Preference   | KRW      | 20,000                     | 5,743,166              | 0.47               |
| LG Chem Ltd.  | KRW      | 20,000                     | 12,729,311             | 1.04               |
| Mando Corp.   | KRW      | 150,000                    | 7,469,110              | 0.61               |
| NCSOFT Corp.  | KRW      | 10,661                     | 6,545,876              | 0.53               |
| POSCO   | KRW      | 50,150                     | 13,067,911             | 1.06               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 250,000                    | 13,796,327             | 1.12               |
| Samsung Electronics Co. Ltd.  | KRW      | 1,000,000                  | 60,426,788             | 4.92               |

## Schedule of Investments (continued)

### Robeco Emerging Markets Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR      | % of Net<br>Assets   |
|---|----------|----------------------------|-----------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                             |                      |
| Equities (continued)  |          |                            |                             |                      |
| <i>South Korea (continued)</i>  |          |                            |                             |                      |
| SK Hynix, Inc.  | KRW      | 200,000                    | 19,093,966                  | 1.56                 |
|   |          |                            | <u>206,836,436</u>          | <u>16.84</u>         |
| <i>Taiwan</i>   |          |                            |                             |                      |
| Fubon Financial Holding Co. Ltd.  | TWD      | 5,000,000                  | 11,182,690                  | 0.91                 |
| Giant Manufacturing Co. Ltd.  | TWD      | 1,000,000                  | 9,639,207                   | 0.79                 |
| Mega Financial Holding Co. Ltd.   | TWD      | 5,000,400                  | 4,971,323                   | 0.40                 |
| Merida Industry Co. Ltd.  | TWD      | 1,000,000                  | 9,472,753                   | 0.77                 |
| Micro-Star International Co. Ltd.   | TWD      | 1,611,000                  | 7,679,058                   | 0.63                 |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 6,000,002                  | 108,043,890                 | 8.80                 |
| Tripod Technology Corp.   | TWD      | 1,604,000                  | 6,553,450                   | 0.53                 |
| Vanguard International Semiconductor Corp.  | TWD      | 1,142,000                  | 4,078,307                   | 0.33                 |
| Wiwynn Corp.  | TWD      | 300,000                    | 9,052,078                   | 0.74                 |
|   |          |                            | <u>170,672,756</u>          | <u>13.90</u>         |
| Total Equities  |          |                            | <u>1,161,505,739</u>        | <u>94.58</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>1,161,505,739</u>        | <u>94.58</u>         |
| Units of authorised UCITS or other collective investment undertakings                                     |          |                            |                             |                      |
| Collective Investment Schemes - UCITS   |          |                            |                             |                      |
| <i>Luxembourg</i>   |          |                            |                             |                      |
| Robeco Emerging Markets Smaller Companies Equities - Z USD <sup>†</sup>                                   | USD      | 400,000                    | 63,973,248                  | 5.21                 |
|   |          |                            | <u>63,973,248</u>           | <u>5.21</u>          |
| Total Collective Investment Schemes - UCITS   |          |                            | <u>63,973,248</u>           | <u>5.21</u>          |
| Total Units of authorised UCITS or other collective investment undertakings                               |          |                            | <u>63,973,248</u>           | <u>5.21</u>          |
| <b>Total Investments</b>  |          |                            | <u><b>1,225,478,987</b></u> | <u><b>99.79</b></u>  |
| <b>Fair value Adjustment</b>  |          |                            | <u><b>(1,697,712)</b></u>   | <u><b>(0.14)</b></u> |
| <b>Cash</b>   |          |                            | <u><b>1,348,390</b></u>     | <u><b>0.11</b></u>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <u><b>2,927,499</b></u>     | <u><b>0.24</b></u>   |
| <b>Total net assets</b>   |          |                            | <u><b>1,228,057,164</b></u> | <u><b>100.00</b></u> |

<sup>†</sup> Related Party Fund.

## Schedule of Investments (continued)

### Robeco Emerging Markets Equities

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| KOSPI 200 Index, 09/09/2021                                 | 200                    | KRW      | 16,430,171                | 237,505                          | 0.02               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>237,505</b>                   | <b>0.02</b>        |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>237,505</b>                   | <b>0.02</b>        |

### Robeco Emerging Markets Equities

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency<br>Purchased   | Amount<br>Purchased | Currency<br>Sold | Amount Sold | Maturity<br>Date | Counterparty | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|---------------------|------------------|-------------|------------------|--------------|----------------------------------|--------------------|
| EUR   | 599,082             | USD              | 714,547     | 01/07/2021       | Citibank     | (3,453)                          | –                  |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |             |                  |              | <b>(3,453)</b>                   | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Kunlun Energy Co. Ltd.  | HKD      | 5,016,000                  | 3,899,721              | 0.53               |
| Nine Dragons Paper Holdings Ltd.  | HKD      | 2,301,000                  | 2,488,507              | 0.34               |
| PAX Global Technology Ltd.  | HKD      | 1,165,000                  | 1,129,641              | 0.15               |
| Skyworth Group Ltd.   | HKD      | 3,623,132                  | 857,637                | 0.11               |
|   |          |                            | <u>8,375,506</u>       | <u>1.13</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Banco Bradesco SA   | BRL      | 185,801                    | 682,547                | 0.09               |
| Banco do Brasil SA  | BRL      | 658,400                    | 3,554,961              | 0.48               |
| Banco do Estado do Rio Grande do Sul SA Preference 'B'  | BRL      | 1,002,400                  | 2,233,669              | 0.30               |
| Banco Santander Brasil SA, ADR  | USD      | 517,855                    | 3,580,750              | 0.49               |
| Cia de Transmissao de Energia Eletrica Paulista   | BRL      | 35,800                     | 150,945                | 0.02               |
| Cia Energetica de Minas Gerais Preference   | BRL      | 1,599,431                  | 3,260,322              | 0.44               |
| Cia Paranaense de Energia   | USD      | 729,925                    | 3,551,452              | 0.48               |
| Cia Siderurgica Nacional SA   | BRL      | 124,200                    | 918,142                | 0.12               |
| JBS SA  | BRL      | 822,800                    | 4,023,662              | 0.54               |
| Marfrig Global Foods SA   | BRL      | 955,500                    | 3,073,314              | 0.42               |
| Petroleo Brasileiro SA, ADR   | USD      | 189,170                    | 1,950,880              | 0.26               |
| Petroleo Brasileiro SA, ADR Preference  | USD      | 599,255                    | 5,967,789              | 0.81               |
| Unipar Carbocloro SA Preference   | BRL      | 208,100                    | 3,437,636              | 0.47               |
|   |          |                            | <u>36,386,069</u>      | <u>4.92</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Agile Group Holdings Ltd.   | HKD      | 2,020,000                  | 2,206,542              | 0.30               |
| Alibaba Group Holding Ltd., ADR   | USD      | 25,434                     | 4,863,751              | 0.66               |
| Alibaba Group Holding Ltd.  | HKD      | 1,153,008                  | 27,543,424             | 3.73               |
| Asia Cement China Holdings Corp.  | HKD      | 455,000                    | 300,385                | 0.04               |
| Bosideng International Holdings Ltd.  | HKD      | 6,502,000                  | 3,918,347              | 0.53               |
| China Dongxiang Group Co. Ltd.  | HKD      | 4,767,000                  | 709,134                | 0.10               |
| China Medical System Holdings Ltd.  | HKD      | 916,000                    | 2,034,004              | 0.28               |
| China Yongda Automobiles Services Holdings Ltd.   | HKD      | 1,184,500                  | 1,787,775              | 0.24               |
| China Yuhua Education Corp. Ltd., Reg. S  | HKD      | 4,374,000                  | 3,338,851              | 0.45               |
| Haitian International Holdings Ltd.   | HKD      | 304,000                    | 859,893                | 0.12               |
| JD.com, Inc., ADR   | USD      | 82,848                     | 5,575,596              | 0.75               |
| KE Holdings, Inc., ADR  | USD      | 35,588                     | 1,430,842              | 0.19               |
| KWG Group Holdings Ltd.   | HKD      | 2,202,000                  | 2,486,644              | 0.34               |
| Li Ning Co. Ltd.  | HKD      | 254,000                    | 2,614,598              | 0.35               |
| Lonking Holdings Ltd.   | HKD      | 3,644,000                  | 993,150                | 0.13               |
| Meituan, Reg. S 'B'   | HKD      | 207,000                    | 7,201,547              | 0.97               |
| NetDragon Websoft Holdings Ltd.   | HKD      | 509,500                    | 1,145,190              | 0.16               |
| Q Technology Group Co. Ltd., Reg. S   | HKD      | 1,251,000                  | 2,162,536              | 0.29               |
| TCL Electronics Holdings Ltd.   | HKD      | 1,659,000                  | 834,047                | 0.11               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Cayman Islands (continued)</i>   |          |                            |                        |                    |
| Tencent Holdings Ltd.   | HKD      | 501,900                    | 31,826,800             | 4.31               |
| Tianneng Power International Ltd.   | HKD      | 1,164,000                  | 1,716,389              | 0.23               |
| Tingyi Cayman Islands Holding Corp.   | HKD      | 278,000                    | 467,885                | 0.06               |
| Vipshop Holdings Ltd., ADR  | USD      | 239,396                    | 4,053,522              | 0.55               |
| Yadea Group Holdings Ltd., Reg. S   | HKD      | 1,228,000                  | 2,226,782              | 0.30               |
|   |          |                            | 112,297,634            | 15.19              |
| <i>Chile</i>  |          |                            |                        |                    |
| Cencosud SA   | CLP      | 1,888,996                  | 3,196,436              | 0.43               |
|   |          |                            | 3,196,436              | 0.43               |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 12,076,000                 | 3,540,379              | 0.48               |
| Aluminum Corp. of China Ltd. 'H'  | HKD      | 6,890,000                  | 3,463,882              | 0.47               |
| Angang Steel Co. Ltd. 'H'   | HKD      | 3,128,000                  | 1,671,071              | 0.23               |
| Anhui Conch Cement Co. Ltd. 'H'   | HKD      | 308,500                    | 1,380,115              | 0.19               |
| BAIC Motor Corp. Ltd., Reg. S 'H'   | HKD      | 5,387,500                  | 1,690,628              | 0.23               |
| Bank of China Ltd. 'H'  | HKD      | 15,336,130                 | 4,646,040              | 0.63               |
| Bank of Communications Co. Ltd. 'H'   | HKD      | 5,084,000                  | 2,881,635              | 0.39               |
| China Cinda Asset Management Co. Ltd. 'H'   | HKD      | 12,780,000                 | 2,053,787              | 0.28               |
| China CITIC Bank Corp. Ltd. 'H'   | HKD      | 7,826,200                  | 3,127,243              | 0.42               |
| China Construction Bank Corp. 'H'   | HKD      | 9,815,040                  | 6,511,727              | 0.88               |
| China Everbright Bank Co. Ltd. 'H'  | HKD      | 4,957,000                  | 1,706,244              | 0.23               |
| China Galaxy Securities Co. Ltd. 'H'  | HKD      | 825,000                    | 414,761                | 0.06               |
| China Minsheng Banking Corp. Ltd. 'H'   | HKD      | 3,158,920                  | 1,275,982              | 0.17               |
| China National Building Material Co. Ltd. 'H'   | HKD      | 2,636,000                  | 2,610,377              | 0.35               |
| China Oilfield Services Ltd. 'H'  | HKD      | 718,000                    | 542,621                | 0.07               |
| China Petroleum & Chemical Corp. 'H'  | HKD      | 10,260,000                 | 4,378,273              | 0.59               |
| China Reinsurance Group Corp. 'H'   | HKD      | 9,280,000                  | 796,046                | 0.11               |
| China Telecom Corp. Ltd. 'H'  | HKD      | 5,174,000                  | 1,634,867              | 0.22               |
| Chongqing Rural Commercial Bank Co. Ltd. 'H'  | HKD      | 5,125,000                  | 1,708,422              | 0.23               |
| COSCO SHIPPING Holdings Co. Ltd. 'H'  | HKD      | 2,182,500                  | 4,635,387              | 0.63               |
| Dongfeng Motor Group Co. Ltd. 'H'   | HKD      | 4,564,000                  | 3,459,107              | 0.47               |
| GF Securities Co. Ltd. 'H'  | HKD      | 2,298,400                  | 2,510,652              | 0.34               |
| Hisense Home Appliances Group Co. Ltd.  | HKD      | 492,000                    | 572,694                | 0.08               |
| Industrial & Commercial Bank of China Ltd. 'H'  | HKD      | 6,197,575                  | 3,068,666              | 0.42               |
| Jiangxi Copper Co. Ltd. 'H'   | HKD      | 2,008,000                  | 3,466,760              | 0.47               |
| Legend Holdings Corp., Reg. S 'H'   | HKD      | 936,100                    | 1,296,988              | 0.18               |
| Livzon Pharmaceutical Group, Inc. 'H'   | HKD      | 246,000                    | 1,021,714              | 0.14               |
| Metallurgical Corp. of China Ltd. 'H'   | HKD      | 8,047,000                  | 1,581,523              | 0.21               |
| New China Life Insurance Co. Ltd. 'H'   | HKD      | 550,200                    | 1,583,177              | 0.21               |
| People's Insurance Co. Group of China Ltd. (The) 'H'  | HKD      | 8,183,000                  | 2,301,311              | 0.31               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| PetroChina Co. Ltd. 'H'   | HKD      | 11,774,000                 | 4,832,577              | 0.65               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 120,500                    | 995,060                | 0.14               |
| Postal Savings Bank of China Co. Ltd., Reg. S 'H'   | HKD      | 3,169,000                  | 1,799,645              | 0.24               |
| Shanghai Electric Group Co. Ltd. 'H'  | HKD      | 4,336,000                  | 974,591                | 0.13               |
| Shanghai Pharmaceuticals Holding Co. Ltd. 'H'   | HKD      | 1,768,600                  | 3,257,005              | 0.44               |
| Sinopec Engineering Group Co. Ltd. 'H'  | HKD      | 3,431,500                  | 1,874,196              | 0.25               |
| Sinopharm Group Co. Ltd. 'H'  | HKD      | 892,000                    | 2,237,380              | 0.30               |
| Sinotrans Ltd. 'H'  | HKD      | 2,601,000                  | 912,233                | 0.12               |
| Zhejiang Expressway Co. Ltd. 'H'  | HKD      | 2,842,000                  | 2,132,382              | 0.29               |
| Zoomlion Heavy Industry Science and Technology Co. Ltd. 'H'   | HKD      | 3,801,000                  | 3,355,454              | 0.45               |
|   |          |                            | <u>93,902,602</u>      | <u>12.70</u>       |
| <i>Greece</i>   |          |                            |                        |                    |
| Hellenic Telecommunications Organization SA   | EUR      | 207,083                    | 2,930,224              | 0.40               |
|   |          |                            | <u>2,930,224</u>       | <u>0.40</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Mobile Ltd.   | HKD      | 245,000                    | 1,291,571              | 0.17               |
| China Overseas Grand Oceans Group Ltd.  | HKD      | 2,486,000                  | 1,220,120              | 0.16               |
| China Resources Pharmaceutical Group Ltd., Reg. S   | HKD      | 2,840,000                  | 1,492,542              | 0.20               |
| China Unicom Hong Kong Ltd.   | HKD      | 2,454,000                  | 1,129,805              | 0.15               |
| CITIC Ltd.  | HKD      | 622,000                    | 565,300                | 0.08               |
| CNOOC Ltd.  | HKD      | 1,673,000                  | 1,604,056              | 0.22               |
| Lenovo Group Ltd.   | HKD      | 4,096,000                  | 3,971,681              | 0.54               |
| Sinotruk Hong Kong Ltd.   | HKD      | 1,586,000                  | 2,865,625              | 0.39               |
| Yuexiu Property Co. Ltd.  | HKD      | 158,800                    | 141,048                | 0.02               |
|   |          |                            | <u>14,281,748</u>      | <u>1.93</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Ambuja Cements Ltd.   | INR      | 1,017,486                  | 3,932,101              | 0.53               |
| Bajaj Consumer Care Ltd.  | INR      | 158,834                    | 514,803                | 0.07               |
| Cyient Ltd.   | INR      | 44,244                     | 431,458                | 0.06               |
| Dalmia Bharat Ltd.  | INR      | 73,784                     | 1,582,982              | 0.21               |
| Dixon Technologies India Ltd., Reg. S   | INR      | 68,405                     | 3,430,845              | 0.46               |
| Firstsource Solutions Ltd.  | INR      | 621,441                    | 1,317,993              | 0.18               |
| Hero MotoCorp Ltd.  | INR      | 18,837                     | 620,278                | 0.08               |
| Hindalco Industries Ltd.  | INR      | 158,394                    | 668,541                | 0.09               |
| Hindustan Petroleum Corp. Ltd.  | INR      | 204,545                    | 680,363                | 0.09               |
| Infosys Ltd., ADR   | USD      | 367,352                    | 6,563,950              | 0.89               |
| Intellect Design Arena Ltd.   | INR      | 60,799                     | 499,336                | 0.07               |
| Laurus Labs Ltd., Reg. S  | INR      | 493,854                    | 3,858,202              | 0.52               |



## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>India (continued)</i>  |          |                            |                        |                    |
| Muthoot Finance Ltd.  | INR      | 175,633                    | 2,952,158              | 0.40               |
| NMDC Ltd.   | INR      | 130,997                    | 273,592                | 0.04               |
| Oil India Ltd.  | INR      | 352,701                    | 628,995                | 0.09               |
| Oracle Financial Services Software Ltd.   | INR      | 19,918                     | 825,097                | 0.11               |
| Persistent Systems Ltd.   | INR      | 43,259                     | 1,442,254              | 0.20               |
| Power Finance Corp. Ltd.  | INR      | 2,468,917                  | 3,607,532              | 0.49               |
| REC Ltd.  | INR      | 2,127,781                  | 3,585,811              | 0.49               |
| Reliance Industries Ltd.  | INR      | 83,146                     | 1,990,881              | 0.27               |
| State Bank of India   | INR      | 290,643                    | 1,382,194              | 0.19               |
| Sun Pharmaceutical Industries Ltd.  | INR      | 294,450                    | 2,256,278              | 0.31               |
| Tata Elxsi Ltd.   | INR      | 45,990                     | 2,245,710              | 0.30               |
| Tata Motors Ltd., ADR   | USD      | 212,994                    | 4,091,410              | 0.55               |
| Tata Steel Ltd.   | INR      | 83,924                     | 1,110,698              | 0.15               |
| Tech Mahindra Ltd.  | INR      | 358,236                    | 4,451,943              | 0.60               |
| UltraTech Cement Ltd.   | INR      | 42,666                     | 3,279,768              | 0.44               |
| Wipro Ltd.  | INR      | 697,630                    | 4,318,442              | 0.58               |
|   |          |                            | <u>62,543,615</u>      | <u>8.46</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| AKR Corporindo Tbk. PT  | IDR      | 1,373,200                  | 251,554                | 0.03               |
| Aneka Tambang Tbk.  | IDR      | 16,556,100                 | 2,214,486              | 0.30               |
| Bukit Asam Tbk. PT  | IDR      | 9,961,300                  | 1,158,599              | 0.16               |
| Perusahaan Gas Negara Tbk. PT   | IDR      | 18,559,200                 | 1,084,707              | 0.15               |
|   |          |                            | <u>4,709,346</u>       | <u>0.64</u>        |
| <i>Kuwait</i>   |          |                            |                        |                    |
| Mobile Telecommunications Co. KSCP  | KWD      | 1,616,321                  | 2,664,377              | 0.36               |
|   |          |                            | <u>2,664,377</u>       | <u>0.36</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| Astro Malaysia Holdings Bhd.  | MYR      | 3,332,000                  | 778,305                | 0.10               |
| Bumi Armada Bhd.  | MYR      | 6,931,200                  | 633,531                | 0.08               |
| Kossan Rubber Industries  | MYR      | 519,000                    | 339,445                | 0.05               |
| Lotte Chemical Titan Holding Bhd., Reg. S   | MYR      | 1,697,500                  | 958,521                | 0.13               |
| RHB Bank Bhd.   | MYR      | 2,147,900                  | 2,355,888              | 0.32               |
| Supermax Corp. Bhd.   | MYR      | 2,273,053                  | 1,523,598              | 0.21               |
| Telekom Malaysia Bhd.   | MYR      | 1,908,200                  | 2,352,662              | 0.32               |
|   |          |                            | <u>8,941,950</u>       | <u>1.21</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Arca Continental SAB de CV  | MXN      | 788,100                    | 3,859,082              | 0.52               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Mexico (continued)</i>   |          |                            |                        |                    |
| Grupo Bimbo SAB de CV   | MXN      | 1,399,400                  | 2,601,221              | 0.35               |
| Grupo Mexico SAB de CV 'B'  | MXN      | 1,026,600                  | 4,076,511              | 0.55               |
| Megacable Holdings SAB de CV  | MXN      | 471,700                    | 1,409,195              | 0.19               |
| Orbia Advance Corp. SAB de CV   | MXN      | 1,557,700                  | 3,439,732              | 0.47               |
| Qualitas Controladora SAB de CV   | MXN      | 538,500                    | 2,118,937              | 0.29               |
|   |          |                            | <u>17,504,678</u>      | <u>2.37</u>        |
| <i>Philippines</i>  |          |                            |                        |                    |
| Globe Telecom, Inc.   | PHP      | 34,190                     | 1,086,715              | 0.14               |
| Megaworld Corp.   | PHP      | 7,779,000                  | 434,035                | 0.06               |
| PLDT, Inc., ADR   | USD      | 49,786                     | 1,103,277              | 0.15               |
|   |          |                            | <u>2,624,027</u>       | <u>0.35</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| Asseco Poland SA  | PLN      | 34,890                     | 596,219                | 0.08               |
| KGHM Polska Miedz SA  | PLN      | 79,012                     | 3,284,057              | 0.44               |
| Polskie Gornictwo Naftowe i Gazownictwo SA  | PLN      | 1,347,927                  | 1,992,010              | 0.27               |
|   |          |                            | <u>5,872,286</u>       | <u>0.79</u>        |
| <i>Qatar</i>  |          |                            |                        |                    |
| Masraf Al Rayan QSC   | QAR      | 2,692,416                  | 2,780,423              | 0.38               |
| Ooredoo QPSC  | QAR      | 790,650                    | 1,335,798              | 0.18               |
|   |          |                            | <u>4,116,221</u>       | <u>0.56</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| Detsky Mir PJSC, Reg. S   | RUB      | 1,105,410                  | 1,929,232              | 0.26               |
| Sberbank of Russia PJSC   | RUB      | 957,025                    | 3,376,867              | 0.46               |
| Sberbank of Russia PJSC Preference  | RUB      | 1,049,750                  | 3,411,543              | 0.46               |
| Surgutneftegas PJSC Preference  | RUB      | 7,072,500                  | 3,781,793              | 0.51               |
|   |          |                            | <u>12,499,435</u>      | <u>1.69</u>        |
| <i>Saudi Arabia</i>   |          |                            |                        |                    |
| Alinma Bank   | SAR      | 163,270                    | 772,372                | 0.11               |
| Bank AlBilad  | SAR      | 447,877                    | 3,695,721              | 0.50               |
| Bank Al-Jazira  | SAR      | 875,428                    | 3,641,384              | 0.49               |
| Banque Saudi Fransi   | SAR      | 242,116                    | 2,090,399              | 0.28               |
| Halwani Brothers Co.  | SAR      | 32,520                     | 744,342                | 0.10               |
| Maharah Human Resources Co.   | SAR      | 150,607                    | 2,668,368              | 0.36               |
| United Electronics Co.  | SAR      | 102,993                    | 3,079,879              | 0.42               |
|   |          |                            | <u>16,692,465</u>      | <u>2.26</u>        |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>South Africa</i>   |          |                            |                        |                    |
| African Rainbow Minerals Ltd.   | ZAR      | 213,542                    | 3,220,186              | 0.44               |
| Barloworld Ltd.   | ZAR      | 183,146                    | 1,152,317              | 0.16               |
| Investec Ltd.   | ZAR      | 643,873                    | 2,073,088              | 0.28               |
| Kumba Iron Ore Ltd.   | ZAR      | 84,677                     | 3,203,372              | 0.43               |
| Motus Holdings Ltd.   | ZAR      | 247,697                    | 1,365,370              | 0.18               |
| MTN Group   | ZAR      | 503,715                    | 3,070,807              | 0.42               |
| MultiChoice Group   | ZAR      | 474,543                    | 3,288,390              | 0.44               |
| Naspers Ltd. 'N'  | ZAR      | 38,616                     | 6,837,356              | 0.93               |
| Reunert Ltd.  | ZAR      | 31,577                     | 94,583                 | 0.01               |
| Telkom SA SOC Ltd.  | ZAR      | 809,959                    | 2,218,002              | 0.30               |
| Woolworths Holdings Ltd.  | ZAR      | 364,524                    | 1,160,532              | 0.16               |
|   |          |                            | <u>27,684,003</u>      | <u>3.75</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| BNK Financial Group, Inc.   | KRW      | 563,988                    | 3,264,415              | 0.44               |
| Cheil Worldwide, Inc.   | KRW      | 92,462                     | 1,741,235              | 0.24               |
| CJ CheilJedang Corp.  | KRW      | 10,416                     | 3,595,488              | 0.49               |
| DB HiTek Co. Ltd.   | KRW      | 26,192                     | 1,223,797              | 0.17               |
| DGB Financial Group, Inc.   | KRW      | 351,500                    | 2,447,734              | 0.33               |
| GS Engineering & Construction Corp.   | KRW      | 14,565                     | 467,869                | 0.06               |
| GS Home Shopping, Inc.  | KRW      | 7,960                      | 923,252                | 0.12               |
| Hana Financial Group, Inc.  | KRW      | 123,664                    | 4,264,115              | 0.58               |
| Hyosung TNC Corp.   | KRW      | 1,463                      | 985,923                | 0.13               |
| Hyundai Engineering & Construction Co. Ltd.   | KRW      | 44,274                     | 1,932,739              | 0.26               |
| Hyundai Home Shopping Network Corp.   | KRW      | 16,200                     | 1,096,578              | 0.15               |
| Hyundai Motor Co. Preference  | KRW      | 10,082                     | 871,936                | 0.12               |
| JB Financial Group Co. Ltd.   | KRW      | 192,637                    | 1,086,152              | 0.15               |
| KB Financial Group, Inc.  | KRW      | 114,223                    | 4,772,476              | 0.65               |
| Kia Corp.   | KRW      | 65,578                     | 4,399,691              | 0.60               |
| KT Corp., ADR   | USD      | 119,978                    | 1,411,327              | 0.19               |
| Kumho Petrochemical Co. Ltd.  | KRW      | 16,141                     | 2,646,857              | 0.36               |
| LG Corp.  | KRW      | 10,978                     | 842,564                | 0.11               |
| LG Electronics, Inc. Preference   | KRW      | 39,783                     | 2,344,381              | 0.32               |
| LG Electronics, Inc.  | KRW      | 39,201                     | 4,799,222              | 0.65               |
| LG Innotek Co. Ltd.   | KRW      | 6,620                      | 1,105,398              | 0.15               |
| LG International Corp.  | KRW      | 104,159                    | 2,433,366              | 0.33               |
| LG Uplus Corp.  | KRW      | 117,761                    | 1,353,524              | 0.18               |
| Mirae Asset Securities Co. Ltd.   | KRW      | 329,511                    | 2,326,685              | 0.31               |
| NAVER Corp.   | KRW      | 13,023                     | 4,071,210              | 0.55               |
| NHN Corp.   | KRW      | 28,170                     | 1,759,174              | 0.24               |
| POSCO, ADR  | USD      | 45,240                     | 2,928,641              | 0.40               |
| POSCO   | KRW      | 7,405                      | 1,929,569              | 0.26               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>South Korea (continued)</i>  |          |                            |                        |                    |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 72,963                     | 4,026,486              | 0.54               |
| Samsung Electronics Co. Ltd.  | KRW      | 487,453                    | 29,455,219             | 3.99               |
| Samsung Securities Co. Ltd.   | KRW      | 33,564                     | 1,129,690              | 0.15               |
| SK Hynix, Inc.  | KRW      | 52,915                     | 5,051,786              | 0.68               |
| SK Telecom Co. Ltd., ADR  | USD      | 145,617                    | 3,856,843              | 0.52               |
| Webzen, Inc.  | KRW      | 92,918                     | 2,153,359              | 0.29               |
|   |          |                            | 108,698,701            | 14.71              |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Acer, Inc.  | TWD      | 3,689,000                  | 3,271,208              | 0.44               |
| Asustek Computer, Inc.  | TWD      | 359,000                    | 4,036,316              | 0.55               |
| Capital Securities Corp.  | TWD      | 622,000                    | 319,074                | 0.04               |
| Chicony Electronics Co. Ltd.  | TWD      | 1,067,000                  | 2,596,285              | 0.35               |
| Compal Electronics, Inc.  | TWD      | 4,816,000                  | 3,257,586              | 0.44               |
| Coretronic Corp.  | TWD      | 254,000                    | 471,223                | 0.06               |
| Evergreen Marine Corp. Taiwan Ltd.  | TWD      | 1,251,000                  | 7,458,567              | 1.01               |
| Everlight Electronics Co. Ltd.  | TWD      | 247,000                    | 393,948                | 0.05               |
| Fubon Financial Holding Co. Ltd.  | TWD      | 1,239,000                  | 2,771,071              | 0.38               |
| Getac Technology Corp.  | TWD      | 1,915,000                  | 3,187,596              | 0.43               |
| Innolux Corp.   | TWD      | 4,969,000                  | 3,120,462              | 0.42               |
| Lite-On Technology Corp.  | TWD      | 795,000                    | 1,385,867              | 0.19               |
| Novatek Microelectronics Corp.  | TWD      | 283,000                    | 4,273,846              | 0.58               |
| Quanta Computer, Inc.   | TWD      | 1,447,000                  | 3,831,849              | 0.52               |
| Realtek Semiconductor Corp.   | TWD      | 279,000                    | 4,264,101              | 0.58               |
| Sino-American Silicon Products, Inc.  | TWD      | 113,000                    | 660,036                | 0.09               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 2,292,267                  | 41,277,560             | 5.58               |
| United Microelectronics Corp.   | TWD      | 3,120,000                  | 5,013,961              | 0.68               |
| USI Corp.   | TWD      | 3,217,000                  | 3,612,076              | 0.49               |
| Winbond Electronics Corp.   | TWD      | 1,578,000                  | 1,664,338              | 0.23               |
| Wowprime Corp.  | TWD      | 375,000                    | 1,662,650              | 0.23               |
| Yang Ming Marine Transport Corp.  | TWD      | 1,156,000                  | 6,384,877              | 0.86               |
| Yuanta Financial Holding Co. Ltd.   | TWD      | 4,298,000                  | 3,492,549              | 0.47               |
|   |          |                            | 108,407,046            | 14.67              |
| <i>Thailand</i>   |          |                            |                        |                    |
| Charoen Pokphand Foods PCL, NVDR  | THB      | 2,228,100                  | 1,553,476              | 0.21               |
| Com7 PCL, NVDR  | THB      | 1,713,400                  | 3,144,321              | 0.42               |
| Delta Electronics Thailand PCL, NVDR  | THB      | 39,700                     | 603,729                | 0.08               |
| Kasikornbank PCL  | THB      | 205,700                    | 641,323                | 0.09               |
| Kiatnakin Phatra Bank PCL, NVDR   | THB      | 995,400                    | 1,460,045              | 0.20               |
| Krungthai Card PCL, NVDR  | THB      | 364,700                    | 642,887                | 0.09               |
| PTT Exploration & Production PCL, NVDR  | THB      | 942,700                    | 2,901,905              | 0.39               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Thailand (continued)</i>   |          |                            |                        |                    |
| Siam Commercial Bank PCL (The), NVDR  | THB      | 912,200                    | 2,352,015              | 0.32               |
| Sri Trang Agro-Industry PCL, NVDR   | THB      | 2,231,100                  | 2,377,376              | 0.32               |
| Thai Union Group PCL, NVDR  | THB      | 6,337,300                  | 3,301,364              | 0.45               |
| Thanachart Capital PCL, NVDR  | THB      | 919,700                    | 834,813                | 0.11               |
| Tisco Financial Group PCL, NVDR   | THB      | 538,100                    | 1,252,940              | 0.17               |
|   |          |                            | <u>21,066,194</u>      | <u>2.85</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| Arcelik A/S   | TRY      | 779,730                    | 2,255,369              | 0.31               |
| Coca-Cola Icecek A/S  | TRY      | 347,804                    | 2,624,775              | 0.36               |
| Ford Otomotiv Sanayi A/S  | TRY      | 157,697                    | 2,605,194              | 0.35               |
| KOC Holding A/S   | TRY      | 1,791,857                  | 3,188,034              | 0.43               |
| Turk Telekomunikasyon A/S   | TRY      | 714,576                    | 460,547                | 0.06               |
| Turkcell Iletisim Hizmetleri A/S  | TRY      | 1,472,137                  | 2,300,547              | 0.31               |
|   |          |                            | <u>13,434,466</u>      | <u>1.82</u>        |
| Total Equities  |          |                            | <u>688,829,029</u>     | <u>93.19</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>688,829,029</u>     | <u>93.19</u>       |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| China Lumena New Materials Corp.*   | HKD      | 242,600                    | –                      | –                  |
| China Metal Recycling Holdings Ltd.*  | HKD      | 962,449                    | –                      | –                  |
|   |          |                            | <u>–</u>               | <u>–</u>           |
| Total Equities  |          |                            | <u>–</u>               | <u>–</u>           |
| Total Other transferable securities and money market instruments  |          |                            | <u>–</u>               | <u>–</u>           |
| Units of authorised UCITS or other collective investment undertakings                                     |          |                            |                        |                    |
| Collective Investment Schemes - UCITS   |          |                            |                        |                    |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Robeco QI Chinese A-share Active Equities - Z EUR <sup>†</sup>  | EUR      | 241,319                    | 34,650,851             | 4.69               |
|   |          |                            | <u>34,650,851</u>      | <u>4.69</u>        |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Units of authorised UCITS or other collective investment undertakings (continued) |          |                            |                        |                    |
| Collective Investment Schemes - UCITS (continued)                                 |          |                            |                        |                    |
| Total Collective Investment Schemes - UCITS                                       |          |                            | 34,650,851             | 4.69               |
| Total Units of authorised UCITS or other collective investment undertakings       |          |                            | 34,650,851             | 4.69               |
| <b>Total Investments</b>  |          |                            | <b>723,479,880</b>     | <b>97.88</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>(667,279)</b>       | <b>(0.09)</b>      |
| <b>Cash</b>   |          |                            | <b>9,690,575</b>       | <b>1.31</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>6,662,969</b>       | <b>0.90</b>        |
| <b>Total net assets</b>   |          |                            | <b>739,166,145</b>     | <b>100.00</b>      |

\* Security is valued at its fair value under the direction of the Board of Directors.

† Related Party Fund.

### Robeco QI Emerging Markets Active Equities As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| MSCI Emerging Markets Index, 17/09/2021                     | 273                    | USD      | 15,709,183                | (16,797)                         | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(16,797)</b>                  | <b>–</b>           |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(16,797)</b>                  | <b>–</b>           |

### Robeco QI Emerging Markets Active Equities As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency<br>Purchased  | Amount<br>Purchased | Currency<br>Sold | Amount Sold | Maturity<br>Date | Counterparty | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|--|---------------------|------------------|-------------|------------------|--------------|----------------------------------|--------------------|
| USD  | 3,887,250           | EUR              | 3,265,374   | 02/07/2021       | Barclays     | 12,516                           | –                  |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                     |                  |             |                  |              | <b>12,516</b>                    | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Global Momentum Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| ARB Corp. Ltd.  | AUD      | 2,478                      | 67,753                 | 0.32               |
| Bendigo & Adelaide Bank Ltd.  | AUD      | 11,337                     | 75,287                 | 0.35               |
| Fortescue Metals Group Ltd.   | AUD      | 13,176                     | 194,685                | 0.92               |
| Sims Ltd.   | AUD      | 7,796                      | 81,927                 | 0.39               |
|   |          |                            | <u>419,652</u>         | <u>1.98</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Bunge Ltd.  | USD      | 1,783                      | 117,499                | 0.56               |
| Invesco Ltd.  | USD      | 5,261                      | 118,582                | 0.56               |
| Signet Jewelers Ltd.  | USD      | 1,218                      | 82,977                 | 0.39               |
| VTech Holdings Ltd.   | HKD      | 7,500                      | 66,575                 | 0.31               |
|   |          |                            | <u>385,633</u>         | <u>1.82</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| WEG SA  | BRL      | 25,600                     | 144,936                | 0.68               |
|   |          |                            | <u>144,936</u>         | <u>0.68</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Bank of Montreal  | CAD      | 3,334                      | 288,470                | 1.36               |
| Bank of Nova Scotia (The)   | CAD      | 5,775                      | 317,045                | 1.50               |
| BRP, Inc.   | CAD      | 2,030                      | 134,089                | 0.63               |
| Canadian Imperial Bank of Commerce  | CAD      | 2,557                      | 245,705                | 1.16               |
| Nutrien Ltd.  | CAD      | 3,763                      | 192,468                | 0.91               |
| Toronto-Dominion Bank (The)   | CAD      | 6,868                      | 406,281                | 1.92               |
|   |          |                            | <u>1,584,058</u>       | <u>7.48</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Xinyi Glass Holdings Ltd.   | HKD      | 42,000                     | 144,340                | 0.68               |
|   |          |                            | <u>144,340</u>         | <u>0.68</u>        |
| <i>China</i>  |          |                            |                        |                    |
| COSCO SHIPPING Holdings Co. Ltd. 'H'  | HKD      | 92,500                     | 196,459                | 0.93               |
| Great Wall Motor Co. Ltd. 'H'   | HKD      | 20,000                     | 54,509                 | 0.26               |
| Postal Savings Bank of China Co. Ltd., Reg. S 'H'   | HKD      | 157,000                    | 89,159                 | 0.42               |
|   |          |                            | <u>340,127</u>         | <u>1.61</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Metsa Board OYJ   | EUR      | 10,624                     | 92,163                 | 0.43               |
|   |          |                            | <u>92,163</u>          | <u>0.43</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Momentum Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>France</i>   |          |                            |                        |                    |
| LVMH Moët Hennessy Louis Vuitton SE   | EUR      | 514                        | 339,908                | 1.60               |
| Sartorius Stedim Biotech  | EUR      | 423                        | 168,735                | 0.80               |
|   |          |                            | <u>508,643</u>         | <u>2.40</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Infosys Ltd., ADR   | USD      | 10,978                     | 196,158                | 0.93               |
|   |          |                            | <u>196,158</u>         | <u>0.93</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 1,516                      | 376,846                | 1.78               |
|   |          |                            | <u>376,846</u>         | <u>1.78</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Anima Holding SpA, Reg. S   | EUR      | 23,355                     | 97,881                 | 0.46               |
| Sesa SpA  | EUR      | 627                        | 88,407                 | 0.42               |
|   |          |                            | <u>186,288</u>         | <u>0.88</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Capcom Co. Ltd.   | JPY      | 3,200                      | 79,014                 | 0.37               |
| Daihen Corp.  | JPY      | 1,500                      | 52,707                 | 0.25               |
| Dexerials Corp.   | JPY      | 4,000                      | 71,234                 | 0.34               |
| Fujitsu Ltd.  | JPY      | 1,600                      | 252,843                | 1.19               |
| H.U. Group Holdings, Inc.   | JPY      | 2,800                      | 60,925                 | 0.29               |
| Iida Group Holdings Co. Ltd.  | JPY      | 4,400                      | 95,606                 | 0.45               |
| Koei Tecmo Holdings Co. Ltd.  | JPY      | 2,080                      | 85,651                 | 0.40               |
| Marubeni Corp.  | JPY      | 16,900                     | 124,044                | 0.59               |
| NEC Networks & System Integration Corp.   | JPY      | 5,400                      | 72,001                 | 0.34               |
| Nippon Yusen KK   | JPY      | 4,200                      | 179,649                | 0.85               |
| Nitto Denko Corp.   | JPY      | 1,500                      | 94,474                 | 0.45               |
| Ryohin Keikaku Co. Ltd.   | JPY      | 5,200                      | 92,051                 | 0.43               |
| SG Holdings Co. Ltd.  | JPY      | 4,000                      | 88,526                 | 0.42               |
| Shimamura Co. Ltd.  | JPY      | 900                        | 72,890                 | 0.34               |
| SKY Perfect JSAT Holdings, Inc.   | JPY      | 13,000                     | 40,001                 | 0.19               |
| Toyota Industries Corp.   | JPY      | 1,600                      | 116,818                | 0.55               |
| Yamada Holdings Co. Ltd.  | JPY      | 23,700                     | 92,371                 | 0.44               |
|   |          |                            | <u>1,670,805</u>       | <u>7.89</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| Petronas Gas Bhd.   | MYR      | 29,800                     | 93,820                 | 0.44               |
|   |          |                            | <u>93,820</u>          | <u>0.44</u>        |



## Schedule of Investments (continued)

### Robeco QI Global Momentum Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Malta</i>  |          |                            |                        |                    |
| Kindred Group plc, SDR  | SEK      | 7,281                      | 96,307                 | 0.45               |
|   |          |                            | <u>96,307</u>          | <u>0.45</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| CNH Industrial NV   | EUR      | 9,958                      | 138,665                | 0.66               |
| NXP Semiconductors NV   | USD      | 187                        | 32,439                 | 0.15               |
| STMicroelectronics NV   | EUR      | 4,924                      | 150,699                | 0.71               |
|   |          |                            | <u>321,803</u>         | <u>1.52</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| Fletcher Building Ltd.  | NZD      | 18,257                     | 80,895                 | 0.38               |
|   |          |                            | <u>80,895</u>          | <u>0.38</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| Novolipetsk Steel PJSC  | RUB      | 21,020                     | 55,747                 | 0.27               |
| Severstal PAO, Reg. S, GDR  | USD      | 3,764                      | 68,240                 | 0.32               |
|   |          |                            | <u>123,987</u>         | <u>0.59</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Oversea-Chinese Banking Corp. Ltd.  | SGD      | 9,400                      | 70,467                 | 0.33               |
| Singapore Exchange Ltd.   | SGD      | 19,300                     | 135,359                | 0.64               |
|   |          |                            | <u>205,826</u>         | <u>0.97</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| CJ CheilJedang Corp.  | KRW      | 347                        | 119,780                | 0.57               |
| E-MART, Inc.  | KRW      | 449                        | 53,793                 | 0.25               |
| Kakao Corp.   | KRW      | 2,454                      | 299,515                | 1.42               |
| Kumho Petrochemical Co. Ltd.  | KRW      | 522                        | 85,599                 | 0.40               |
| NAVER Corp.   | KRW      | 953                        | 297,924                | 1.41               |
| SK Hynix, Inc.  | KRW      | 860                        | 82,104                 | 0.39               |
| SK Telecom Co. Ltd., ADR  | USD      | 4,664                      | 123,532                | 0.58               |
|   |          |                            | <u>1,062,247</u>       | <u>5.02</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Fluidra SA  | EUR      | 3,158                      | 105,635                | 0.50               |
|   |          |                            | <u>105,635</u>         | <u>0.50</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Avanza Bank Holding AB  | SEK      | 3,071                      | 80,818                 | 0.38               |
| Getinge AB 'B'  | SEK      | 4,951                      | 157,581                | 0.74               |

## Schedule of Investments (continued)

### Robeco QI Global Momentum Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Sweden (continued)</i>   |          |                            |                        |                    |
| Indutrade AB  | SEK      | 5,835                      | 125,997                | 0.60               |
| Nibe Industrier AB 'B'  | SEK      | 21,668                     | 192,324                | 0.91               |
| Thule Group AB, Reg. S  | SEK      | 1,456                      | 54,467                 | 0.26               |
|   |          |                            | <u>611,187</u>         | <u>2.89</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Kuehne + Nagel International AG   | CHF      | 257                        | 74,227                 | 0.35               |
| Logitech International SA   | CHF      | 1,392                      | 142,351                | 0.67               |
| Tecan Group AG  | CHF      | 184                        | 76,945                 | 0.36               |
| UBS Group AG  | CHF      | 20,785                     | 268,490                | 1.27               |
|   |          |                            | <u>562,013</u>         | <u>2.65</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Asustek Computer, Inc.  | TWD      | 10,000                     | 112,432                | 0.53               |
| China Steel Corp.   | TWD      | 60,000                     | 71,908                 | 0.34               |
| Compal Electronics, Inc.  | TWD      | 112,000                    | 75,758                 | 0.36               |
| Delta Electronics, Inc.   | TWD      | 20,000                     | 183,402                | 0.87               |
| Evergreen Marine Corp. Taiwan Ltd.  | TWD      | 44,000                     | 262,332                | 1.24               |
| MediaTek, Inc.  | TWD      | 10,000                     | 291,143                | 1.37               |
| Qisda Corp.   | TWD      | 57,000                     | 53,132                 | 0.25               |
| Quanta Computer, Inc.   | TWD      | 54,000                     | 142,999                | 0.68               |
| Realtek Semiconductor Corp.   | TWD      | 10,000                     | 152,835                | 0.72               |
| United Microelectronics Corp.   | TWD      | 88,000                     | 141,420                | 0.67               |
| Yuanta Financial Holding Co. Ltd.   | TWD      | 105,000                    | 85,323                 | 0.40               |
|   |          |                            | <u>1,572,684</u>       | <u>7.43</u>        |
| <i>Thailand</i>   |          |                            |                        |                    |
| Krungthai Card PCL, NVDR  | THB      | 41,300                     | 72,803                 | 0.34               |
|   |          |                            | <u>72,803</u>          | <u>0.34</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Kingfisher plc  | GBP      | 27,724                     | 117,717                | 0.56               |
| Royal Mail plc  | GBP      | 13,549                     | 91,132                 | 0.43               |
|   |          |                            | <u>208,849</u>         | <u>0.99</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Ally Financial, Inc.  | USD      | 3,359                      | 141,169                | 0.67               |
| Apple, Inc.   | USD      | 1,584                      | 182,937                | 0.86               |
| Arrow Electronics, Inc.   | USD      | 1,074                      | 103,089                | 0.49               |
| AutoZone, Inc.  | USD      | 193                        | 242,852                | 1.15               |
| Bio-Rad Laboratories, Inc. 'A'  | USD      | 213                        | 115,721                | 0.55               |

## Schedule of Investments (continued)

### Robeco QI Global Momentum Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Bio-Techne Corp.  | USD      | 394                        | 149,593                | 0.71               |
| Boise Cascade Co.   | USD      | 2,633                      | 129,552                | 0.61               |
| Builders FirstSource, Inc.  | USD      | 3,283                      | 118,098                | 0.56               |
| CBRE Group, Inc. 'A'  | USD      | 2,435                      | 176,029                | 0.83               |
| Chipotle Mexican Grill, Inc.  | USD      | 39                         | 50,985                 | 0.24               |
| Citi Trends, Inc.   | USD      | 968                        | 71,014                 | 0.34               |
| Cohu, Inc.  | USD      | 1,974                      | 61,239                 | 0.29               |
| Crocs, Inc.   | USD      | 1,386                      | 136,181                | 0.64               |
| Cummins, Inc.   | USD      | 1,138                      | 233,962                | 1.10               |
| DaVita, Inc.  | USD      | 1,597                      | 162,178                | 0.77               |
| EPAM Systems, Inc.  | USD      | 428                        | 184,409                | 0.87               |
| FedEx Corp.   | USD      | 765                        | 192,447                | 0.91               |
| Fortinet, Inc.  | USD      | 1,247                      | 250,462                | 1.18               |
| Fortune Brands Home & Security, Inc.  | USD      | 1,836                      | 154,215                | 0.73               |
| HP, Inc.  | USD      | 7,935                      | 202,005                | 0.95               |
| IDEXX Laboratories, Inc.  | USD      | 497                        | 264,677                | 1.25               |
| JPMorgan Chase & Co.  | USD      | 2,923                      | 383,374                | 1.81               |
| Keysight Technologies, Inc.   | USD      | 1,428                      | 185,933                | 0.88               |
| Kraft Heinz Co. (The)   | USD      | 4,123                      | 141,779                | 0.67               |
| Kroger Co. (The)  | USD      | 6,548                      | 211,530                | 1.00               |
| Kulicke & Soffa Industries, Inc.  | USD      | 1,794                      | 92,582                 | 0.44               |
| Live Oak Bancshares, Inc.   | USD      | 2,108                      | 104,876                | 0.49               |
| Microsoft Corp.   | USD      | 2,469                      | 564,004                | 2.66               |
| ModivCare, Inc.   | USD      | 166                        | 23,806                 | 0.11               |
| Moelis & Co. 'A'  | USD      | 1,734                      | 83,183                 | 0.39               |
| News Corp. 'A'  | USD      | 4,991                      | 108,456                | 0.51               |
| NortonLifeLock, Inc.  | USD      | 2,942                      | 67,528                 | 0.32               |
| NVIDIA Corp.  | USD      | 733                        | 494,539                | 2.33               |
| Owens & Minor, Inc.   | USD      | 2,521                      | 89,986                 | 0.42               |
| Owens Corning   | USD      | 2,025                      | 167,170                | 0.79               |
| Pinterest, Inc. 'A'   | USD      | 2,749                      | 183,012                | 0.86               |
| Public Storage, REIT  | USD      | 943                        | 239,102                | 1.13               |
| Qorvo, Inc.   | USD      | 1,305                      | 215,299                | 1.02               |
| Quest Diagnostics, Inc.   | USD      | 1,509                      | 167,925                | 0.79               |
| Signature Bank  | USD      | 421                        | 87,207                 | 0.41               |
| Simpson Manufacturing Co., Inc.   | USD      | 1,082                      | 100,764                | 0.48               |
| SiTime Corp.  | USD      | 884                        | 94,363                 | 0.45               |
| Snap, Inc. 'A'  | USD      | 2,281                      | 131,063                | 0.62               |
| SPX Corp.   | USD      | 2,291                      | 117,998                | 0.56               |
| Stanley Black & Decker, Inc.  | USD      | 1,324                      | 228,861                | 1.08               |
| Target Corp.  | USD      | 2,237                      | 456,002                | 2.15               |
| Tesla, Inc.   | USD      | 116                        | 66,486                 | 0.31               |
| United Parcel Service, Inc. 'B'   | USD      | 2,274                      | 398,789                | 1.88               |

## Schedule of Investments (continued)

### Robeco QI Global Momentum Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR   | % of Net<br>Assets   |
|---|----------|----------------------------|--------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                          |                      |
| Equities (continued)  |          |                            |                          |                      |
| <i>United States of America (continued)</i>   |          |                            |                          |                      |
| Virtu Financial, Inc. 'A'   | USD      | 2,775                      | 64,654                   | 0.31                 |
| Vista Outdoor, Inc.   | USD      | 3,949                      | 154,111                  | 0.73                 |
| Webster Financial Corp.   | USD      | 1,847                      | 83,075                   | 0.39                 |
| West Pharmaceutical Services, Inc.  | USD      | 634                        | 191,980                  | 0.91                 |
| Williams-Sonoma, Inc.   | USD      | 869                        | 116,988                  | 0.55                 |
| Zoom Video Communications, Inc. 'A'   | USD      | 922                        | 300,904                  | 1.42                 |
|   |          |                            | <u>9,440,143</u>         | <u>44.57</u>         |
| Total Equities  |          |                            | <u>20,607,848</u>        | <u>97.30</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>20,607,848</u>        | <u>97.30</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>20,607,848</u></b> | <b><u>97.30</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>(15,177)</u></b>   | <b><u>(0.07)</u></b> |
| <b>Cash</b>   |          |                            | <b><u>515,318</u></b>    | <b><u>2.43</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>71,312</u></b>     | <b><u>0.34</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>21,179,301</u></b> | <b><u>100.00</u></b> |

### Robeco QI Global Momentum Equities

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| S&P 500 Emini Index, 17/09/2021                             | 3                      | USD      | 542,436                   | 5,825                            | 0.03               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b><u>5,825</u></b>              | <b><u>0.03</u></b> |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b><u>5,825</u></b>              | <b><u>0.03</u></b> |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Australia & New Zealand Banking Group Ltd.  | AUD      | 17,438                     | 310,758                | 0.12               |
| BHP Group Ltd.  | AUD      | 13,844                     | 425,674                | 0.17               |
| BlueScope Steel Ltd.  | AUD      | 6,172                      | 85,804                 | 0.03               |
| Brambles Ltd.   | AUD      | 26,869                     | 194,592                | 0.08               |
| Coles Group Ltd.  | AUD      | 22,967                     | 248,481                | 0.10               |
| Commonwealth Bank of Australia  | AUD      | 9,090                      | 574,707                | 0.23               |
| Dexus, REIT   | AUD      | 13,054                     | 88,177                 | 0.03               |
| Endeavour Group Ltd.  | AUD      | 7,129                      | 28,387                 | 0.01               |
| Fortescue Metals Group Ltd.   | AUD      | 34,789                     | 514,032                | 0.20               |
| Goodman Group, REIT   | AUD      | 8,371                      | 112,188                | 0.04               |
| GPT Group (The), REIT   | AUD      | 8,399                      | 26,054                 | 0.01               |
| Macquarie Group Ltd.  | AUD      | 721                        | 71,401                 | 0.03               |
| Mirvac Group, REIT  | AUD      | 35,482                     | 65,590                 | 0.03               |
| National Australia Bank Ltd.  | AUD      | 14,679                     | 243,656                | 0.10               |
| Nufarm Ltd.   | AUD      | 90,849                     | 263,410                | 0.10               |
| QBE Insurance Group Ltd.  | AUD      | 8,012                      | 54,728                 | 0.02               |
| Ramsay Health Care Ltd.   | AUD      | 2,233                      | 88,988                 | 0.04               |
| REA Group Ltd.  | AUD      | 828                        | 88,601                 | 0.04               |
| Rio Tinto Ltd.  | AUD      | 1,685                      | 135,088                | 0.05               |
| Scentre Group, REIT   | AUD      | 25,503                     | 44,237                 | 0.02               |
| Sonic Healthcare Ltd.   | AUD      | 2,244                      | 54,551                 | 0.02               |
| Star Entertainment Grp Ltd. (The)   | AUD      | 67,311                     | 157,239                | 0.06               |
| Stockland, REIT   | AUD      | 120,255                    | 354,761                | 0.14               |
| Suncorp Group Ltd.  | AUD      | 4,829                      | 33,964                 | 0.01               |
| Tabcorp Holdings Ltd.   | AUD      | 127,198                    | 417,116                | 0.16               |
| Telstra Corp. Ltd.  | AUD      | 23,026                     | 54,809                 | 0.02               |
| Transurban Group  | AUD      | 14,706                     | 132,479                | 0.05               |
| Vicinity Centres, REIT  | AUD      | 30,861                     | 30,185                 | 0.01               |
| Wesfarmers Ltd.   | AUD      | 16,368                     | 612,393                | 0.24               |
| Westpac Banking Corp.   | AUD      | 21,124                     | 345,153                | 0.14               |
| Woodside Petroleum Ltd.   | AUD      | 5,067                      | 71,244                 | 0.03               |
| Woolworths Group Ltd.   | AUD      | 7,129                      | 172,085                | 0.07               |
|   |          |                            | 6,100,532              | 2.40               |
| <i>Austria</i>  |          |                            |                        |                    |
| OMV AG  | EUR      | 656                        | 31,468                 | 0.01               |
| Verbund AG  | EUR      | 1,163                      | 90,307                 | 0.04               |
|   |          |                            | 121,775                | 0.05               |
| <i>Belgium</i>  |          |                            |                        |                    |
| Ageas SA  | EUR      | 1,162                      | 54,382                 | 0.02               |
| Anheuser-Busch InBev SA/NV  | EUR      | 2,695                      | 163,883                | 0.07               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Belgium (continued)</i>  |          |                            |                        |                    |
| KBC Group NV  | EUR      | 2,537                      | 163,129                | 0.07               |
| Solvay SA   | EUR      | 307                        | 32,910                 | 0.01               |
| Telenet Group Holding NV  | EUR      | 8,230                      | 261,220                | 0.10               |
|   |          |                            | <u>675,524</u>         | <u>0.27</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Bunge Ltd.  | USD      | 985                        | 64,911                 | 0.03               |
| IHS Markit Ltd.   | USD      | 1,732                      | 164,539                | 0.07               |
| Invesco Ltd.  | USD      | 2,374                      | 53,509                 | 0.02               |
| Jardine Matheson Holdings Ltd.  | USD      | 1,600                      | 86,240                 | 0.03               |
| Kerry Properties Ltd.   | HKD      | 83,500                     | 232,108                | 0.09               |
| VTech Holdings Ltd.   | HKD      | 6,900                      | 61,249                 | 0.02               |
|   |          |                            | <u>662,556</u>         | <u>0.26</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Agnico Eagle Mines Ltd.   | CAD      | 1,108                      | 56,558                 | 0.02               |
| Algonquin Power & Utilities Corp.   | CAD      | 22,645                     | 284,817                | 0.11               |
| AltaGas Ltd.  | CAD      | 24,033                     | 425,835                | 0.17               |
| Bank of Montreal  | CAD      | 6,148                      | 531,948                | 0.21               |
| Bank of Nova Scotia (The)   | CAD      | 12,751                     | 700,024                | 0.28               |
| Barrick Gold Corp.  | CAD      | 9,114                      | 159,130                | 0.06               |
| CAE, Inc.   | CAD      | 3,534                      | 91,882                 | 0.04               |
| Cameco Corp.  | CAD      | 4,985                      | 80,656                 | 0.03               |
| Canadian Imperial Bank of Commerce  | CAD      | 5,895                      | 566,458                | 0.22               |
| Canadian National Railway Co.   | CAD      | 3,647                      | 324,815                | 0.13               |
| Canadian Pacific Railway Ltd.   | CAD      | 2,975                      | 193,107                | 0.08               |
| CGI, Inc.   | CAD      | 1,755                      | 134,317                | 0.05               |
| Dollarama, Inc.   | CAD      | 1,354                      | 52,316                 | 0.02               |
| Enbridge, Inc.  | CAD      | 9,017                      | 304,742                | 0.12               |
| Franco-Nevada Corp.   | CAD      | 893                        | 109,392                | 0.04               |
| George Weston Ltd.  | CAD      | 117                        | 9,413                  | —                  |
| Gildan Activewear, Inc.   | CAD      | 14,040                     | 437,310                | 0.17               |
| Hydro One Ltd., Reg. S  | CAD      | 2,441                      | 49,801                 | 0.02               |
| iA Financial Corp., Inc.  | CAD      | 1,863                      | 85,621                 | 0.03               |
| IGM Financial, Inc.   | CAD      | 536                        | 15,972                 | 0.01               |
| Intact Financial Corp.  | CAD      | 894                        | 102,525                | 0.04               |
| Kinross Gold Corp.  | CAD      | 51,810                     | 277,308                | 0.11               |
| Lundin Mining Corp.   | CAD      | 10,368                     | 78,934                 | 0.03               |
| Magna International, Inc.   | CAD      | 1,996                      | 155,997                | 0.06               |
| Manulife Financial Corp.  | CAD      | 14,282                     | 237,304                | 0.09               |
| Metro, Inc.   | CAD      | 1,663                      | 67,301                 | 0.03               |
| National Bank of Canada   | CAD      | 1,543                      | 97,476                 | 0.04               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Canada (continued)</i>   |          |                            |                        |                    |
| Nutrien Ltd.  | CAD      | 2,497                      | 127,715                | 0.05               |
| Open Text Corp.   | CAD      | 7,732                      | 331,447                | 0.13               |
| Power Corp. of Canada   | CAD      | 1,170                      | 31,216                 | 0.01               |
| Quebecor, Inc. 'B'  | CAD      | 4,060                      | 91,402                 | 0.04               |
| Rogers Communications, Inc. 'B'   | CAD      | 1,803                      | 80,911                 | 0.03               |
| Royal Bank of Canada  | CAD      | 10,842                     | 927,237                | 0.37               |
| Shaw Communications, Inc. 'B'   | CAD      | 2,843                      | 69,521                 | 0.03               |
| Shopify, Inc. 'A'   | CAD      | 94                         | 116,043                | 0.05               |
| Sun Life Financial, Inc.  | CAD      | 3,319                      | 144,467                | 0.06               |
| TC Energy Corp.   | CAD      | 3,505                      | 146,406                | 0.06               |
| Teck Resources Ltd. 'B'   | CAD      | 3,153                      | 61,299                 | 0.02               |
| Toronto-Dominion Bank (The)   | CAD      | 12,121                     | 717,025                | 0.28               |
| WSP Global, Inc.  | CAD      | 1,773                      | 174,704                | 0.07               |
|   |          |                            | <u>8,650,352</u>       | <u>3.41</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| CK Asset Holdings Ltd.  | HKD      | 1,133                      | 6,594                  | –                  |
| CK Hutchison Holdings Ltd.  | HKD      | 12,500                     | 82,116                 | 0.03               |
| Sands China Ltd.  | HKD      | 15,200                     | 53,970                 | 0.02               |
| WH Group Ltd., Reg. S   | HKD      | 64,000                     | 48,506                 | 0.02               |
| Xinyi Glass Holdings Ltd.   | HKD      | 28,000                     | 96,227                 | 0.04               |
|   |          |                            | <u>287,413</u>         | <u>0.11</u>        |
| <i>Curacao</i>  |          |                            |                        |                    |
| Schlumberger NV   | USD      | 19,008                     | 513,067                | 0.20               |
|   |          |                            | <u>513,067</u>         | <u>0.20</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| AP Moller - Maersk A/S 'B'  | DKK      | 68                         | 164,828                | 0.07               |
| Coloplast A/S 'B'   | DKK      | 797                        | 110,286                | 0.04               |
| Danske Bank A/S   | DKK      | 3,238                      | 48,050                 | 0.02               |
| GN Store Nord A/S   | DKK      | 667                        | 49,135                 | 0.02               |
| Novo Nordisk A/S 'B'  | DKK      | 9,137                      | 645,565                | 0.26               |
| Orsted A/S, Reg. S  | DKK      | 869                        | 102,837                | 0.04               |
| Pandora A/S   | DKK      | 508                        | 57,589                 | 0.02               |
| Vestas Wind Systems A/S   | DKK      | 4,740                      | 156,040                | 0.06               |
|   |          |                            | <u>1,334,330</u>       | <u>0.53</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Kesko OYJ 'B'   | EUR      | 8,837                      | 275,272                | 0.11               |
| Nokia OYJ   | EUR      | 109,389                    | 493,946                | 0.19               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Finland (continued)</i>  |          |                            |                        |                    |
| UPM-Kymmene OYJ   | EUR      | 3,963                      | 126,420                | 0.05               |
| Wartsila OYJ Abp  | EUR      | 7,126                      | 89,182                 | 0.04               |
|   |          |                            | <u>984,820</u>         | <u>0.39</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Alstom SA   | EUR      | 1,112                      | 47,360                 | 0.02               |
| Arkema SA   | EUR      | 810                        | 85,698                 | 0.03               |
| Atos SE   | EUR      | 4,273                      | 219,205                | 0.09               |
| AXA SA  | EUR      | 9,090                      | 194,390                | 0.08               |
| BNP Paribas SA  | EUR      | 5,107                      | 270,007                | 0.11               |
| Capgemini SE  | EUR      | 706                        | 114,372                | 0.04               |
| Carrefour SA  | EUR      | 16,404                     | 272,060                | 0.11               |
| Cie de Saint-Gobain   | EUR      | 2,545                      | 141,349                | 0.06               |
| Cie Generale des Etablissements Michelin SCA  | EUR      | 924                        | 124,278                | 0.05               |
| Danone SA   | EUR      | 2,805                      | 166,533                | 0.07               |
| Dassault Systemes SE  | EUR      | 297                        | 60,736                 | 0.02               |
| Edenred   | EUR      | 1,669                      | 80,195                 | 0.03               |
| Engie SA  | EUR      | 9,884                      | 114,200                | 0.04               |
| Faurecia SE   | EUR      | 154                        | 6,371                  | –                  |
| Kering SA   | EUR      | 475                        | 350,075                | 0.14               |
| Klepierre SA, REIT  | EUR      | 3,568                      | 77,533                 | 0.03               |
| La Francaise des Jeux SAEM, Reg. S  | EUR      | 1,810                      | 89,740                 | 0.03               |
| Legrand SA  | EUR      | 1,897                      | 169,326                | 0.07               |
| LVMH Moet Hennessy Louis Vuitton SE   | EUR      | 1,500                      | 991,950                | 0.39               |
| Pernod Ricard SA  | EUR      | 1,203                      | 225,202                | 0.09               |
| Publicis Groupe SA  | EUR      | 8,017                      | 432,437                | 0.17               |
| Rexel SA  | EUR      | 19,383                     | 341,916                | 0.13               |
| Sanofi  | EUR      | 6,241                      | 551,455                | 0.22               |
| Schneider Electric SE   | EUR      | 2,694                      | 357,440                | 0.14               |
| Societe Generale SA   | EUR      | 4,006                      | 99,589                 | 0.04               |
| Teleperformance   | EUR      | 235                        | 80,441                 | 0.03               |
| TotalEnergies SE  | EUR      | 13,802                     | 526,615                | 0.21               |
| Valeo SA  | EUR      | 8,001                      | 202,985                | 0.08               |
| Veolia Environnement SA   | EUR      | 2,898                      | 73,812                 | 0.03               |
| Vinci SA  | EUR      | 2,643                      | 237,844                | 0.09               |
| Vivendi SE  | EUR      | 4,725                      | 133,859                | 0.05               |
| Worldline SA, Reg. S  | EUR      | 929                        | 73,335                 | 0.03               |
|   |          |                            | <u>6,912,308</u>       | <u>2.72</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| adidas AG   | EUR      | 895                        | 280,940                | 0.11               |
| Allianz SE  | EUR      | 3,285                      | 690,835                | 0.27               |



## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Germany (continued)</i>  |          |                            |                        |                    |
| Bayer AG  | EUR      | 4,379                      | 224,249                | 0.09               |
| Bayerische Motoren Werke AG   | EUR      | 5,623                      | 502,190                | 0.20               |
| Brenntag SE   | EUR      | 806                        | 63,206                 | 0.02               |
| Covestro AG, Reg. S   | EUR      | 1,043                      | 56,802                 | 0.02               |
| Daimler AG  | EUR      | 4,022                      | 302,857                | 0.12               |
| Deutsche Bank AG  | EUR      | 15,822                     | 173,820                | 0.07               |
| Deutsche Boerse AG  | EUR      | 858                        | 126,298                | 0.05               |
| Deutsche Post AG  | EUR      | 5,355                      | 307,163                | 0.12               |
| Deutsche Telekom AG   | EUR      | 22,064                     | 393,004                | 0.15               |
| Fresenius Medical Care AG & Co. KGaA  | EUR      | 988                        | 69,200                 | 0.03               |
| Fresenius SE & Co. KGaA   | EUR      | 1,834                      | 80,687                 | 0.03               |
| HeidelbergCement AG   | EUR      | 888                        | 64,238                 | 0.03               |
| Henkel AG & Co. KGaA  | EUR      | 411                        | 31,914                 | 0.01               |
| Infineon Technologies AG  | EUR      | 8,766                      | 296,466                | 0.12               |
| Merck KGaA  | EUR      | 572                        | 92,492                 | 0.04               |
| Muenchener Rueckversicherungs-Gesellschaft AG   | EUR      | 674                        | 155,660                | 0.06               |
| Porsche Automobil Holding SE Preference   | EUR      | 636                        | 57,469                 | 0.02               |
| Puma SE   | EUR      | 487                        | 48,968                 | 0.02               |
| SAP SE  | EUR      | 5,026                      | 597,290                | 0.24               |
| Sartorius AG Preference   | EUR      | 209                        | 91,751                 | 0.04               |
| Siemens AG  | EUR      | 4,711                      | 629,484                | 0.25               |
| Siemens Energy AG   | EUR      | 2,355                      | 59,864                 | 0.02               |
| Telefonica Deutschland Holding AG   | EUR      | 39,046                     | 86,877                 | 0.03               |
| Volkswagen AG Preference  | EUR      | 749                        | 158,189                | 0.06               |
| Vonovia SE  | EUR      | 2,288                      | 124,742                | 0.05               |
| Zalando SE, Reg. S  | EUR      | 689                        | 70,244                 | 0.03               |
|   |          |                            | 5,836,899              | 2.30               |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 5,354                      | 349,258                | 0.14               |
|   |          |                            | 349,258                | 0.14               |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| AIA Group Ltd.  | HKD      | 55,600                     | 582,593                | 0.23               |
| Hang Seng Bank Ltd.   | HKD      | 3,600                      | 60,628                 | 0.02               |
| Hong Kong Exchanges & Clearing Ltd.   | HKD      | 6,000                      | 301,514                | 0.12               |
| Link REIT   | HKD      | 14,629                     | 119,532                | 0.05               |
| New World Development Co. Ltd.  | HKD      | 14,000                     | 61,339                 | 0.02               |
| PCCW Ltd.   | HKD      | 155,817                    | 68,861                 | 0.03               |
| Power Assets Holdings Ltd.  | HKD      | 17,500                     | 90,545                 | 0.04               |
| Sun Hung Kai Properties Ltd.  | HKD      | 12,500                     | 157,038                | 0.06               |
| Swire Properties Ltd.   | HKD      | 109,000                    | 273,994                | 0.11               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Hong Kong (continued)</i>  |          |                            |                        |                    |
| Techtronic Industries Co. Ltd.  | HKD      | 9,000                      | 132,515                | 0.05               |
|   |          |                            | <u>1,848,559</u>       | <u>0.73</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 3,247                      | 807,137                | 0.32               |
| Aon plc 'A'   | USD      | 1,243                      | 250,256                | 0.10               |
| CRH plc   | EUR      | 6,230                      | 264,775                | 0.11               |
| DCC plc   | GBP      | 2,711                      | 186,892                | 0.07               |
| Horizon Therapeutics plc  | USD      | 975                        | 76,987                 | 0.03               |
| James Hardie Industries plc, CDI  | AUD      | 1,807                      | 51,787                 | 0.02               |
| Johnson Controls International plc  | USD      | 9,810                      | 567,721                | 0.22               |
| Linde plc   | EUR      | 298                        | 72,518                 | 0.03               |
| Linde plc   | USD      | 3,385                      | 825,199                | 0.33               |
| Medtronic plc   | USD      | 7,345                      | 768,813                | 0.30               |
| Pentair plc   | USD      | 996                        | 56,683                 | 0.02               |
| Seagate Technology Holdings plc   | USD      | 1,418                      | 105,139                | 0.04               |
| Smurfit Kappa Group plc   | EUR      | 1,290                      | 59,018                 | 0.02               |
| Trane Technologies plc  | USD      | 3,612                      | 560,851                | 0.22               |
| Willis Towers Watson plc  | USD      | 841                        | 163,122                | 0.07               |
|   |          |                            | <u>4,816,898</u>       | <u>1.90</u>        |
| <i>Isle of Man</i>  |          |                            |                        |                    |
| Entain plc  | GBP      | 20,526                     | 417,360                | 0.16               |
|   |          |                            | <u>417,360</u>         | <u>0.16</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Bank Leumi Le-Israel BM   | ILS      | 13,622                     | 87,282                 | 0.04               |
| Nice Ltd.   | ILS      | 278                        | 57,280                 | 0.02               |
| Teva Pharmaceutical Industries Ltd., ADR  | USD      | 6,284                      | 52,459                 | 0.02               |
|   |          |                            | <u>197,021</u>         | <u>0.08</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Assicurazioni Generali SpA  | EUR      | 6,051                      | 102,292                | 0.04               |
| Enel SpA  | EUR      | 38,223                     | 299,363                | 0.12               |
| FinecoBank Banca Fineco SpA   | EUR      | 3,229                      | 47,466                 | 0.02               |
| Intesa Sanpaolo SpA   | EUR      | 93,786                     | 218,475                | 0.09               |
| Moncler SpA   | EUR      | 1,108                      | 63,222                 | 0.02               |
| Pirelli & C SpA, Reg. S   | EUR      | 45,056                     | 220,594                | 0.09               |
| Poste Italiane SpA, Reg. S  | EUR      | 16,320                     | 181,968                | 0.07               |
| Prysmian SpA  | EUR      | 11,497                     | 347,554                | 0.14               |
| Snam SpA  | EUR      | 12,651                     | 61,674                 | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Italy (continued)</i>  |          |                            |                        |                    |
| Telecom Italia SpA  | EUR      | 782,823                    | 327,925                | 0.13               |
|   |          |                            | <u>1,870,533</u>       | <u>0.74</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Advantest Corp.   | JPY      | 1,100                      | 83,656                 | 0.03               |
| Aeon Co. Ltd.   | JPY      | 2,500                      | 56,696                 | 0.02               |
| Ajinomoto Co., Inc.   | JPY      | 2,700                      | 59,160                 | 0.02               |
| Asahi Group Holdings Ltd.   | JPY      | 3,200                      | 126,203                | 0.05               |
| Astellas Pharma, Inc.   | JPY      | 9,900                      | 145,503                | 0.06               |
| Bandai Namco Holdings, Inc.   | JPY      | 900                        | 52,705                 | 0.02               |
| Bridgestone Corp.   | JPY      | 3,300                      | 126,737                | 0.05               |
| Canon, Inc.   | JPY      | 4,400                      | 84,007                 | 0.03               |
| Capcom Co. Ltd.   | JPY      | 12,500                     | 308,647                | 0.12               |
| Chugai Pharmaceutical Co. Ltd.  | JPY      | 3,400                      | 113,710                | 0.05               |
| Dai-ichi Life Holdings, Inc.  | JPY      | 22,800                     | 352,333                | 0.14               |
| Daiichi Sankyo Co. Ltd.   | JPY      | 17,800                     | 323,819                | 0.13               |
| Daikin Industries Ltd.  | JPY      | 1,400                      | 220,068                | 0.09               |
| Daiwa House Industry Co. Ltd.   | JPY      | 2,900                      | 73,479                 | 0.03               |
| Ebara Corp.   | JPY      | 10,000                     | 415,581                | 0.16               |
| Eisai Co. Ltd.  | JPY      | 1,900                      | 157,704                | 0.06               |
| ENEOS Holdings, Inc.  | JPY      | 15,700                     | 55,453                 | 0.02               |
| Fast Retailing Co. Ltd.   | JPY      | 300                        | 190,612                | 0.08               |
| Fuji Electric Co. Ltd.  | JPY      | 2,200                      | 86,748                 | 0.03               |
| FUJIFILM Holdings Corp.   | JPY      | 1,800                      | 112,672                | 0.04               |
| Fujitsu Ltd.  | JPY      | 3,200                      | 505,687                | 0.20               |
| Glory Ltd.  | JPY      | 11,400                     | 199,465                | 0.08               |
| H.U. Group Holdings, Inc.   | JPY      | 13,300                     | 289,396                | 0.11               |
| Hitachi Ltd.  | JPY      | 4,500                      | 217,473                | 0.09               |
| Honda Motor Co. Ltd.  | JPY      | 20,600                     | 555,602                | 0.22               |
| Hoya Corp.  | JPY      | 1,700                      | 190,248                | 0.08               |
| Isuzu Motors Ltd.   | JPY      | 7,700                      | 85,820                 | 0.03               |
| ITOCHU Corp.  | JPY      | 18,200                     | 442,476                | 0.17               |
| Japan Post Holdings Co. Ltd.  | JPY      | 10,800                     | 74,692                 | 0.03               |
| JSR Corp.   | JPY      | 3,700                      | 94,452                 | 0.04               |
| Kao Corp.   | JPY      | 2,200                      | 114,243                | 0.05               |
| Kirin Holdings Co. Ltd.   | JPY      | 3,800                      | 62,533                 | 0.03               |
| Komatsu Ltd.  | JPY      | 4,900                      | 102,767                | 0.04               |
| Kubota Corp.  | JPY      | 6,100                      | 104,136                | 0.04               |
| Lixil Corp.   | JPY      | 14,200                     | 309,950                | 0.12               |
| Marubeni Corp.  | JPY      | 62,200                     | 456,542                | 0.18               |
| MEIJI Holdings Co. Ltd.   | JPY      | 1,800                      | 90,941                 | 0.04               |
| Mitsubishi Chemical Holdings Corp.  | JPY      | 44,200                     | 313,476                | 0.12               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Japan (continued)</i>  |          |                            |                        |                    |
| Mitsubishi Corp.  | JPY      | 5,900                      | 135,730                | 0.05               |
| Mitsubishi Electric Corp.   | JPY      | 9,700                      | 118,834                | 0.05               |
| Mitsubishi Estate Co. Ltd.  | JPY      | 5,200                      | 70,974                 | 0.03               |
| Mitsubishi Materials Corp.  | JPY      | 3,000                      | 50,485                 | 0.02               |
| Mitsubishi UFJ Financial Group, Inc.  | JPY      | 62,600                     | 285,408                | 0.11               |
| Mitsui & Co. Ltd.   | JPY      | 25,500                     | 484,435                | 0.19               |
| Mitsui Chemicals, Inc.  | JPY      | 9,100                      | 265,140                | 0.10               |
| Mizuho Financial Group, Inc.  | JPY      | 13,060                     | 157,516                | 0.06               |
| MS&AD Insurance Group Holdings, Inc.  | JPY      | 13,500                     | 329,031                | 0.13               |
| Nabtesco Corp.  | JPY      | 2,500                      | 79,773                 | 0.03               |
| NEC Corp.   | JPY      | 7,300                      | 317,239                | 0.13               |
| NGK Insulators Ltd.   | JPY      | 5,700                      | 80,721                 | 0.03               |
| NGK Spark Plug Co. Ltd.   | JPY      | 5,800                      | 72,531                 | 0.03               |
| NH Foods Ltd.   | JPY      | 2,600                      | 85,335                 | 0.03               |
| Nippon Express Co. Ltd.   | JPY      | 2,800                      | 179,968                | 0.07               |
| Nippon Telegraph & Telephone Corp.  | JPY      | 7,800                      | 171,528                | 0.07               |
| Nissan Chemical Corp.   | JPY      | 2,600                      | 107,458                | 0.04               |
| Nissan Motor Co. Ltd.   | JPY      | 10,800                     | 45,236                 | 0.02               |
| Nitto Denko Corp.   | JPY      | 800                        | 50,386                 | 0.02               |
| Nomura Holdings, Inc.   | JPY      | 20,200                     | 87,139                 | 0.03               |
| Nomura Research Institute Ltd.  | JPY      | 12,000                     | 335,048                | 0.13               |
| NTT Data Corp.  | JPY      | 5,700                      | 75,048                 | 0.03               |
| Obayashi Corp.  | JPY      | 7,100                      | 47,631                 | 0.02               |
| Olympus Corp.   | JPY      | 5,300                      | 88,908                 | 0.04               |
| Omron Corp.   | JPY      | 1,300                      | 87,014                 | 0.03               |
| Ono Pharmaceutical Co. Ltd.   | JPY      | 2,100                      | 39,552                 | 0.02               |
| ORIX Corp.  | JPY      | 8,500                      | 121,052                | 0.05               |
| Osaka Gas Co. Ltd.  | JPY      | 23,100                     | 363,112                | 0.14               |
| Panasonic Corp.   | JPY      | 10,000                     | 97,665                 | 0.04               |
| Rakuten Group, Inc.   | JPY      | 4,800                      | 45,731                 | 0.02               |
| Ricoh Co. Ltd.  | JPY      | 41,200                     | 390,330                | 0.15               |
| Rinnai Corp.  | JPY      | 1,100                      | 88,336                 | 0.04               |
| Rohm Co. Ltd.   | JPY      | 1,100                      | 85,828                 | 0.03               |
| Santen Pharmaceutical Co. Ltd.  | JPY      | 7,900                      | 91,830                 | 0.04               |
| Sekisui Chemical Co. Ltd.   | JPY      | 3,000                      | 43,283                 | 0.02               |
| Sekisui House Ltd.  | JPY      | 16,700                     | 289,090                | 0.11               |
| SG Holdings Co. Ltd.  | JPY      | 2,900                      | 64,181                 | 0.03               |
| Sharp Corp.   | JPY      | 6,300                      | 87,735                 | 0.03               |
| Shimadzu Corp.  | JPY      | 2,900                      | 94,630                 | 0.04               |
| Shiseido Co. Ltd.   | JPY      | 1,800                      | 111,742                | 0.04               |
| SoftBank Group Corp.  | JPY      | 1,600                      | 94,512                 | 0.04               |
| Sojitz Corp.  | JPY      | 141,700                    | 360,647                | 0.14               |
| Sompo Holdings, Inc.  | JPY      | 2,000                      | 62,390                 | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Japan (continued)</i>  |          |                            |                        |                    |
| Sony Group Corp.  | JPY      | 6,500                      | 534,082                | 0.21               |
| Sumitomo Chemical Co. Ltd.  | JPY      | 18,900                     | 84,576                 | 0.03               |
| Sumitomo Corp.  | JPY      | 5,300                      | 59,917                 | 0.02               |
| Sumitomo Dainippon Pharma Co. Ltd.  | JPY      | 14,300                     | 252,922                | 0.10               |
| Sumitomo Electric Industries Ltd.   | JPY      | 4,900                      | 61,016                 | 0.02               |
| Sumitomo Forestry Co. Ltd.  | JPY      | 8,800                      | 136,055                | 0.05               |
| Sumitomo Mitsui Financial Group, Inc.   | JPY      | 8,600                      | 250,245                | 0.10               |
| Sumitomo Mitsui Trust Holdings, Inc.  | JPY      | 2,000                      | 53,608                 | 0.02               |
| Systemx Corp.   | JPY      | 1,000                      | 100,286                | 0.04               |
| Takeda Pharmaceutical Co. Ltd.  | JPY      | 9,804                      | 277,011                | 0.11               |
| TDK Corp.   | JPY      | 900                        | 92,241                 | 0.04               |
| Teijin Ltd.   | JPY      | 2,200                      | 28,297                 | 0.01               |
| Toho Gas Co. Ltd.   | JPY      | 2,100                      | 86,793                 | 0.03               |
| Tokio Marine Holdings, Inc.   | JPY      | 3,800                      | 147,470                | 0.06               |
| Tokyo Electron Ltd.   | JPY      | 800                        | 292,228                | 0.12               |
| Tokyo Gas Co. Ltd.  | JPY      | 5,600                      | 89,218                 | 0.04               |
| TOPPAN, Inc.  | JPY      | 1,200                      | 16,274                 | 0.01               |
| Toray Industries, Inc.  | JPY      | 8,200                      | 46,045                 | 0.02               |
| Toshiba Corp.   | JPY      | 1,700                      | 62,060                 | 0.02               |
| TOTO Ltd.   | JPY      | 2,000                      | 87,371                 | 0.03               |
| Toyoda Gosei Co. Ltd.   | JPY      | 15,400                     | 319,997                | 0.13               |
| Toyota Motor Corp.  | JPY      | 9,400                      | 693,450                | 0.27               |
| TS Tech Co. Ltd.  | JPY      | 17,400                     | 226,716                | 0.09               |
| Yamada Holdings Co. Ltd.  | JPY      | 58,200                     | 226,834                | 0.09               |
| Yamaha Corp.  | JPY      | 1,800                      | 82,463                 | 0.03               |
| Yaskawa Electric Corp.  | JPY      | 1,300                      | 53,630                 | 0.02               |
| Z Holdings Corp.  | JPY      | 17,500                     | 74,030                 | 0.03               |
|   |          |                            | 18,130,389             | 7.14               |
| <i>Jersey</i>   |          |                            |                        |                    |
| Amcor plc   | USD      | 44,104                     | 426,201                | 0.17               |
| Aptiv plc   | USD      | 1,638                      | 217,309                | 0.08               |
| Experian plc  | GBP      | 4,415                      | 143,284                | 0.06               |
| Ferguson plc  | GBP      | 833                        | 97,521                 | 0.04               |
| WPP plc   | GBP      | 10,005                     | 113,541                | 0.04               |
|   |          |                            | 997,856                | 0.39               |
| <i>Liberia</i>  |          |                            |                        |                    |
| Royal Caribbean Cruises Ltd.  | USD      | 817                        | 58,752                 | 0.02               |
|   |          |                            | 58,752                 | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Eurofins Scientific SE  | EUR      | 1,609                      | 155,108                | 0.06               |
|   |          |                            | <u>155,108</u>         | <u>0.06</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S, CVA   | EUR      | 2,501                      | 25,490                 | 0.01               |
| Aegon NV  | EUR      | 23,089                     | 80,789                 | 0.03               |
| Akzo Nobel NV   | EUR      | 1,272                      | 132,542                | 0.05               |
| ASM International NV  | EUR      | 555                        | 153,735                | 0.06               |
| ASML Holding NV   | EUR      | 2,181                      | 1,263,671              | 0.50               |
| CNH Industrial NV   | EUR      | 29,004                     | 403,881                | 0.16               |
| Heineken Holding NV   | EUR      | 391                        | 33,216                 | 0.01               |
| Heineken NV   | EUR      | 1,190                      | 121,618                | 0.05               |
| ING Groep NV  | EUR      | 19,960                     | 222,354                | 0.09               |
| Koninklijke Ahold Delhaize NV   | EUR      | 13,309                     | 333,657                | 0.13               |
| Koninklijke DSM NV  | EUR      | 936                        | 147,326                | 0.06               |
| Koninklijke KPN NV  | EUR      | 127,024                    | 334,581                | 0.13               |
| Koninklijke Philips NV  | EUR      | 13,063                     | 545,903                | 0.21               |
| NN Group NV   | EUR      | 9,901                      | 393,862                | 0.16               |
| NXP Semiconductors NV   | USD      | 1,135                      | 196,890                | 0.08               |
| QIAGEN NV   | EUR      | 1,481                      | 60,366                 | 0.02               |
| Randstad NV   | EUR      | 2,772                      | 178,794                | 0.07               |
| Signify NV, Reg. S  | EUR      | 5,991                      | 319,560                | 0.13               |
| Stellantis NV   | EUR      | 9,128                      | 151,010                | 0.06               |
| STMicroelectronics NV   | EUR      | 12,250                     | 374,911                | 0.15               |
|   |          |                            | <u>5,474,156</u>       | <u>2.16</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| Auckland International Airport Ltd.   | NZD      | 20,176                     | 86,426                 | 0.03               |
| Contact Energy Ltd.   | NZD      | 11,426                     | 55,744                 | 0.02               |
| Fisher & Paykel Healthcare Corp. Ltd.   | NZD      | 3,756                      | 68,871                 | 0.03               |
| Meridian Energy Ltd.  | NZD      | 71,648                     | 225,012                | 0.09               |
| Xero Ltd.   | AUD      | 517                        | 44,872                 | 0.02               |
|   |          |                            | <u>480,925</u>         | <u>0.19</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB ASA   | NOK      | 4,089                      | 75,170                 | 0.03               |
| Equinor ASA   | NOK      | 6,859                      | 122,448                | 0.05               |
|   |          |                            | <u>197,618</u>         | <u>0.08</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| CapitaLand Ltd.   | SGD      | 14,200                     | 33,048                 | 0.01               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Singapore (continued)</i>  |          |                            |                        |                    |
| DBS Group Holdings Ltd.   | SGD      | 10,745                     | 200,936                | 0.08               |
| Flex Ltd.   | USD      | 3,626                      | 54,639                 | 0.02               |
| Keppel Corp. Ltd.   | SGD      | 28,000                     | 96,080                 | 0.04               |
| Singapore Exchange Ltd.   | SGD      | 49,600                     | 347,866                | 0.14               |
| Singapore Telecommunications Ltd.   | SGD      | 53,100                     | 76,281                 | 0.03               |
| United Overseas Bank Ltd.   | SGD      | 6,000                      | 97,184                 | 0.04               |
|   |          |                            | 906,034                | 0.36               |
| <i>Spain</i>  |          |                            |                        |                    |
| ACS Actividades de Construccion y Servicios SA  | EUR      | 1,408                      | 31,807                 | 0.01               |
| ACS Actividades de Construccion y Servicios SA Rights   | EUR      | 1,408                      | 1,662                  | –                  |
| Amadeus IT Group SA   | EUR      | 2,375                      | 140,885                | 0.06               |
| Banco Bilbao Vizcaya Argentaria SA  | EUR      | 42,728                     | 223,382                | 0.09               |
| Banco Santander SA  | EUR      | 112,903                    | 363,491                | 0.14               |
| CaixaBank SA  | EUR      | 22,990                     | 59,636                 | 0.02               |
| EDP Renovaveis SA   | EUR      | 12,160                     | 237,606                | 0.09               |
| Enagas SA   | EUR      | 4,476                      | 87,215                 | 0.03               |
| Ferrovial SA  | EUR      | 1,515                      | 37,496                 | 0.02               |
| Iberdrola SA  | EUR      | 32,903                     | 338,243                | 0.13               |
| Industria de Diseno Textil SA   | EUR      | 5,901                      | 175,319                | 0.07               |
| Naturgy Energy Group SA   | EUR      | 4,105                      | 88,996                 | 0.04               |
| Red Electrica Corp. SA  | EUR      | 5,292                      | 82,846                 | 0.03               |
| Repsol SA   | EUR      | 7,940                      | 83,799                 | 0.03               |
| Siemens Gamesa Renewable Energy SA  | EUR      | 1,354                      | 38,129                 | 0.02               |
| Telefonica SA   | EUR      | 23,914                     | 94,245                 | 0.04               |
|   |          |                            | 2,084,757              | 0.82               |
| <i>Sweden</i>   |          |                            |                        |                    |
| Alfa Laval AB   | SEK      | 1,908                      | 56,871                 | 0.02               |
| Atlas Copco AB 'B'  | SEK      | 1,510                      | 66,999                 | 0.03               |
| Boliden AB  | SEK      | 1,582                      | 51,319                 | 0.02               |
| Electrolux AB   | SEK      | 3,696                      | 86,478                 | 0.03               |
| Epiroc AB 'A'   | SEK      | 3,549                      | 68,237                 | 0.03               |
| Epiroc AB 'B'   | SEK      | 1,510                      | 25,005                 | 0.01               |
| Essity AB 'B'   | SEK      | 3,112                      | 87,082                 | 0.03               |
| H & M Hennes & Mauritz AB 'B'   | SEK      | 3,775                      | 75,560                 | 0.03               |
| Husqvarna AB 'B'  | SEK      | 7,803                      | 87,478                 | 0.04               |
| ICA Gruppen AB  | SEK      | 6,478                      | 254,406                | 0.10               |
| Investor AB 'B'   | SEK      | 8,368                      | 162,748                | 0.06               |
| Kinnevik AB 'B'   | SEK      | 1,294                      | 43,712                 | 0.02               |
| Lundin Energy AB  | SEK      | 2,984                      | 89,090                 | 0.04               |
| Nibe Industrier AB 'B'  | SEK      | 8,436                      | 74,878                 | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Sweden (continued)</i>   |          |                            |                        |                    |
| Sandvik AB  | SEK      | 18,588                     | 400,645                | 0.16               |
| Skandinaviska Enskilda Banken AB 'A'  | SEK      | 10,054                     | 109,591                | 0.04               |
| SKF AB 'B'  | SEK      | 2,188                      | 47,009                 | 0.02               |
| Svenska Handelsbanken AB 'A'  | SEK      | 8,670                      | 82,545                 | 0.03               |
| Swedbank AB 'A'   | SEK      | 4,895                      | 76,857                 | 0.03               |
| Telefonaktiebolaget LM Ericsson 'B'   | SEK      | 21,527                     | 228,303                | 0.09               |
| Trelleborg AB 'B'   | SEK      | 16,077                     | 314,977                | 0.12               |
| Volvo AB 'B'  | SEK      | 8,472                      | 171,996                | 0.07               |
|   |          |                            | <u>2,661,786</u>       | <u>1.05</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Adecco Group AG   | CHF      | 888                        | 50,922                 | 0.02               |
| Alcon, Inc.   | CHF      | 2,345                      | 138,580                | 0.06               |
| Chocoladefabriken Lindt & Spruengli AG  | CHF      | 11                         | 92,370                 | 0.04               |
| Clariant AG   | CHF      | 4,303                      | 72,228                 | 0.03               |
| Coca-Cola HBC AG  | GBP      | 9,446                      | 287,634                | 0.11               |
| Credit Suisse Group AG  | CHF      | 12,218                     | 108,026                | 0.04               |
| Givaudan SA   | CHF      | 42                         | 164,868                | 0.07               |
| Julius Baer Group Ltd.  | CHF      | 1,279                      | 70,450                 | 0.03               |
| Kuehne + Nagel International AG   | CHF      | 549                        | 158,562                | 0.06               |
| Logitech International SA   | CHF      | 1,342                      | 137,238                | 0.05               |
| Nestle SA   | CHF      | 14,762                     | 1,551,631              | 0.61               |
| Novartis AG   | CHF      | 15,279                     | 1,175,279              | 0.46               |
| Partners Group Holding AG   | CHF      | 82                         | 104,839                | 0.04               |
| Roche Holding AG  | CHF      | 4,089                      | 1,300,163              | 0.51               |
| Schindler Holding AG  | CHF      | 191                        | 49,310                 | 0.02               |
| SGS SA  | CHF      | 27                         | 70,296                 | 0.03               |
| Sika AG   | CHF      | 651                        | 179,648                | 0.07               |
| Sonova Holding AG   | CHF      | 330                        | 104,763                | 0.04               |
| Swiss Life Holding AG   | CHF      | 147                        | 60,292                 | 0.02               |
| Swiss Re AG   | CHF      | 1,584                      | 120,629                | 0.05               |
| Swisscom AG   | CHF      | 140                        | 67,459                 | 0.03               |
| TE Connectivity Ltd.  | USD      | 2,012                      | 229,397                | 0.09               |
| Temenos AG  | CHF      | 146                        | 19,792                 | 0.01               |
| UBS Group AG  | CHF      | 45,676                     | 590,020                | 0.23               |
| Zurich Insurance Group AG   | CHF      | 1,564                      | 529,615                | 0.21               |
|   |          |                            | <u>7,434,011</u>       | <u>2.93</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| 3i Group plc  | GBP      | 4,510                      | 61,626                 | 0.02               |
| Anglo American plc  | GBP      | 7,275                      | 243,433                | 0.10               |
| Antofagasta plc   | GBP      | 4,986                      | 83,376                 | 0.03               |



## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>   |          |                            |                        |                    |
| AstraZeneca plc   | GBP      | 8,564                      | 866,231                | 0.34               |
| Auto Trader Group plc, Reg. S   | GBP      | 12,173                     | 89,818                 | 0.04               |
| Aviva plc   | GBP      | 21,118                     | 99,852                 | 0.04               |
| Barclays plc  | GBP      | 109,231                    | 217,738                | 0.09               |
| Barratt Developments plc  | GBP      | 4,830                      | 39,115                 | 0.02               |
| BHP Group plc   | GBP      | 9,415                      | 233,608                | 0.09               |
| BP plc  | GBP      | 119,646                    | 439,032                | 0.17               |
| British Land Co. plc (The), REIT  | GBP      | 56,521                     | 325,847                | 0.13               |
| BT Group plc  | GBP      | 39,496                     | 89,257                 | 0.03               |
| Burberry Group plc  | GBP      | 2,386                      | 57,423                 | 0.02               |
| Coca-Cola Europacific Partners plc  | USD      | 843                        | 42,168                 | 0.02               |
| Coca-Cola Europacific Partners plc  | EUR      | 1,223                      | 60,587                 | 0.02               |
| Diageo plc  | GBP      | 11,631                     | 468,928                | 0.18               |
| GlaxoSmithKline plc   | GBP      | 39,363                     | 650,849                | 0.26               |
| Halma plc   | GBP      | 2,504                      | 78,523                 | 0.03               |
| Hikma Pharmaceuticals plc   | GBP      | 1,592                      | 45,361                 | 0.02               |
| Informa plc   | GBP      | 7,572                      | 44,244                 | 0.02               |
| InterContinental Hotels Group plc   | GBP      | 1,014                      | 56,816                 | 0.02               |
| Investec plc  | GBP      | 55,198                     | 185,377                | 0.07               |
| Johnson Matthey plc   | GBP      | 1,388                      | 49,687                 | 0.02               |
| Kingfisher plc  | GBP      | 102,154                    | 433,751                | 0.17               |
| Land Securities Group plc, REIT   | GBP      | 40,113                     | 315,597                | 0.12               |
| Legal & General Group plc   | GBP      | 30,347                     | 91,064                 | 0.04               |
| Liberty Global plc 'C'  | USD      | 3,000                      | 68,404                 | 0.03               |
| Lloyds Banking Group plc  | GBP      | 372,548                    | 202,625                | 0.08               |
| London Stock Exchange Group plc   | GBP      | 1,844                      | 171,201                | 0.07               |
| Marks & Spencer Group plc   | GBP      | 46,968                     | 80,127                 | 0.03               |
| Mondi plc   | GBP      | 2,457                      | 54,409                 | 0.02               |
| Natwest Group plc   | GBP      | 25,617                     | 60,637                 | 0.02               |
| Next plc  | GBP      | 661                        | 60,491                 | 0.02               |
| Nielsen Holdings plc  | USD      | 16,592                     | 345,159                | 0.14               |
| Persimmon plc   | GBP      | 2,046                      | 70,500                 | 0.03               |
| Reckitt Benckiser Group plc   | GBP      | 4,058                      | 302,396                | 0.12               |
| RELX plc  | EUR      | 9,045                      | 203,332                | 0.08               |
| Rentokil Initial plc  | GBP      | 12,027                     | 69,350                 | 0.03               |
| Rio Tinto plc   | GBP      | 6,372                      | 441,577                | 0.17               |
| Royal Dutch Shell plc 'A'   | GBP      | 27,109                     | 456,887                | 0.18               |
| Royal Dutch Shell plc 'B'   | GBP      | 16,676                     | 271,767                | 0.11               |
| Royal Mail plc  | GBP      | 61,154                     | 411,328                | 0.16               |
| Sage Group plc (The)  | GBP      | 11,668                     | 92,997                 | 0.04               |
| Segro plc, REIT   | GBP      | 6,929                      | 88,343                 | 0.03               |
| Smith & Nephew plc  | GBP      | 4,628                      | 84,237                 | 0.03               |
| Spirax-Sarco Engineering plc  | GBP      | 365                        | 57,889                 | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>   |          |                            |                        |                    |
| Standard Chartered plc  | GBP      | 22,829                     | 122,596                | 0.05               |
| Standard Life Aberdeen plc  | GBP      | 12,916                     | 40,774                 | 0.02               |
| Tesco plc   | GBP      | 42,633                     | 110,724                | 0.04               |
| Unilever plc  | GBP      | 5,993                      | 295,341                | 0.12               |
| Unilever plc  | EUR      | 8,636                      | 426,316                | 0.17               |
| United Utilities Group plc  | GBP      | 4,574                      | 51,918                 | 0.02               |
| Vodafone Group plc  | GBP      | 119,210                    | 168,502                | 0.07               |
|   |          |                            | 10,179,135             | 4.01               |
| <i>United States of America</i>   |          |                            |                        |                    |
| 3M Co.  | USD      | 4,376                      | 732,950                | 0.29               |
| A O Smith Corp.   | USD      | 1,586                      | 96,372                 | 0.04               |
| Abbott Laboratories   | USD      | 11,871                     | 1,160,473              | 0.46               |
| AbbVie, Inc.  | USD      | 9,046                      | 859,214                | 0.34               |
| Activision Blizzard, Inc.   | USD      | 4,692                      | 377,607                | 0.15               |
| Adobe, Inc.   | USD      | 3,159                      | 1,560,028              | 0.61               |
| Advance Auto Parts, Inc.  | USD      | 2,333                      | 403,568                | 0.16               |
| Advanced Micro Devices, Inc.  | USD      | 5,433                      | 430,324                | 0.17               |
| Aflac, Inc.   | USD      | 3,911                      | 176,966                | 0.07               |
| Agilent Technologies, Inc.  | USD      | 4,450                      | 554,646                | 0.22               |
| Akamai Technologies, Inc.   | USD      | 823                        | 80,919                 | 0.03               |
| Alexion Pharmaceuticals, Inc.   | USD      | 1,262                      | 195,499                | 0.08               |
| Alliance Data Systems Corp.   | USD      | 3,575                      | 314,090                | 0.12               |
| Allstate Corp. (The)  | USD      | 4,768                      | 524,444                | 0.21               |
| Ally Financial, Inc.  | USD      | 9,542                      | 401,023                | 0.16               |
| Alphabet, Inc. 'A'  | USD      | 1,744                      | 3,590,928              | 1.41               |
| Alphabet, Inc. 'C'  | USD      | 1,526                      | 3,225,098              | 1.27               |
| Amazon.com, Inc.  | USD      | 2,020                      | 5,859,788              | 2.31               |
| American Express Co.  | USD      | 3,706                      | 516,352                | 0.20               |
| American Water Works Co., Inc.  | USD      | 2,957                      | 384,318                | 0.15               |
| Ameriprise Financial, Inc.  | USD      | 545                        | 114,377                | 0.04               |
| AmerisourceBergen Corp.   | USD      | 4,082                      | 394,087                | 0.16               |
| Amgen, Inc.   | USD      | 3,218                      | 661,428                | 0.26               |
| Analog Devices, Inc.  | USD      | 1,890                      | 274,376                | 0.11               |
| Annaly Capital Management, Inc., REIT   | USD      | 9,355                      | 70,050                 | 0.03               |
| ANSYS, Inc.   | USD      | 720                        | 210,712                | 0.08               |
| Anthem, Inc.  | USD      | 2,285                      | 735,655                | 0.29               |
| Apple, Inc.   | USD      | 81,835                     | 9,451,152              | 3.72               |
| Applied Materials, Inc.   | USD      | 4,673                      | 561,122                | 0.22               |
| Archer-Daniels-Midland Co.  | USD      | 9,953                      | 508,603                | 0.20               |
| Arista Networks, Inc.   | USD      | 250                        | 76,379                 | 0.03               |
| Arrow Electronics, Inc.   | USD      | 1,469                      | 141,004                | 0.06               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Assurant, Inc.  | USD      | 678                        | 89,291                 | 0.04               |
| AT&T, Inc.  | USD      | 36,512                     | 886,091                | 0.35               |
| Autodesk, Inc.  | USD      | 2,117                      | 521,083                | 0.21               |
| Automatic Data Processing, Inc.   | USD      | 2,498                      | 418,377                | 0.16               |
| AutoZone, Inc.  | USD      | 119                        | 149,738                | 0.06               |
| AvalonBay Communities, Inc., REIT   | USD      | 729                        | 128,287                | 0.05               |
| Avangrid, Inc.  | USD      | 7,322                      | 317,540                | 0.12               |
| Avantor, Inc.   | USD      | 2,288                      | 68,511                 | 0.03               |
| Avery Dennison Corp.  | USD      | 396                        | 70,204                 | 0.03               |
| Baker Hughes Co.  | USD      | 15,682                     | 302,426                | 0.12               |
| Ball Corp.  | USD      | 1,951                      | 133,291                | 0.05               |
| Bank of America Corp.   | USD      | 46,088                     | 1,602,334              | 0.63               |
| Bank of New York Mellon Corp. (The)   | USD      | 12,635                     | 545,823                | 0.21               |
| Baxter International, Inc.  | USD      | 7,911                      | 537,006                | 0.21               |
| Becton Dickinson and Co.  | USD      | 1,739                      | 356,613                | 0.14               |
| Berkshire Hathaway, Inc. 'B'  | USD      | 4,548                      | 1,065,840              | 0.42               |
| Best Buy Co., Inc.  | USD      | 4,903                      | 475,375                | 0.19               |
| Biogen, Inc.  | USD      | 1,849                      | 539,888                | 0.21               |
| Bio-Rad Laboratories, Inc. 'A'  | USD      | 147                        | 79,864                 | 0.03               |
| Bio-Techne Corp.  | USD      | 256                        | 97,198                 | 0.04               |
| BlackRock, Inc.   | USD      | 814                        | 600,578                | 0.24               |
| Booz Allen Hamilton Holding Corp.   | USD      | 633                        | 45,467                 | 0.02               |
| BorgWarner, Inc.  | USD      | 1,450                      | 59,350                 | 0.02               |
| Boston Properties, Inc., REIT   | USD      | 881                        | 85,128                 | 0.03               |
| Boston Scientific Corp.   | USD      | 8,763                      | 315,967                | 0.12               |
| Bristol-Myers Squibb Co.  | USD      | 11,579                     | 652,423                | 0.26               |
| Broadcom, Inc.  | USD      | 2,071                      | 832,731                | 0.33               |
| Broadridge Financial Solutions, Inc.  | USD      | 681                        | 92,758                 | 0.04               |
| Burlington Stores, Inc.   | USD      | 339                        | 92,044                 | 0.04               |
| Cadence Design Systems, Inc.  | USD      | 4,093                      | 472,219                | 0.19               |
| Caesars Entertainment, Inc.   | USD      | 1,040                      | 90,986                 | 0.04               |
| Campbell Soup Co.   | USD      | 7,172                      | 275,716                | 0.11               |
| Capital One Financial Corp.   | USD      | 2,448                      | 319,320                | 0.13               |
| Cardinal Health, Inc.   | USD      | 8,209                      | 395,187                | 0.16               |
| Carrier Global Corp.  | USD      | 4,186                      | 171,549                | 0.07               |
| Catalent, Inc.  | USD      | 718                        | 65,461                 | 0.03               |
| Caterpillar, Inc.   | USD      | 4,618                      | 847,471                | 0.33               |
| Cboe Global Markets, Inc.   | USD      | 600                        | 60,233                 | 0.02               |
| CBRE Group, Inc. 'A'  | USD      | 6,955                      | 502,784                | 0.20               |
| CDW Corp.   | USD      | 803                        | 118,259                | 0.05               |
| Centene Corp.   | USD      | 3,134                      | 192,733                | 0.08               |
| CenterPoint Energy, Inc.  | USD      | 2,677                      | 55,350                 | 0.02               |
| CH Robinson Worldwide, Inc.   | USD      | 618                        | 48,814                 | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Charles River Laboratories International, Inc.  | USD      | 316                        | 98,570                 | 0.04               |
| Cheniere Energy, Inc.   | USD      | 1,291                      | 94,427                 | 0.04               |
| Chevron Corp.   | USD      | 3,584                      | 316,543                | 0.12               |
| Chipotle Mexican Grill, Inc.  | USD      | 122                        | 159,492                | 0.06               |
| Church & Dwight Co., Inc.   | USD      | 1,251                      | 89,898                 | 0.04               |
| Cigna Corp.   | USD      | 3,728                      | 745,254                | 0.29               |
| Cisco Systems, Inc.   | USD      | 23,316                     | 1,042,034              | 0.41               |
| Citigroup, Inc.   | USD      | 17,101                     | 1,020,234              | 0.40               |
| Citizens Financial Group, Inc.  | USD      | 3,637                      | 140,677                | 0.06               |
| Citrix Systems, Inc.  | USD      | 450                        | 44,499                 | 0.02               |
| CMS Energy Corp.  | USD      | 3,250                      | 161,911                | 0.06               |
| Coca-Cola Co. (The)   | USD      | 18,667                     | 851,734                | 0.34               |
| Cognex Corp.  | USD      | 984                        | 69,740                 | 0.03               |
| Cognizant Technology Solutions Corp. 'A'  | USD      | 2,736                      | 159,790                | 0.06               |
| Colgate-Palmolive Co.   | USD      | 9,645                      | 661,625                | 0.26               |
| Comcast Corp. 'A'   | USD      | 27,314                     | 1,313,301              | 0.52               |
| Comerica, Inc.  | USD      | 5,245                      | 315,523                | 0.12               |
| Conagra Brands, Inc.  | USD      | 2,289                      | 70,220                 | 0.03               |
| ConocoPhillips  | USD      | 6,943                      | 356,547                | 0.14               |
| Consolidated Edison, Inc.   | USD      | 1,272                      | 76,927                 | 0.03               |
| Corning, Inc.   | USD      | 4,351                      | 150,060                | 0.06               |
| Corteva, Inc.   | USD      | 3,368                      | 125,956                | 0.05               |
| Costco Wholesale Corp.  | USD      | 2,229                      | 743,695                | 0.29               |
| CrowdStrike Holdings, Inc. 'A'  | USD      | 846                        | 179,280                | 0.07               |
| Crown Holdings, Inc.  | USD      | 601                        | 51,799                 | 0.02               |
| CSX Corp.   | USD      | 13,773                     | 372,576                | 0.15               |
| Cummins, Inc.   | USD      | 2,602                      | 534,947                | 0.21               |
| CVS Health Corp.  | USD      | 11,261                     | 792,325                | 0.31               |
| Danaher Corp.   | USD      | 2,865                      | 648,327                | 0.26               |
| Darden Restaurants, Inc.  | USD      | 1,304                      | 160,529                | 0.06               |
| DaVita, Inc.  | USD      | 3,403                      | 345,580                | 0.14               |
| Deere & Co.   | USD      | 1,799                      | 535,058                | 0.21               |
| Dell Technologies, Inc. 'C'   | USD      | 3,011                      | 253,062                | 0.10               |
| DENTSPLY SIRONA, Inc.   | USD      | 1,194                      | 63,692                 | 0.02               |
| Devon Energy Corp.  | USD      | 3,096                      | 76,206                 | 0.03               |
| Digital Realty Trust, Inc., REIT  | USD      | 1,249                      | 158,466                | 0.06               |
| Discovery, Inc. 'A'   | USD      | 912                        | 23,594                 | 0.01               |
| Discovery, Inc. 'C'   | USD      | 2,139                      | 52,271                 | 0.02               |
| DocuSign, Inc.  | USD      | 981                        | 231,266                | 0.09               |
| Dominion Energy, Inc.   | USD      | 4,770                      | 295,918                | 0.12               |
| Dover Corp.   | USD      | 865                        | 109,848                | 0.04               |
| Dow, Inc.   | USD      | 10,366                     | 553,133                | 0.22               |
| Dropbox, Inc. 'A'   | USD      | 13,812                     | 353,016                | 0.14               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Duke Realty Corp., REIT   | USD      | 2,255                      | 90,036                 | 0.04               |
| DXC Technology Co.  | USD      | 10,678                     | 350,621                | 0.14               |
| eBay, Inc.  | USD      | 10,764                     | 637,272                | 0.25               |
| Ecolab, Inc.  | USD      | 1,752                      | 304,292                | 0.12               |
| Edison International  | USD      | 1,736                      | 84,641                 | 0.03               |
| Edwards Lifesciences Corp.  | USD      | 3,292                      | 287,505                | 0.11               |
| Elanco Animal Health, Inc.  | USD      | 2,194                      | 64,179                 | 0.03               |
| Electronic Arts, Inc.   | USD      | 2,072                      | 251,299                | 0.10               |
| Eli Lilly & Co.   | USD      | 4,144                      | 802,033                | 0.32               |
| Emerson Electric Co.  | USD      | 7,480                      | 607,029                | 0.24               |
| Entergy Corp.   | USD      | 5,054                      | 424,896                | 0.17               |
| EOG Resources, Inc.   | USD      | 2,555                      | 179,770                | 0.07               |
| EPAM Systems, Inc.  | USD      | 283                        | 121,934                | 0.05               |
| Equitable Holdings, Inc.  | USD      | 2,175                      | 55,847                 | 0.02               |
| Equity Residential, REIT  | USD      | 1,995                      | 129,535                | 0.05               |
| Essex Property Trust, Inc., REIT  | USD      | 300                        | 75,894                 | 0.03               |
| Estee Lauder Cos., Inc. (The) 'A'   | USD      | 1,159                      | 310,865                | 0.12               |
| Etsy, Inc.  | USD      | 528                        | 91,646                 | 0.04               |
| Eversource Energy   | USD      | 1,581                      | 106,973                | 0.04               |
| Expeditors International of Washington, Inc.  | USD      | 2,602                      | 277,775                | 0.11               |
| Extra Space Storage, Inc., REIT   | USD      | 593                        | 81,917                 | 0.03               |
| Exxon Mobil Corp.   | USD      | 18,882                     | 1,004,365              | 0.40               |
| Facebook, Inc. 'A'  | USD      | 10,431                     | 3,058,405              | 1.21               |
| FactSet Research Systems, Inc.  | USD      | 241                        | 68,203                 | 0.03               |
| Fair Isaac Corp.  | USD      | 127                        | 53,833                 | 0.02               |
| FedEx Corp.   | USD      | 1,569                      | 394,704                | 0.16               |
| Fidelity National Financial, Inc.   | USD      | 1,629                      | 59,698                 | 0.02               |
| Fifth Third Bancorp   | USD      | 14,599                     | 470,630                | 0.19               |
| First Republic Bank   | USD      | 753                        | 118,846                | 0.05               |
| FMC Corp.   | USD      | 990                        | 90,326                 | 0.04               |
| Ford Motor Co.  | USD      | 22,023                     | 275,961                | 0.11               |
| Fortinet, Inc.  | USD      | 979                        | 196,634                | 0.08               |
| Fortive Corp.   | USD      | 1,723                      | 101,326                | 0.04               |
| Fortune Brands Home & Security, Inc.  | USD      | 639                        | 53,673                 | 0.02               |
| Fox Corp. 'A'   | USD      | 1,727                      | 54,072                 | 0.02               |
| Fox Corp. 'B'   | USD      | 568                        | 16,859                 | 0.01               |
| Franklin Resources, Inc.  | USD      | 3,205                      | 86,456                 | 0.03               |
| Freeport-McMoRan, Inc.  | USD      | 7,022                      | 219,737                | 0.09               |
| Gartner, Inc.   | USD      | 413                        | 84,348                 | 0.03               |
| Generac Holdings, Inc.  | USD      | 278                        | 97,320                 | 0.04               |
| General Electric Co.  | USD      | 43,531                     | 494,078                | 0.19               |
| General Mills, Inc.   | USD      | 3,768                      | 193,595                | 0.08               |
| General Motors Co.  | USD      | 13,134                     | 655,316                | 0.26               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Genuine Parts Co.   | USD      | 1,172                      | 124,988                | 0.05               |
| Gilead Sciences, Inc.   | USD      | 12,902                     | 749,162                | 0.30               |
| Goldman Sachs Group, Inc. (The)   | USD      | 1,903                      | 609,027                | 0.24               |
| H&R Block, Inc.   | USD      | 18,493                     | 366,149                | 0.14               |
| Halliburton Co.   | USD      | 22,667                     | 441,910                | 0.17               |
| Hartford Financial Services Group, Inc. (The)   | USD      | 4,352                      | 227,417                | 0.09               |
| Hasbro, Inc.  | USD      | 626                        | 49,894                 | 0.02               |
| HCA Healthcare, Inc.  | USD      | 445                        | 77,578                 | 0.03               |
| Healthpeak Properties, Inc., REIT   | USD      | 2,540                      | 71,302                 | 0.03               |
| Hershey Co. (The)   | USD      | 3,249                      | 477,199                | 0.19               |
| Hess Corp.  | USD      | 1,427                      | 105,073                | 0.04               |
| Hewlett Packard Enterprise Co.  | USD      | 33,267                     | 409,000                | 0.16               |
| Hilton Worldwide Holdings, Inc.   | USD      | 1,303                      | 132,530                | 0.05               |
| Hologic, Inc.   | USD      | 7,082                      | 398,441                | 0.16               |
| Home Depot, Inc. (The)  | USD      | 5,396                      | 1,450,991              | 0.57               |
| Host Hotels & Resorts, Inc., REIT   | USD      | 6,097                      | 87,864                 | 0.03               |
| HP, Inc.  | USD      | 18,343                     | 466,966                | 0.18               |
| HubSpot, Inc.   | USD      | 192                        | 94,344                 | 0.04               |
| Humana, Inc.  | USD      | 637                        | 237,805                | 0.09               |
| Huntington Bancshares, Inc.   | USD      | 6,250                      | 75,207                 | 0.03               |
| IAC/InterActiveCorp   | USD      | 477                        | 62,011                 | 0.02               |
| IDEXX Laboratories, Inc.  | USD      | 476                        | 253,493                | 0.10               |
| Illinois Tool Works, Inc.   | USD      | 1,391                      | 262,224                | 0.10               |
| Illumina, Inc.  | USD      | 790                        | 315,234                | 0.12               |
| Incyte Corp.  | USD      | 631                        | 44,764                 | 0.02               |
| Ingersoll Rand, Inc.  | USD      | 2,404                      | 98,945                 | 0.04               |
| Intel Corp.   | USD      | 27,952                     | 1,323,236              | 0.52               |
| Intercontinental Exchange, Inc.   | USD      | 2,467                      | 246,929                | 0.10               |
| International Business Machines Corp.   | USD      | 4,758                      | 588,140                | 0.23               |
| International Flavors & Fragrances, Inc.  | USD      | 1,011                      | 127,366                | 0.05               |
| Interpublic Group of Cos., Inc. (The)   | USD      | 16,191                     | 443,583                | 0.17               |
| Intuit, Inc.  | USD      | 1,426                      | 589,411                | 0.23               |
| Iron Mountain, Inc., REIT   | USD      | 1,923                      | 68,624                 | 0.03               |
| J M Smucker Co. (The)   | USD      | 746                        | 81,507                 | 0.03               |
| Jabil, Inc.   | USD      | 8,217                      | 402,709                | 0.16               |
| Jack Henry & Associates, Inc.   | USD      | 346                        | 47,706                 | 0.02               |
| JB Hunt Transport Services, Inc.  | USD      | 657                        | 90,276                 | 0.04               |
| Johnson & Johnson   | USD      | 14,149                     | 1,965,517              | 0.77               |
| Jones Lang LaSalle, Inc.  | USD      | 2,353                      | 387,821                | 0.15               |
| JPMorgan Chase & Co.  | USD      | 15,818                     | 2,074,654              | 0.82               |
| Kansas City Southern  | USD      | 188                        | 44,922                 | 0.02               |
| Kellogg Co.   | USD      | 2,005                      | 108,763                | 0.04               |
| KeyCorp   | USD      | 6,143                      | 106,968                | 0.04               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Keysight Technologies, Inc.   | USD      | 1,068                      | 139,059                | 0.05               |
| Kimberly-Clark Corp.  | USD      | 1,754                      | 197,867                | 0.08               |
| Kimco Realty Corp., REIT  | USD      | 18,773                     | 330,059                | 0.13               |
| Kinder Morgan, Inc.   | USD      | 15,102                     | 232,152                | 0.09               |
| KKR & Co., Inc. 'A'   | USD      | 2,719                      | 135,824                | 0.05               |
| KLA Corp.   | USD      | 772                        | 211,055                | 0.08               |
| Kraft Heinz Co. (The)   | USD      | 14,152                     | 486,650                | 0.19               |
| Kroger Co. (The)  | USD      | 15,559                     | 502,627                | 0.20               |
| L Brands, Inc.  | USD      | 8,058                      | 489,636                | 0.19               |
| Laboratory Corp. of America Holdings  | USD      | 396                        | 92,113                 | 0.04               |
| Lam Research Corp.  | USD      | 682                        | 374,211                | 0.15               |
| Las Vegas Sands Corp.   | USD      | 2,242                      | 99,613                 | 0.04               |
| Leidos Holdings, Inc.   | USD      | 692                        | 58,994                 | 0.02               |
| Liberty Broadband Corp. 'C'   | USD      | 474                        | 69,411                 | 0.03               |
| Lincoln National Corp.  | USD      | 1,059                      | 56,116                 | 0.02               |
| LKQ Corp.   | USD      | 2,017                      | 83,714                 | 0.03               |
| Loews Corp.   | USD      | 1,345                      | 61,982                 | 0.02               |
| Lowe's Cos., Inc.   | USD      | 4,011                      | 656,053                | 0.26               |
| Lumen Technologies, Inc.  | USD      | 6,530                      | 74,831                 | 0.03               |
| ManpowerGroup, Inc.   | USD      | 3,323                      | 333,197                | 0.13               |
| Marathon Petroleum Corp.  | USD      | 3,014                      | 153,559                | 0.06               |
| MarketAxess Holdings, Inc.  | USD      | 174                        | 68,020                 | 0.03               |
| Marriott International, Inc. 'A'  | USD      | 1,212                      | 139,525                | 0.05               |
| Masco Corp.   | USD      | 1,637                      | 81,319                 | 0.03               |
| Masimo Corp.  | USD      | 236                        | 48,249                 | 0.02               |
| Mastercard, Inc. 'A'  | USD      | 4,558                      | 1,403,221              | 0.55               |
| Match Group, Inc.   | USD      | 1,029                      | 139,916                | 0.06               |
| McCormick & Co., Inc. (Non-Voting)  | USD      | 1,498                      | 111,564                | 0.04               |
| McDonald's Corp.  | USD      | 3,875                      | 754,774                | 0.30               |
| McKesson Corp.  | USD      | 2,684                      | 432,826                | 0.17               |
| MercadoLibre, Inc.  | USD      | 229                        | 300,813                | 0.12               |
| Merck & Co., Inc.   | USD      | 12,964                     | 850,165                | 0.33               |
| MetLife, Inc.   | USD      | 9,812                      | 495,192                | 0.20               |
| Mettler-Toledo International, Inc.  | USD      | 106                        | 123,827                | 0.05               |
| MGM Resorts International   | USD      | 2,380                      | 85,595                 | 0.03               |
| Microchip Technology, Inc.  | USD      | 1,529                      | 193,062                | 0.08               |
| Micron Technology, Inc.   | USD      | 5,704                      | 408,741                | 0.16               |
| Microsoft Corp.   | USD      | 37,097                     | 8,474,220              | 3.34               |
| Mid-America Apartment Communities, Inc., REIT   | USD      | 692                        | 98,277                 | 0.04               |
| Moderna, Inc.   | USD      | 3,923                      | 777,322                | 0.31               |
| Mohawk Industries, Inc.   | USD      | 534                        | 86,541                 | 0.03               |
| Molina Healthcare, Inc.   | USD      | 276                        | 58,896                 | 0.02               |
| Molson Coors Beverage Co. 'B'   | USD      | 8,031                      | 363,593                | 0.14               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Mondelez International, Inc. 'A'  | USD      | 11,801                     | 621,346                | 0.24               |
| Monolithic Power Systems, Inc.  | USD      | 189                        | 59,518                 | 0.02               |
| Moody's Corp.   | USD      | 907                        | 277,148                | 0.11               |
| Morgan Stanley  | USD      | 7,208                      | 557,300                | 0.22               |
| Mosaic Co. (The)  | USD      | 2,033                      | 54,704                 | 0.02               |
| Motorola Solutions, Inc.  | USD      | 877                        | 160,365                | 0.06               |
| MSCI, Inc.  | USD      | 611                        | 274,654                | 0.11               |
| Nasdaq, Inc.  | USD      | 737                        | 109,254                | 0.04               |
| NetApp, Inc.  | USD      | 1,327                      | 91,555                 | 0.04               |
| Netflix, Inc.   | USD      | 1,044                      | 465,007                | 0.18               |
| Newell Brands, Inc.   | USD      | 2,320                      | 53,740                 | 0.02               |
| Newmont Corp.   | USD      | 8,608                      | 460,051                | 0.18               |
| News Corp. 'A'  | USD      | 17,232                     | 374,457                | 0.15               |
| NextEra Energy, Inc.  | USD      | 9,671                      | 597,597                | 0.24               |
| NIKE, Inc. 'B'  | USD      | 9,296                      | 1,211,012              | 0.48               |
| Nordson Corp.   | USD      | 250                        | 46,275                 | 0.02               |
| Norfolk Southern Corp.  | USD      | 1,377                      | 308,179                | 0.12               |
| Northern Trust Corp.  | USD      | 1,235                      | 120,407                | 0.05               |
| NortonLifeLock, Inc.  | USD      | 20,826                     | 478,020                | 0.19               |
| Novavax, Inc.   | USD      | 551                        | 98,645                 | 0.04               |
| Nucor Corp.   | USD      | 1,011                      | 81,782                 | 0.03               |
| NVIDIA Corp.  | USD      | 3,358                      | 2,265,567              | 0.89               |
| Occidental Petroleum Corp.  | USD      | 4,888                      | 128,888                | 0.05               |
| Old Dominion Freight Line, Inc.   | USD      | 480                        | 102,727                | 0.04               |
| Omnicom Group, Inc.   | USD      | 6,581                      | 443,894                | 0.17               |
| ON Semiconductor Corp.  | USD      | 13,590                     | 438,675                | 0.17               |
| ONEOK, Inc.   | USD      | 9,679                      | 454,119                | 0.18               |
| Oracle Corp.  | USD      | 14,735                     | 967,175                | 0.38               |
| O'Reilly Automotive, Inc.   | USD      | 349                        | 166,631                | 0.07               |
| Organon & Co.   | USD      | 1,296                      | 33,069                 | 0.01               |
| Otis Worldwide Corp.  | USD      | 1,674                      | 115,425                | 0.05               |
| Owens Corning   | USD      | 929                        | 76,692                 | 0.03               |
| PACCAR, Inc.  | USD      | 1,532                      | 115,297                | 0.05               |
| Packaging Corp. of America  | USD      | 167                        | 19,070                 | 0.01               |
| Parker-Hannifin Corp.   | USD      | 914                        | 236,697                | 0.09               |
| Paychex, Inc.   | USD      | 1,314                      | 118,890                | 0.05               |
| PayPal Holdings, Inc.   | USD      | 3,171                      | 779,394                | 0.31               |
| PepsiCo, Inc.   | USD      | 6,521                      | 814,754                | 0.32               |
| PerkinElmer, Inc.   | USD      | 506                        | 65,884                 | 0.03               |
| Pfizer, Inc.  | USD      | 26,828                     | 885,896                | 0.35               |
| Pinterest, Inc. 'A'   | USD      | 3,604                      | 239,932                | 0.09               |
| Pioneer Natural Resources Co.   | USD      | 959                        | 131,425                | 0.05               |
| PNC Financial Services Group, Inc. (The)  | USD      | 2,474                      | 397,960                | 0.16               |



## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Pool Corp.  | USD      | 177                        | 68,457                 | 0.03               |
| PPG Industries, Inc.  | USD      | 1,035                      | 148,168                | 0.06               |
| Principal Financial Group, Inc.   | USD      | 1,241                      | 66,126                 | 0.03               |
| Procter & Gamble Co. (The)  | USD      | 12,705                     | 1,445,557              | 0.57               |
| Progressive Corp. (The)   | USD      | 3,147                      | 260,618                | 0.10               |
| Prologis, Inc., REIT  | USD      | 6,369                      | 641,948                | 0.25               |
| Prudential Financial, Inc.  | USD      | 1,814                      | 156,742                | 0.06               |
| PTC, Inc.   | USD      | 617                        | 73,495                 | 0.03               |
| Public Service Enterprise Group, Inc.   | USD      | 10,000                     | 503,752                | 0.20               |
| Public Storage, REIT  | USD      | 805                        | 204,111                | 0.08               |
| PulteGroup, Inc.  | USD      | 1,674                      | 77,030                 | 0.03               |
| QUALCOMM, Inc.  | USD      | 5,795                      | 698,439                | 0.28               |
| Quest Diagnostics, Inc.   | USD      | 874                        | 97,261                 | 0.04               |
| Raymond James Financial, Inc.   | USD      | 715                        | 78,319                 | 0.03               |
| Regeneron Pharmaceuticals, Inc.   | USD      | 530                        | 249,622                | 0.10               |
| Regions Financial Corp.   | USD      | 24,730                     | 420,821                | 0.17               |
| Republic Services, Inc.   | USD      | 4,326                      | 401,301                | 0.16               |
| Robert Half International, Inc.   | USD      | 1,197                      | 89,803                 | 0.04               |
| Rockwell Automation, Inc.   | USD      | 532                        | 128,310                | 0.05               |
| Roku, Inc.  | USD      | 558                        | 216,090                | 0.09               |
| Ross Stores, Inc.   | USD      | 1,758                      | 183,820                | 0.07               |
| S&P Global, Inc.  | USD      | 1,074                      | 371,720                | 0.15               |
| salesforce.com, Inc.  | USD      | 4,663                      | 960,478                | 0.38               |
| Sealed Air Corp.  | USD      | 1,870                      | 93,429                 | 0.04               |
| Sempra Energy   | USD      | 3,914                      | 437,243                | 0.17               |
| ServiceNow, Inc.  | USD      | 185                        | 85,730                 | 0.03               |
| Sherwin-Williams Co. (The)  | USD      | 552                        | 126,817                | 0.05               |
| Simon Property Group, Inc., REIT  | USD      | 1,404                      | 154,477                | 0.06               |
| Skyworks Solutions, Inc.  | USD      | 757                        | 122,400                | 0.05               |
| Snap, Inc. 'A'  | USD      | 5,895                      | 338,718                | 0.13               |
| Snap-on, Inc.   | USD      | 237                        | 44,652                 | 0.02               |
| SS&C Technologies Holdings, Inc.  | USD      | 1,487                      | 90,356                 | 0.04               |
| Stanley Black & Decker, Inc.  | USD      | 2,658                      | 459,451                | 0.18               |
| Starbucks Corp.   | USD      | 5,768                      | 543,823                | 0.21               |
| State Street Corp.  | USD      | 6,842                      | 474,711                | 0.19               |
| SVB Financial Group   | USD      | 294                        | 137,946                | 0.05               |
| Synchrony Financial   | USD      | 12,521                     | 512,285                | 0.20               |
| Synopsys, Inc.  | USD      | 1,100                      | 255,813                | 0.10               |
| T Rowe Price Group, Inc.  | USD      | 1,013                      | 169,107                | 0.07               |
| Take-Two Interactive Software, Inc.   | USD      | 1,177                      | 175,691                | 0.07               |
| Target Corp.  | USD      | 4,077                      | 831,077                | 0.33               |
| Teladoc Health, Inc.  | USD      | 431                        | 60,436                 | 0.02               |
| Teledyne Technologies, Inc.   | USD      | 169                        | 59,687                 | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Tesla, Inc.   | USD      | 2,772                      | 1,588,775              | 0.63               |
| Texas Instruments, Inc.   | USD      | 4,703                      | 762,616                | 0.30               |
| Thermo Fisher Scientific, Inc.  | USD      | 2,031                      | 863,967                | 0.34               |
| TJX Cos., Inc. (The)  | USD      | 5,501                      | 312,739                | 0.12               |
| T-Mobile US, Inc.   | USD      | 2,852                      | 348,305                | 0.14               |
| Tractor Supply Co.  | USD      | 803                        | 125,985                | 0.05               |
| Travelers Cos., Inc. (The)  | USD      | 1,161                      | 146,567                | 0.06               |
| Trimble, Inc.   | USD      | 1,464                      | 101,020                | 0.04               |
| Truist Financial Corp.  | USD      | 2,518                      | 117,842                | 0.05               |
| Twitter, Inc.   | USD      | 3,604                      | 209,116                | 0.08               |
| Tyler Technologies, Inc.  | USD      | 177                        | 67,518                 | 0.03               |
| Ulta Beauty, Inc.   | USD      | 323                        | 94,176                 | 0.04               |
| Union Pacific Corp.   | USD      | 3,297                      | 611,442                | 0.24               |
| United Parcel Service, Inc. 'B'   | USD      | 4,181                      | 733,217                | 0.29               |
| United Rentals, Inc.  | USD      | 1,846                      | 496,578                | 0.20               |
| UnitedHealth Group, Inc.  | USD      | 4,920                      | 1,661,325              | 0.65               |
| US Bancorp  | USD      | 6,610                      | 317,541                | 0.12               |
| Vail Resorts, Inc.  | USD      | 223                        | 59,519                 | 0.02               |
| Ventas, Inc., REIT  | USD      | 2,593                      | 124,851                | 0.05               |
| VeriSign, Inc.  | USD      | 533                        | 102,335                | 0.04               |
| Verisk Analytics, Inc.  | USD      | 708                        | 104,310                | 0.04               |
| Verizon Communications, Inc.  | USD      | 19,918                     | 941,062                | 0.37               |
| Vertex Pharmaceuticals, Inc.  | USD      | 1,177                      | 200,117                | 0.08               |
| ViacomCBS, Inc. 'B'   | USD      | 1,168                      | 44,518                 | 0.02               |
| Viatis, Inc.  | USD      | 4,908                      | 59,141                 | 0.02               |
| Visa, Inc. 'A'  | USD      | 8,611                      | 1,697,803              | 0.67               |
| VMware, Inc. 'A'  | USD      | 3,137                      | 423,160                | 0.17               |
| Voya Financial, Inc.  | USD      | 1,009                      | 52,326                 | 0.02               |
| Walgreens Boots Alliance, Inc.  | USD      | 5,395                      | 239,338                | 0.09               |
| Walmart, Inc.   | USD      | 8,082                      | 961,062                | 0.38               |
| Walt Disney Co. (The)   | USD      | 8,967                      | 1,329,058              | 0.52               |
| Waste Management, Inc.  | USD      | 3,731                      | 440,805                | 0.17               |
| Waters Corp.  | USD      | 454                        | 132,310                | 0.05               |
| Wayfair, Inc. 'A'   | USD      | 277                        | 73,743                 | 0.03               |
| Wells Fargo & Co.   | USD      | 5,787                      | 221,008                | 0.09               |
| Welltower, Inc., REIT   | USD      | 3,351                      | 234,816                | 0.09               |
| West Pharmaceutical Services, Inc.  | USD      | 370                        | 112,039                | 0.04               |
| Western Digital Corp.   | USD      | 1,909                      | 114,566                | 0.05               |
| Western Union Co. (The)   | USD      | 2,418                      | 46,835                 | 0.02               |
| Westinghouse Air Brake Technologies Corp.   | USD      | 855                        | 59,336                 | 0.02               |
| Weyerhaeuser Co., REIT  | USD      | 14,089                     | 408,924                | 0.16               |
| Whirlpool Corp.   | USD      | 316                        | 58,095                 | 0.02               |
| Williams Cos., Inc. (The)   | USD      | 8,669                      | 194,082                | 0.08               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR           | % of Net<br>Assets          |
|---|----------|----------------------------|----------------------------------|-----------------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                                  |                             |
| Equities (continued)  |          |                            |                                  |                             |
| <i>United States of America (continued)</i>   |          |                            |                                  |                             |
| Workday, Inc. 'A'   | USD      | 806                        | 162,260                          | 0.06                        |
| WP Carey, Inc., REIT  | USD      | 1,136                      | 71,480                           | 0.03                        |
| WW Grainger, Inc.   | USD      | 1,112                      | 410,706                          | 0.16                        |
| Xerox Holdings Corp.  | USD      | 16,502                     | 326,867                          | 0.13                        |
| Xilinx, Inc.  | USD      | 1,040                      | 126,845                          | 0.05                        |
| XPO Logistics, Inc.   | USD      | 519                        | 61,222                           | 0.02                        |
| Xylem, Inc.   | USD      | 1,079                      | 109,146                          | 0.04                        |
| Yum! Brands, Inc.   | USD      | 4,010                      | 388,962                          | 0.15                        |
| Zebra Technologies Corp. 'A'  | USD      | 324                        | 144,662                          | 0.06                        |
| Zillow Group, Inc. 'C'  | USD      | 828                        | 85,334                           | 0.03                        |
| Zoom Video Communications, Inc. 'A'   | USD      | 998                        | 325,707                          | 0.13                        |
| Zscaler, Inc.   | USD      | 324                        | 59,030                           | 0.02                        |
|   |          |                            | <u>161,407,808</u>               | <u>63.61</u>                |
| Total Equities  |          |                            | <u>251,747,540</u>               | <u>99.21</u>                |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>251,747,540</u>               | <u>99.21</u>                |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                                  |                             |
| Equities  |          |                            |                                  |                             |
| <i>Belgium</i>  |          |                            |                                  |                             |
| Anheuser-Busch InBev SA/NV  | EUR      | 1,365                      | 83,006                           | 0.03                        |
|   |          |                            | <u>83,006</u>                    | <u>0.03</u>                 |
| Total Equities  |          |                            | <u>83,006</u>                    | <u>0.03</u>                 |
| Total Transferable securities and money market instruments dealt in on another regulated market           |          |                            | <u>83,006</u>                    | <u>0.03</u>                 |
| <b>Total Investments</b>  |          |                            | <u><b>251,830,546</b></u>        | <u><b>99.24</b></u>         |
| <b>Fair value Adjustment</b>  |          |                            | <u><b>(84,607)</b></u>           | <u><b>(0.03)</b></u>        |
| <b>Cash</b>   |          |                            | <u><b>2,389,522</b></u>          | <u><b>0.94</b></u>          |
| <b>Other assets/(liabilities)</b>   |          |                            | <u><b>(382,612)</b></u>          | <u><b>(0.15)</b></u>        |
| <b>Total net assets</b>   |          |                            | <u><u><b>253,752,849</b></u></u> | <u><u><b>100.00</b></u></u> |

## Schedule of Investments (continued)

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net Assets |
|---|------------------------|----------|---------------------------|----------------------------------|-----------------|
| S&P 500 Emini Index, 17/09/2021                             | 10                     | USD      | 1,808,120                 | 15,653                           | 0.01            |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>15,653</b>                    | <b>0.01</b>     |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>15,653</b>                    | <b>0.01</b>     |

### Robeco QI Global Developed Sustainable Enhanced Index Equities As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency<br>Purchased   | Amount<br>Purchased | Currency<br>Sold | Amount Sold | Maturity<br>Date | Counterparty | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|---------------------|------------------|-------------|------------------|--------------|----------------------------------|--------------------|
| USD   | 3,069,445           | EUR              | 2,587,829   | 06/07/2021       | ING Bank     | 236                              | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                     |                  |             |                  |              | <b>236</b>                       | <b>–</b>           |
| EUR   | 849,941             | USD              | 1,011,808   | 02/07/2021       | Barclays     | (3,258)                          | –                  |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |             |                  |              | <b>(3,258)</b>                   | <b>–</b>           |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                     |                  |             |                  |              | <b>(3,022)</b>                   | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Argentina</i>  |          |                            |                        |                    |
| Pampa Energia SA, ADR   | USD      | 8,174                      | 124,000                | 0.06               |
|   |          |                            | <u>124,000</u>         | <u>0.06</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Brilliance China Automotive Holdings Ltd.   | HKD      | 82,000                     | 77,081                 | 0.04               |
| China Gas Holdings Ltd.   | HKD      | 75,400                     | 230,107                | 0.11               |
| China Resources Gas Group Ltd.  | HKD      | 18,000                     | 108,011                | 0.05               |
| COSCO SHIPPING Ports Ltd.   | HKD      | 92,000                     | 71,791                 | 0.03               |
| Credicorp Ltd.  | USD      | 1,247                      | 151,024                | 0.07               |
| Hopson Development Holdings Ltd.  | HKD      | 12,000                     | 55,010                 | 0.03               |
| Kunlun Energy Co. Ltd.  | HKD      | 94,000                     | 86,667                 | 0.04               |
| Nine Dragons Paper Holdings Ltd.  | HKD      | 198,000                    | 253,943                | 0.12               |
| Shenzhen International Holdings Ltd.  | HKD      | 36,873                     | 50,995                 | 0.03               |
|   |          |                            | <u>1,084,629</u>       | <u>0.52</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Alpargatas SA   | BRL      | 5,700                      | 57,013                 | 0.03               |
| Ambev SA  | BRL      | 112,700                    | 383,389                | 0.18               |
| Atacadao SA   | BRL      | 14,300                     | 59,846                 | 0.03               |
| B3 SA - Brasil Bolsa Balcao   | BRL      | 150,000                    | 502,805                | 0.24               |
| Banco Bradesco SA, ADR Preference   | USD      | 8,710                      | 44,682                 | 0.02               |
| Banco Bradesco SA   | BRL      | 26,935                     | 117,341                | 0.06               |
| Banco Bradesco SA Preference  | BRL      | 109,940                    | 563,739                | 0.27               |
| Banco do Brasil SA  | BRL      | 56,600                     | 362,418                | 0.17               |
| Banco do Estado do Rio Grande do Sul SA Preference 'B'  | BRL      | 82,500                     | 218,012                | 0.10               |
| Banco Inter SA  | BRL      | 7,500                      | 116,270                | 0.06               |
| Banco Santander Brasil SA, ADR  | USD      | 38,402                     | 314,896                | 0.15               |
| BB Seguridade Participacoes SA  | BRL      | 17,100                     | 78,721                 | 0.04               |
| Bradespar SA Preference   | BRL      | 4,200                      | 62,215                 | 0.03               |
| Braskem SA Preference 'A'   | BRL      | 5,200                      | 61,712                 | 0.03               |
| BRF SA, ADR   | USD      | 9,695                      | 53,032                 | 0.03               |
| Centrais Eletricas Brasileiras SA   | BRL      | 2,300                      | 19,788                 | 0.01               |
| Centrais Eletricas Brasileiras SA Preference  | BRL      | 18,200                     | 156,943                | 0.07               |
| Cia de Saneamento Basico do Estado de Sao Paulo, ADR  | USD      | 6,400                      | 47,360                 | 0.02               |
| Cia de Saneamento do Parana   | BRL      | 45,400                     | 187,921                | 0.09               |
| Cia Energetica de Minas Gerais Preference   | BRL      | 156,490                    | 378,294                | 0.18               |
| Cia Paranaense de Energia   | USD      | 45,212                     | 260,873                | 0.12               |
| Cia Siderurgica Nacional SA   | BRL      | 38,200                     | 334,888                | 0.16               |
| Cyrela Brazil Realty SA Empreendimentos e Participacoes                                       | BRL      | 61,800                     | 287,456                | 0.14               |
| Equatorial Energia SA   | BRL      | 15,100                     | 74,630                 | 0.04               |
| Gerdau SA Preference  | BRL      | 19,900                     | 117,429                | 0.06               |
| Hapvida Participacoes e Investimentos SA, Reg. S  | BRL      | 21,100                     | 64,799                 | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Brazil (continued)</i>   |          |                            |                        |                    |
| Hypera SA   | BRL      | 9,200                      | 63,199                 | 0.03               |
| Itau Unibanco Holding SA, ADR Preference  | USD      | 88,669                     | 532,901                | 0.25               |
| Itau Unibanco Holding SA Preference   | BRL      | 30,100                     | 178,758                | 0.09               |
| Itausa SA Preference  | BRL      | 107,288                    | 238,401                | 0.11               |
| JBS SA  | BRL      | 66,400                     | 385,073                | 0.18               |
| Klabin SA   | BRL      | 11,600                     | 60,891                 | 0.03               |
| Localiza Rent a Car SA  | BRL      | 10,400                     | 132,646                | 0.06               |
| Lojas Americanas SA Preference  | BRL      | 17,400                     | 74,831                 | 0.04               |
| Marfrig Global Foods SA   | BRL      | 85,400                     | 325,748                | 0.16               |
| Petrobras Distribuidora SA  | BRL      | 18,600                     | 98,897                 | 0.05               |
| Petroleo Brasileiro SA, ADR   | USD      | 45,435                     | 555,670                | 0.26               |
| Petroleo Brasileiro SA, ADR Preference  | USD      | 83,080                     | 981,175                | 0.47               |
| Raia Drogasil SA  | BRL      | 26,000                     | 128,035                | 0.06               |
| Sao Martinho SA   | BRL      | 37,600                     | 270,806                | 0.13               |
| Suzano SA   | BRL      | 40,700                     | 485,121                | 0.23               |
| Telefonica Brasil SA, ADR   | USD      | 7,032                      | 59,772                 | 0.03               |
| TIM SA, ADR   | USD      | 17,067                     | 196,612                | 0.09               |
| Transmissora Alianca de Energia Eletrica SA   | BRL      | 9,600                      | 70,596                 | 0.03               |
| Ultrapar Participacoes SA   | BRL      | 12,400                     | 45,445                 | 0.02               |
| Usinas Siderurgicas de Minas Gerais SA Usiminas Preference  | BRL      | 39,500                     | 150,353                | 0.07               |
| Vale SA, ADR  | USD      | 58,751                     | 1,340,110              | 0.64               |
| WEG SA  | BRL      | 31,600                     | 212,163                | 0.10               |
|   |          |                            | 11,513,675             | 5.49               |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| AAC Technologies Holdings, Inc.   | HKD      | 18,000                     | 134,666                | 0.06               |
| Agile Group Holdings Ltd.   | HKD      | 192,000                    | 248,720                | 0.12               |
| Airtac International Group  | TWD      | 10,000                     | 385,823                | 0.18               |
| Alibaba Group Holding Ltd., ADR   | USD      | 2,208                      | 500,730                | 0.24               |
| Alibaba Group Holding Ltd.  | HKD      | 335,560                    | 9,506,133              | 4.53               |
| ANTA Sports Products Ltd.   | HKD      | 26,000                     | 612,013                | 0.29               |
| Autohome, Inc., ADR   | USD      | 1,031                      | 65,943                 | 0.03               |
| Baidu, Inc., ADR  | USD      | 6,552                      | 1,335,953              | 0.64               |
| Bosideng International Holdings Ltd.  | HKD      | 496,000                    | 354,475                | 0.17               |
| Chailease Holding Co. Ltd.  | TWD      | 30,000                     | 218,035                | 0.10               |
| China Evergrande Group  | HKD      | 49,000                     | 63,854                 | 0.03               |
| China Feihe Ltd., Reg. S  | HKD      | 87,000                     | 187,760                | 0.09               |
| China Lesso Group Holdings Ltd.   | HKD      | 26,000                     | 64,147                 | 0.03               |
| China Literature Ltd., Reg. S   | HKD      | 5,800                      | 64,491                 | 0.03               |
| China Medical System Holdings Ltd.  | HKD      | 86,000                     | 226,466                | 0.11               |
| China Meidong Auto Holdings Ltd.  | HKD      | 10,000                     | 54,534                 | 0.03               |
| China Resources Cement Holdings Ltd.  | HKD      | 44,000                     | 41,814                 | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Cayman Islands (continued)</i>   |          |                            |                        |                    |
| China Resources Land Ltd.   | HKD      | 78,000                     | 315,883                | 0.15               |
| CIFI Holdings Group Co. Ltd.  | HKD      | 66,000                     | 51,502                 | 0.02               |
| Country Garden Holdings Co. Ltd.  | HKD      | 146,347                    | 163,951                | 0.08               |
| Country Garden Services Holdings Co. Ltd.   | HKD      | 36,000                     | 388,933                | 0.19               |
| ENN Energy Holdings Ltd.  | HKD      | 19,200                     | 365,415                | 0.17               |
| Ever Sunshine Lifestyle Services Group Ltd., Reg. S   | HKD      | 22,000                     | 54,619                 | 0.03               |
| Geely Automobile Holdings Ltd.  | HKD      | 12,000                     | 37,781                 | 0.02               |
| Greentown Service Group Co. Ltd., Reg. S  | HKD      | 36,000                     | 55,906                 | 0.03               |
| Haitian International Holdings Ltd.   | HKD      | 36,000                     | 120,759                | 0.06               |
| Hansoh Pharmaceutical Group Co. Ltd., Reg. S  | HKD      | 20,000                     | 87,563                 | 0.04               |
| Innovent Biologics, Inc., Reg. S  | HKD      | 28,500                     | 332,311                | 0.16               |
| JD Health International, Inc., Reg. S   | HKD      | 4,150                      | 59,478                 | 0.03               |
| JD.com, Inc., ADR   | USD      | 15,376                     | 1,227,158              | 0.58               |
| Jiumaojiu International Holdings Ltd., Reg. S   | HKD      | 16,000                     | 65,415                 | 0.03               |
| JOYY, Inc., ADR   | USD      | 946                        | 62,408                 | 0.03               |
| KE Holdings, Inc., ADR  | USD      | 8,728                      | 416,151                | 0.20               |
| Kingboard Holdings Ltd.   | HKD      | 59,500                     | 330,221                | 0.16               |
| Kingboard Laminates Holdings Ltd.   | HKD      | 147,000                    | 329,744                | 0.16               |
| Kingsoft Corp. Ltd.   | HKD      | 24,000                     | 143,861                | 0.07               |
| Kuaishou Technology, Reg. S   | HKD      | 4,900                      | 122,912                | 0.06               |
| KWG Group Holdings Ltd.   | HKD      | 143,000                    | 191,505                | 0.09               |
| Lee & Man Paper Manufacturing Ltd.  | HKD      | 161,000                    | 122,525                | 0.06               |
| Li Ning Co. Ltd.  | HKD      | 86,500                     | 1,055,931              | 0.50               |
| Logan Group Co. Ltd.  | HKD      | 26,000                     | 38,904                 | 0.02               |
| Longfor Group Holdings Ltd., Reg. S   | HKD      | 44,000                     | 246,464                | 0.12               |
| Lonking Holdings Ltd.   | HKD      | 237,000                    | 76,601                 | 0.04               |
| Meituan, Reg. S 'B'   | HKD      | 76,600                     | 3,160,329              | 1.51               |
| Minth Group Ltd.  | HKD      | 14,000                     | 66,522                 | 0.03               |
| Momo, Inc., ADR   | USD      | 3,789                      | 58,009                 | 0.03               |
| NetEase, Inc., ADR  | USD      | 9,828                      | 1,132,677              | 0.54               |
| New Oriental Education & Technology Group, Inc., ADR  | USD      | 37,850                     | 309,991                | 0.15               |
| Nexteer Automotive Group Ltd.   | HKD      | 49,000                     | 68,144                 | 0.03               |
| NIO, Inc., ADR  | USD      | 31,149                     | 1,657,127              | 0.79               |
| Pinduoduo, Inc., ADR  | USD      | 9,553                      | 1,213,422              | 0.58               |
| Ping An Healthcare and Technology Co. Ltd., Reg. S  | HKD      | 4,800                      | 59,769                 | 0.03               |
| Sany Heavy Equipment International Holdings Co. Ltd.  | HKD      | 55,000                     | 55,738                 | 0.03               |
| Seazen Group Ltd.   | HKD      | 36,000                     | 34,119                 | 0.02               |
| Shenzhou International Group Holdings Ltd.  | HKD      | 20,100                     | 507,557                | 0.24               |
| Shimao Group Holdings Ltd.  | HKD      | 30,500                     | 74,779                 | 0.04               |
| Silergy Corp.   | TWD      | 1,000                      | 136,025                | 0.06               |
| Sino Biopharmaceutical Ltd.   | HKD      | 254,000                    | 249,230                | 0.12               |
| Sunac China Holdings Ltd.   | HKD      | 62,000                     | 212,765                | 0.10               |
| Sunny Optical Technology Group Co. Ltd.   | HKD      | 17,300                     | 546,678                | 0.26               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Cayman Islands (continued)</i>   |          |                            |                        |                    |
| TAL Education Group, ADR  | USD      | 2,457                      | 61,990                 | 0.03               |
| Tencent Holdings Ltd.   | HKD      | 134,400                    | 10,107,020             | 4.82               |
| Tianneng Power International Ltd.   | HKD      | 76,000                     | 132,900                | 0.06               |
| Tingyi Cayman Islands Holding Corp.   | HKD      | 136,000                    | 271,445                | 0.13               |
| Tongcheng-Elong Holdings Ltd., Reg. S   | HKD      | 24,000                     | 60,078                 | 0.03               |
| Topsports International Holdings Ltd., Reg. S   | HKD      | 38,000                     | 62,242                 | 0.03               |
| Trip.com Group Ltd., ADR  | USD      | 12,382                     | 439,066                | 0.21               |
| Uni-President China Holdings Ltd.   | HKD      | 71,000                     | 78,352                 | 0.04               |
| Vipshop Holdings Ltd., ADR  | USD      | 23,322                     | 468,306                | 0.22               |
| Want Want China Holdings Ltd.   | HKD      | 65,000                     | 46,035                 | 0.02               |
| Wuxi Biologics Cayman, Inc., Reg. S   | HKD      | 79,500                     | 1,456,743              | 0.69               |
| Xiaomi Corp., Reg. S 'B'  | HKD      | 224,000                    | 778,794                | 0.37               |
| Xinyi Solar Holdings Ltd.   | HKD      | 70,000                     | 151,072                | 0.07               |
| Yadea Group Holdings Ltd., Reg. S   | HKD      | 42,000                     | 90,318                 | 0.04               |
| Zai Lab Ltd., ADR   | USD      | 1,711                      | 302,830                | 0.14               |
| Zhongsheng Group Holdings Ltd.  | HKD      | 10,500                     | 87,344                 | 0.04               |
|   |          |                            | 44,666,874             | 21.30              |
| <i>Chile</i>  |          |                            |                        |                    |
| Banco de Credito e Inversiones SA   | CLP      | 1,263                      | 53,775                 | 0.03               |
| Banco Santander Chile, ADR  | USD      | 3,148                      | 62,551                 | 0.03               |
| CAP SA  | CLP      | 11,618                     | 201,050                | 0.10               |
| Cencosud SA   | CLP      | 154,045                    | 309,123                | 0.15               |
| Empresas CMPC SA  | CLP      | 21,307                     | 51,211                 | 0.02               |
| Empresas COPEC SA   | CLP      | 7,386                      | 73,342                 | 0.03               |
| Enel Americas SA, ADR   | USD      | 23,124                     | 166,955                | 0.08               |
| Falabella SA  | CLP      | 23,065                     | 103,552                | 0.05               |
| Sociedad Quimica y Minera de Chile SA, ADR Preference   | USD      | 2,385                      | 112,882                | 0.05               |
|   |          |                            | 1,134,441              | 0.54               |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 1,393,000                  | 484,313                | 0.23               |
| A-Living Smart City Services Co. Ltd., Reg. S 'H'   | HKD      | 13,000                     | 64,700                 | 0.03               |
| Aluminum Corp. of China Ltd. 'H'  | HKD      | 412,000                    | 245,634                | 0.12               |
| Anhui Conch Cement Co. Ltd. 'H'   | HKD      | 22,500                     | 119,369                | 0.06               |
| AviChina Industry & Technology Co. Ltd. 'H'   | HKD      | 272,000                    | 180,029                | 0.09               |
| BAIC Motor Corp. Ltd., Reg. S 'H'   | HKD      | 321,500                    | 119,644                | 0.06               |
| Bank of China Ltd. 'H'  | HKD      | 2,642,000                  | 949,179                | 0.45               |
| Bank of Communications Co. Ltd. 'H'   | HKD      | 605,000                    | 406,665                | 0.19               |
| BYD Co. Ltd. 'H'  | HKD      | 20,000                     | 598,003                | 0.28               |
| CanSino Biologics, Inc., Reg. S 'H'   | HKD      | 1,800                      | 95,634                 | 0.05               |
| China Cinda Asset Management Co. Ltd. 'H'   | HKD      | 969,000                    | 184,670                | 0.09               |



## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| China CITIC Bank Corp. Ltd. 'H'   | HKD      | 240,000                    | 113,729                | 0.05               |
| China Construction Bank Corp. 'H'   | HKD      | 2,532,000                  | 1,992,122              | 0.95               |
| China Everbright Bank Co. Ltd. 'H'  | HKD      | 293,000                    | 119,602                | 0.06               |
| China Galaxy Securities Co. Ltd. 'H'  | HKD      | 214,000                    | 127,587                | 0.06               |
| China Life Insurance Co. Ltd. 'H'   | HKD      | 182,000                    | 360,914                | 0.17               |
| China Longyuan Power Group Corp. Ltd. 'H'   | HKD      | 77,000                     | 132,665                | 0.06               |
| China Merchants Bank Co. Ltd. 'H'   | HKD      | 95,000                     | 810,439                | 0.39               |
| China Minsheng Banking Corp. Ltd. 'H'   | HKD      | 550,220                    | 263,567                | 0.13               |
| China Molybdenum Co. Ltd. 'H'   | HKD      | 57,000                     | 33,837                 | 0.02               |
| China National Building Material Co. Ltd. 'H'   | HKD      | 232,000                    | 272,454                | 0.13               |
| China Oilfield Services Ltd. 'H'  | HKD      | 180,000                    | 161,322                | 0.08               |
| China Pacific Insurance Group Co. Ltd. 'H'  | HKD      | 67,400                     | 212,202                | 0.10               |
| China Petroleum & Chemical Corp. 'H'  | HKD      | 1,158,000                  | 586,020                | 0.28               |
| China Railway Construction Corp. Ltd. 'H'   | HKD      | 124,000                    | 81,913                 | 0.04               |
| China Railway Group Ltd. 'H'  | HKD      | 658,000                    | 343,156                | 0.16               |
| China Railway Signal & Communication Corp. Ltd., Reg. S 'H'   | HKD      | 257,000                    | 94,979                 | 0.05               |
| China Reinsurance Group Corp. 'H'   | HKD      | 704,000                    | 71,616                 | 0.03               |
| China Telecom Corp. Ltd. 'H'  | HKD      | 426,000                    | 159,630                | 0.08               |
| China Vanke Co. Ltd. 'H'  | HKD      | 118,700                    | 371,422                | 0.18               |
| Chongqing Rural Commercial Bank Co. Ltd. 'H'  | HKD      | 275,000                    | 108,713                | 0.05               |
| COSCO SHIPPING Holdings Co. Ltd. 'H'  | HKD      | 199,000                    | 501,225                | 0.24               |
| CRRC Corp. Ltd. 'H'   | HKD      | 44,000                     | 19,434                 | 0.01               |
| Dongfeng Motor Group Co. Ltd. 'H'   | HKD      | 380,000                    | 341,547                | 0.16               |
| Fuyao Glass Industry Group Co. Ltd., Reg. S 'H'   | HKD      | 14,800                     | 104,246                | 0.05               |
| GF Securities Co. Ltd. 'H'  | HKD      | 66,800                     | 86,534                 | 0.04               |
| Great Wall Motor Co. Ltd. 'H'   | HKD      | 75,000                     | 242,407                | 0.12               |
| Guangzhou Automobile Group Co. Ltd. 'H'   | HKD      | 72,000                     | 64,621                 | 0.03               |
| Guangzhou R&F Properties Co. Ltd. 'H'   | HKD      | 44,400                     | 50,656                 | 0.02               |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 35,200                     | 122,835                | 0.06               |
| Haitong Securities Co. Ltd. 'H'   | HKD      | 50,800                     | 44,482                 | 0.02               |
| Hangzhou Tigermed Consulting Co. Ltd., Reg. S 'H'   | HKD      | 2,100                      | 49,215                 | 0.02               |
| Huatai Securities Co. Ltd., Reg. S 'H'  | HKD      | 25,600                     | 37,580                 | 0.02               |
| Industrial & Commercial Bank of China Ltd. 'H'  | HKD      | 1,476,000                  | 866,687                | 0.41               |
| Jiangxi Copper Co. Ltd. 'H'   | HKD      | 130,000                    | 266,165                | 0.13               |
| Legend Holdings Corp., Reg. S 'H'   | HKD      | 92,100                     | 151,329                | 0.07               |
| Metallurgical Corp. of China Ltd. 'H'   | HKD      | 223,000                    | 51,975                 | 0.02               |
| New China Life Insurance Co. Ltd. 'H'   | HKD      | 83,500                     | 284,933                | 0.14               |
| People's Insurance Co. Group of China Ltd. (The) 'H'  | HKD      | 980,000                    | 326,841                | 0.16               |
| PetroChina Co. Ltd. 'H'   | HKD      | 1,174,000                  | 571,440                | 0.27               |
| Pharmaron Beijing Co. Ltd., Reg. S 'H'  | HKD      | 7,100                      | 189,252                | 0.09               |
| PICC Property & Casualty Co. Ltd. 'H'   | HKD      | 118,000                    | 103,324                | 0.05               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 147,500                    | 1,444,449              | 0.69               |
| Postal Savings Bank of China Co. Ltd., Reg. S 'H'   | HKD      | 659,000                    | 443,811                | 0.21               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| Shandong Weigao Group Medical Polymer Co. Ltd. 'H'  | HKD      | 48,000                     | 111,998                | 0.05               |
| Shanghai Electric Group Co. Ltd. 'H'  | HKD      | 2,000                      | 533                    | –                  |
| Shanghai Fosun Pharmaceutical Group Co. Ltd. 'H'  | HKD      | 9,500                      | 76,701                 | 0.04               |
| Shanghai Pharmaceuticals Holding Co. Ltd. 'H'   | HKD      | 120,200                    | 262,507                | 0.12               |
| Sinopec Engineering Group Co. Ltd. 'H'  | HKD      | 158,500                    | 102,662                | 0.05               |
| Sinopharm Group Co. Ltd. 'H'  | HKD      | 108,800                    | 323,632                | 0.15               |
| TravelSky Technology Ltd. 'H'   | HKD      | 26,000                     | 56,112                 | 0.03               |
| Tsingtao Brewery Co. Ltd. 'H'   | HKD      | 28,000                     | 301,422                | 0.14               |
| Weichai Power Co. Ltd. 'H'  | HKD      | 47,000                     | 104,460                | 0.05               |
| WuXi AppTec Co. Ltd., Reg. S 'H'  | HKD      | 8,040                      | 187,700                | 0.09               |
| Zhejiang Expressway Co. Ltd. 'H'  | HKD      | 184,000                    | 163,722                | 0.08               |
| Zhuzhou CRRC Times Electric Co. Ltd. 'H'  | HKD      | 10,400                     | 61,469                 | 0.03               |
| Zijin Mining Group Co. Ltd. 'H'   | HKD      | 270,000                    | 362,974                | 0.17               |
| Zoomlion Heavy Industry Science and Technology Co. Ltd. 'H'   | HKD      | 301,400                    | 315,533                | 0.15               |
| ZTE Corp. 'H'   | HKD      | 22,200                     | 69,323                 | 0.03               |
|   |          |                            | <u>18,731,465</u>      | <u>8.93</u>        |
| <i>Colombia</i>   |          |                            |                        |                    |
| Bancolombia SA, ADR Preference  | USD      | 9,807                      | 282,442                | 0.13               |
| Bancolombia SA  | COP      | 2,639                      | 18,658                 | 0.01               |
| Ecopetrol SA, ADR   | USD      | 2,469                      | 36,097                 | 0.02               |
| Interconexion Electrica SA ESP  | COP      | 13,964                     | 82,834                 | 0.04               |
|   |          |                            | <u>420,031</u>         | <u>0.20</u>        |
| <i>Cyprus</i>   |          |                            |                        |                    |
| TCS Group Holding plc, Reg. S, GDR  | USD      | 2,471                      | 216,212                | 0.10               |
|   |          |                            | <u>216,212</u>         | <u>0.10</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| CEZ A/S   | CZK      | 2,044                      | 60,630                 | 0.03               |
| Komerční banka A/S  | CZK      | 963                        | 33,893                 | 0.02               |
|   |          |                            | <u>94,523</u>          | <u>0.05</u>        |
| <i>Egypt</i>  |          |                            |                        |                    |
| Commercial International Bank Egypt SAE, Reg. S, GDR  | USD      | 19,808                     | 65,069                 | 0.03               |
| Commercial International Bank Egypt SAE   | EGP      | 6,261                      | 20,812                 | 0.01               |
|   |          |                            | <u>85,881</u>          | <u>0.04</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Hellenic Telecommunications Organization SA   | EUR      | 19,362                     | 324,904                | 0.16               |
| JUMBO SA  | EUR      | 3,038                      | 51,123                 | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Greece (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 376,027                | 0.18               |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| BYD Electronic International Co. Ltd.   | HKD      | 13,000                     | 85,374                 | 0.04               |
| China Everbright Environment Group Ltd.   | HKD      | 89,000                     | 50,426                 | 0.02               |
| China Everbright Ltd.   | HKD      | 34,000                     | 40,016                 | 0.02               |
| China Merchants Port Holdings Co. Ltd.  | HKD      | 124,000                    | 181,070                | 0.09               |
| China Mobile Ltd.   | HKD      | 20,500                     | 128,160                | 0.06               |
| China Overseas Land & Investment Ltd.   | HKD      | 93,000                     | 211,248                | 0.10               |
| China Resources Beer Holdings Co. Ltd.  | HKD      | 32,000                     | 287,412                | 0.14               |
| China Resources Pharmaceutical Group Ltd., Reg. S   | HKD      | 122,500                    | 76,347                 | 0.04               |
| China Taiping Insurance Holdings Co. Ltd.   | HKD      | 30,600                     | 50,909                 | 0.02               |
| China Unicom Hong Kong Ltd.   | HKD      | 224,000                    | 122,300                | 0.06               |
| CITIC Ltd.  | HKD      | 133,000                    | 143,347                | 0.07               |
| CNOOC Ltd.  | HKD      | 121,000                    | 137,581                | 0.07               |
| CSPC Pharmaceutical Group Ltd.  | HKD      | 217,680                    | 315,062                | 0.15               |
| Far East Horizon Ltd.   | HKD      | 24,000                     | 25,095                 | 0.01               |
| Fosun International Ltd.  | HKD      | 32,000                     | 46,068                 | 0.02               |
| Guangdong Investment Ltd.   | HKD      | 56,000                     | 80,475                 | 0.04               |
| Hua Hong Semiconductor Ltd., Reg. S   | HKD      | 13,000                     | 71,814                 | 0.03               |
| Lenovo Group Ltd.   | HKD      | 418,000                    | 480,661                | 0.23               |
| Shenzhen Investment Ltd.  | HKD      | 200,000                    | 61,552                 | 0.03               |
| Sinotruk Hong Kong Ltd.   | HKD      | 99,000                     | 212,129                | 0.10               |
| Wharf Holdings Ltd. (The)   | HKD      | 29,000                     | 110,535                | 0.05               |
| Yuexiu Property Co. Ltd.  | HKD      | 171,600                    | 180,751                | 0.09               |
|   |          |                            | 3,098,332              | 1.48               |
| <i>Hungary</i>  |          |                            |                        |                    |
| MOL Hungarian Oil & Gas plc   | HUF      | 4,263                      | 33,960                 | 0.02               |
| OTP Bank Nyrt.  | HUF      | 5,442                      | 293,332                | 0.14               |
| Richter Gedeon Nyrt.  | HUF      | 1,770                      | 47,179                 | 0.02               |
|   |          |                            | 374,471                | 0.18               |
| <i>India</i>  |          |                            |                        |                    |
| ACC Ltd.  | INR      | 9,112                      | 246,991                | 0.12               |
| Adani Enterprises Ltd.  | INR      | 6,422                      | 130,250                | 0.06               |
| Adani Green Energy Ltd.   | INR      | 9,495                      | 143,696                | 0.07               |
| Adani Ports & Special Economic Zone Ltd.  | INR      | 9,433                      | 89,304                 | 0.04               |
| Adani Total Gas Ltd.  | INR      | 6,422                      | 88,113                 | 0.04               |
| Ambuja Cements Ltd.   | INR      | 83,015                     | 380,453                | 0.18               |
| Apollo Hospitals Enterprise Ltd.  | INR      | 5,818                      | 283,335                | 0.13               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>India (continued)</i>  |          |                            |                        |                    |
| Asian Paints Ltd.   | INR      | 12,984                     | 522,766                | 0.25               |
| Astral Ltd.   | INR      | 3,819                      | 102,221                | 0.05               |
| Aurobindo Pharma Ltd.   | INR      | 5,538                      | 71,913                 | 0.03               |
| Axis Bank Ltd.  | INR      | 12,633                     | 127,180                | 0.06               |
| Bajaj Auto Ltd.   | INR      | 803                        | 44,659                 | 0.02               |
| Bajaj Finance Ltd.  | INR      | 952                        | 77,049                 | 0.04               |
| Bajaj Finserv Ltd.  | INR      | 709                        | 115,503                | 0.05               |
| Balkrishna Industries Ltd.  | INR      | 2,544                      | 76,638                 | 0.04               |
| Berger Paints India Ltd.  | INR      | 4,615                      | 49,987                 | 0.02               |
| Bharat Electronics Ltd.   | INR      | 40,651                     | 97,348                 | 0.05               |
| Bharat Forge Ltd.   | INR      | 7,403                      | 75,882                 | 0.04               |
| Bharat Petroleum Corp. Ltd.   | INR      | 15,782                     | 99,389                 | 0.05               |
| Britannia Industries Ltd.   | INR      | 1,016                      | 49,886                 | 0.02               |
| Cipla Ltd.  | INR      | 11,714                     | 153,166                | 0.07               |
| Colgate-Palmolive India Ltd.  | INR      | 16,023                     | 363,401                | 0.17               |
| Container Corp. of India Ltd.   | INR      | 5,694                      | 53,497                 | 0.02               |
| Cummins India Ltd.  | INR      | 14,162                     | 171,381                | 0.08               |
| Dabur India Ltd.  | INR      | 9,180                      | 70,242                 | 0.03               |
| Divi's Laboratories Ltd.  | INR      | 3,226                      | 191,323                | 0.09               |
| Dixon Technologies India Ltd., Reg. S   | INR      | 3,749                      | 222,986                | 0.11               |
| DLF Ltd.  | INR      | 17,819                     | 67,388                 | 0.03               |
| Dr Lal PathLabs Ltd., Reg. S  | INR      | 4,834                      | 212,821                | 0.10               |
| Dr Reddy's Laboratories Ltd., ADR   | USD      | 2,217                      | 162,972                | 0.08               |
| Eicher Motors Ltd.  | INR      | 2,542                      | 91,350                 | 0.04               |
| Fortis Healthcare Ltd.  | INR      | 42,729                     | 139,920                | 0.07               |
| GAIL India Ltd.   | INR      | 177,764                    | 357,896                | 0.17               |
| Godrej Consumer Products Ltd.   | INR      | 7,081                      | 82,904                 | 0.04               |
| Grasim Industries Ltd.  | INR      | 20,847                     | 420,348                | 0.20               |
| Havells India Ltd.  | INR      | 5,304                      | 69,945                 | 0.03               |
| HCL Technologies Ltd.   | INR      | 26,535                     | 351,099                | 0.17               |
| Hero MotoCorp Ltd.  | INR      | 8,685                      | 339,151                | 0.16               |
| Hindalco Industries Ltd.  | INR      | 85,655                     | 428,736                | 0.20               |
| Hindustan Petroleum Corp. Ltd.  | INR      | 76,719                     | 302,624                | 0.14               |
| Hindustan Unilever Ltd.   | INR      | 19,950                     | 663,291                | 0.32               |
| Housing Development Finance Corp. Ltd.  | INR      | 28,535                     | 950,239                | 0.45               |
| ICICI Bank Ltd., ADR  | USD      | 57,920                     | 990,432                | 0.47               |
| IndiaMart InterMesh Ltd., Reg. S  | INR      | 1,304                      | 122,666                | 0.06               |
| Indian Oil Corp. Ltd.   | INR      | 240,488                    | 349,101                | 0.17               |
| Indraprastha Gas Ltd.   | INR      | 8,455                      | 63,444                 | 0.03               |
| Info Edge India Ltd.  | INR      | 1,164                      | 76,980                 | 0.04               |
| Infosys Ltd., ADR   | USD      | 82,305                     | 1,744,043              | 0.83               |
| Ipca Laboratories Ltd.  | INR      | 2,052                      | 55,942                 | 0.03               |
| Jindal Steel & Power Ltd.   | INR      | 52,751                     | 282,065                | 0.13               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>India (continued)</i>  |          |                            |                        |                    |
| JSW Steel Ltd.  | INR      | 36,198                     | 333,053                | 0.16               |
| Jubilant Foodworks Ltd.   | INR      | 1,356                      | 56,192                 | 0.03               |
| Laurus Labs Ltd., Reg. S  | INR      | 34,760                     | 322,043                | 0.15               |
| LIC Housing Finance Ltd.  | INR      | 42,319                     | 267,589                | 0.13               |
| Lupin Ltd.  | INR      | 4,307                      | 66,584                 | 0.03               |
| Mahindra & Mahindra Ltd.  | INR      | 19,627                     | 205,353                | 0.10               |
| Marico Ltd.   | INR      | 57,862                     | 413,200                | 0.20               |
| Motherson Sumi Systems Ltd.   | INR      | 23,458                     | 76,405                 | 0.04               |
| MRF Ltd.  | INR      | 36                         | 38,785                 | 0.02               |
| Muthoot Finance Ltd.  | INR      | 2,288                      | 45,608                 | 0.02               |
| Page Industries Ltd.  | INR      | 146                        | 57,987                 | 0.03               |
| Petronet LNG Ltd.   | INR      | 13,929                     | 42,314                 | 0.02               |
| Pidilite Industries Ltd.  | INR      | 2,721                      | 78,850                 | 0.04               |
| Piramal Enterprises Ltd.  | INR      | 1,728                      | 55,754                 | 0.03               |
| Power Finance Corp. Ltd.  | INR      | 143,635                    | 248,893                | 0.12               |
| Power Grid Corp. of India Ltd.  | INR      | 50,820                     | 158,894                | 0.08               |
| REC Ltd.  | INR      | 142,877                    | 285,543                | 0.14               |
| Reliance Industries Ltd., GDR   | USD      | 704                        | 39,846                 | 0.02               |
| Reliance Industries Ltd.  | INR      | 53,056                     | 1,506,561              | 0.72               |
| SBI Cards & Payment Services Ltd.   | INR      | 4,393                      | 57,352                 | 0.03               |
| Shree Cement Ltd.   | INR      | 211                        | 78,077                 | 0.04               |
| Shriram Transport Finance Co. Ltd.  | INR      | 3,163                      | 57,134                 | 0.03               |
| Siemens Ltd.  | INR      | 2,125                      | 57,779                 | 0.03               |
| State Bank of India   | INR      | 43,690                     | 246,399                | 0.12               |
| Sun Pharmaceutical Industries Ltd.  | INR      | 15,451                     | 140,406                | 0.07               |
| Tata Consumer Products Ltd.   | INR      | 6,644                      | 67,432                 | 0.03               |
| Tata Motors Ltd., ADR   | USD      | 21,613                     | 492,344                | 0.23               |
| Tata Steel Ltd.   | INR      | 34,234                     | 537,298                | 0.26               |
| Tech Mahindra Ltd.  | INR      | 37,998                     | 560,001                | 0.27               |
| Titan Co. Ltd.  | INR      | 8,612                      | 200,730                | 0.09               |
| Torrent Pharmaceuticals Ltd.  | INR      | 1,565                      | 61,092                 | 0.03               |
| UltraTech Cement Ltd.   | INR      | 2,804                      | 255,615                | 0.12               |
| UPL Ltd.  | INR      | 8,746                      | 93,290                 | 0.04               |
| Wipro Ltd.  | INR      | 68,138                     | 500,195                | 0.24               |
|   |          |                            | 20,128,514             | 9.60               |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Astra International Tbk. PT   | IDR      | 372,500                    | 126,907                | 0.06               |
| Bank Central Asia Tbk. PT   | IDR      | 74,100                     | 153,949                | 0.07               |
| Bank Mandiri Persero Tbk. PT  | IDR      | 654,500                    | 266,314                | 0.13               |
| Bank Negara Indonesia Persero Tbk. PT   | IDR      | 140,800                    | 44,959                 | 0.02               |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 1,348,500                  | 366,420                | 0.17               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Indonesia (continued)</i>  |          |                            |                        |                    |
| Bukit Asam Tbk. PT  | IDR      | 740,500                    | 102,138                | 0.05               |
| Charoen Pokphand Indonesia Tbk. PT  | IDR      | 140,200                    | 60,431                 | 0.03               |
| Indah Kiat Pulp & Paper Tbk. PT   | IDR      | 46,600                     | 23,943                 | 0.01               |
| Indofood CBP Sukses Makmur Tbk. PT  | IDR      | 23,200                     | 13,040                 | 0.01               |
| Kalbe Farma Tbk. PT   | IDR      | 388,000                    | 37,462                 | 0.02               |
| Perusahaan Gas Negara Tbk. PT   | IDR      | 2,264,100                  | 156,925                | 0.07               |
| Sarana Menara Nusantara Tbk. PT   | IDR      | 683,100                    | 58,417                 | 0.03               |
| Telkom Indonesia Persero Tbk. PT, ADR   | USD      | 18,284                     | 396,214                | 0.19               |
|   |          |                            | <u>1,807,119</u>       | <u>0.86</u>        |
| <i>Kuwait</i>   |          |                            |                        |                    |
| Agility Public Warehousing Co. KSC  | KWD      | 23,322                     | 71,058                 | 0.03               |
| Boubyan Bank KSCP   | KWD      | 27,355                     | 66,458                 | 0.03               |
| Kuwait Finance House KSCP   | KWD      | 30,589                     | 77,056                 | 0.04               |
| Mobile Telecommunications Co. KSCP  | KWD      | 128,384                    | 250,973                | 0.12               |
| National Bank of Kuwait SAKP  | KWD      | 116,316                    | 327,754                | 0.16               |
|   |          |                            | <u>793,299</u>         | <u>0.38</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Allegro.eu SA, Reg. S   | PLN      | 8,695                      | 149,873                | 0.07               |
|   |          |                            | <u>149,873</u>         | <u>0.07</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| Astro Malaysia Holdings Bhd.  | MYR      | 97,100                     | 26,897                 | 0.01               |
| Axiata Group Bhd.   | MYR      | 66,700                     | 60,089                 | 0.03               |
| Bursa Malaysia Bhd.   | MYR      | 62,900                     | 120,149                | 0.06               |
| Genting Malaysia Bhd.   | MYR      | 37,600                     | 25,088                 | 0.01               |
| Hartalega Holdings Bhd.   | MYR      | 41,700                     | 73,828                 | 0.03               |
| Hong Leong Bank Bhd.  | MYR      | 20,100                     | 90,635                 | 0.04               |
| Hong Leong Financial Group Bhd.   | MYR      | 12,400                     | 53,166                 | 0.03               |
| IHH Healthcare Bhd.   | MYR      | 46,700                     | 61,532                 | 0.03               |
| Kossan Rubber Industries  | MYR      | 55,600                     | 43,125                 | 0.02               |
| Kuala Lumpur Kepong Bhd.  | MYR      | 4,400                      | 21,579                 | 0.01               |
| Malayan Banking Bhd.  | MYR      | 103,542                    | 202,270                | 0.10               |
| Nestle Malaysia Bhd.  | MYR      | 1,700                      | 54,585                 | 0.03               |
| Petronas Chemicals Group Bhd.   | MYR      | 58,200                     | 112,993                | 0.05               |
| Petronas Gas Bhd.   | MYR      | 32,200                     | 120,222                | 0.06               |
| PPB Group Bhd.  | MYR      | 10,900                     | 48,048                 | 0.02               |
| Press Metal Aluminium Holdings Bhd.   | MYR      | 48,400                     | 55,727                 | 0.03               |
| Public Bank Bhd.  | MYR      | 353,700                    | 350,164                | 0.17               |
| RHB Bank Bhd.   | MYR      | 198,300                    | 257,936                | 0.12               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Malaysia (continued)</i>   |          |                            |                        |                    |
| Sime Darby Bhd.   | MYR      | 157,000                    | 82,442                 | 0.04               |
| Sime Darby Plantation Bhd.  | MYR      | 39,504                     | 37,872                 | 0.02               |
| Supermax Corp. Bhd.   | MYR      | 101,693                    | 80,835                 | 0.04               |
| Telekom Malaysia Bhd.   | MYR      | 156,000                    | 228,091                | 0.11               |
| Tenaga Nasional Bhd.  | MYR      | 39,600                     | 93,384                 | 0.04               |
| Top Glove Corp. Bhd.  | MYR      | 239,400                    | 240,467                | 0.11               |
|   |          |                            | 2,541,124              | 1.21               |
| <i>Mexico</i>   |          |                            |                        |                    |
| Alfa SAB de CV 'A'  | MXN      | 23,500                     | 17,657                 | 0.01               |
| America Movil SAB de CV, ADR 'L'  | USD      | 41,645                     | 624,675                | 0.30               |
| Arca Continental SAB de CV  | MXN      | 53,900                     | 312,997                | 0.15               |
| Cemex SAB de CV, ADR  | USD      | 69,216                     | 581,414                | 0.28               |
| Coca-Cola Femsa SAB de CV, ADR  | USD      | 986                        | 52,189                 | 0.02               |
| Gruma SAB de CV 'B'   | MXN      | 25,585                     | 286,311                | 0.14               |
| Grupo Aeroportuario del Sureste SAB de CV, ADR  | USD      | 505                        | 93,374                 | 0.04               |
| Grupo Bimbo SAB de CV   | MXN      | 111,300                    | 245,346                | 0.12               |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 47,800                     | 309,120                | 0.15               |
| Grupo Financiero Inbursa SAB de CV 'O'  | MXN      | 136,900                    | 135,590                | 0.06               |
| Grupo Mexico SAB de CV 'B'  | MXN      | 132,000                    | 621,598                | 0.30               |
| Grupo Televisa SAB, ADR   | USD      | 7,868                      | 112,355                | 0.05               |
| Kimberly-Clark de Mexico SAB de CV 'A'  | MXN      | 26,400                     | 46,898                 | 0.02               |
| Megacable Holdings SAB de CV  | MXN      | 24,600                     | 87,154                 | 0.04               |
| Orbia Advance Corp. SAB de CV   | MXN      | 103,300                    | 270,514                | 0.13               |
| Wal-Mart de Mexico SAB de CV  | MXN      | 104,600                    | 341,846                | 0.16               |
|   |          |                            | 4,139,038              | 1.97               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| X5 Retail Group NV, Reg. S, GDR   | USD      | 1,884                      | 66,053                 | 0.03               |
| Yandex NV 'A'   | RUB      | 897                        | 63,652                 | 0.03               |
|   |          |                            | 129,705                | 0.06               |
| <i>Peru</i>   |          |                            |                        |                    |
| Cia de Minas Buenaventura SAA, ADR  | USD      | 2,408                      | 21,792                 | 0.01               |
|   |          |                            | 21,792                 | 0.01               |
| <i>Philippines</i>  |          |                            |                        |                    |
| Ayala Corp.   | PHP      | 3,440                      | 56,376                 | 0.03               |
| Bank of the Philippine Islands  | PHP      | 33,530                     | 60,926                 | 0.03               |
| BDO Unibank, Inc.   | PHP      | 37,370                     | 86,660                 | 0.04               |
| Globe Telecom, Inc.   | PHP      | 2,410                      | 90,841                 | 0.04               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Philippines (continued)</i>  |          |                            |                        |                    |
| International Container Terminal Services, Inc.   | PHP      | 36,320                     | 121,798                | 0.06               |
| Megaworld Corp.   | PHP      | 564,000                    | 37,319                 | 0.02               |
| Metro Pacific Investments Corp.   | PHP      | 640,000                    | 51,001                 | 0.02               |
| PLDT, Inc.  | PHP      | 6,090                      | 161,310                | 0.08               |
| Universal Robina Corp.  | PHP      | 16,410                     | 48,576                 | 0.02               |
|   |          |                            | <u>714,807</u>         | <u>0.34</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| Asseco Poland SA  | PLN      | 1,358                      | 27,520                 | 0.01               |
| Bank Polska Kasa Opieki SA  | PLN      | 4,456                      | 108,854                | 0.05               |
| Cyfrowy Polsat SA   | PLN      | 7,464                      | 58,700                 | 0.03               |
| KGHM Polska Miedz SA  | PLN      | 7,712                      | 380,131                | 0.18               |
| Polski Koncern Naftowy ORLEN SA   | PLN      | 5,211                      | 105,096                | 0.05               |
| Polskie Gornictwo Naftowe i Gazownictwo SA  | PLN      | 185,895                    | 325,792                | 0.16               |
| Powszechna Kasa Oszczednosci Bank Polski SA   | PLN      | 16,631                     | 165,262                | 0.08               |
| Powszechny Zaklad Ubezpieczen SA  | PLN      | 14,659                     | 141,315                | 0.07               |
|   |          |                            | <u>1,312,670</u>       | <u>0.63</u>        |
| <i>Qatar</i>  |          |                            |                        |                    |
| Commercial Bank PSQC (The)  | QAR      | 35,111                     | 50,820                 | 0.03               |
| Industries Qatar QSC  | QAR      | 29,705                     | 108,100                | 0.05               |
| Masraf Al Rayan QSC   | QAR      | 262,705                    | 321,725                | 0.15               |
| Ooredoo QPSC  | QAR      | 60,572                     | 121,360                | 0.06               |
| Qatar Electricity & Water Co. QSC   | QAR      | 8,016                      | 36,679                 | 0.02               |
| Qatar Fuel QSC  | QAR      | 9,260                      | 45,041                 | 0.02               |
| Qatar Gas Transport Co. Ltd.  | QAR      | 102,917                    | 84,798                 | 0.04               |
| Qatar International Islamic Bank QSC  | QAR      | 22,309                     | 57,044                 | 0.03               |
| Qatar Islamic Bank SAQ  | QAR      | 28,102                     | 133,448                | 0.06               |
| Qatar National Bank QPSC  | QAR      | 22,344                     | 110,155                | 0.05               |
|   |          |                            | <u>1,069,170</u>       | <u>0.51</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| Alrosa PJSC   | RUB      | 49,000                     | 90,134                 | 0.04               |
| Gazprom PJSC, ADR   | USD      | 20,719                     | 157,920                | 0.07               |
| Gazprom PJSC  | RUB      | 248,380                    | 956,546                | 0.46               |
| Inter RAO UES PJSC  | RUB      | 457,000                    | 29,308                 | 0.01               |
| LUKOIL PJSC, ADR  | USD      | 13,718                     | 1,270,561              | 0.61               |
| Magnit PJSC   | RUB      | 5,289                      | 384,618                | 0.18               |
| MMC Norilsk Nickel PJSC, ADR  | USD      | 6,218                      | 211,847                | 0.10               |
| Mobile TeleSystems PJSC   | RUB      | 16,900                     | 79,268                 | 0.04               |
| Moscow Exchange MICEX-RTS PJSC  | RUB      | 15,680                     | 36,636                 | 0.02               |



## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Russia (continued)</i>   |          |                            |                        |                    |
| Novatek PJSC, Reg. S, GDR   | USD      | 265                        | 58,115                 | 0.03               |
| Novolipetsk Steel PJSC, Reg. S, GDR   | USD      | 2,093                      | 65,930                 | 0.03               |
| Novolipetsk Steel PJSC  | RUB      | 84,830                     | 266,797                | 0.13               |
| PhosAgro PJSC   | RUB      | 946                        | 61,807                 | 0.03               |
| Rosneft Oil Co. PJSC  | RUB      | 28,500                     | 222,761                | 0.11               |
| Sberbank of Russia PJSC Preference  | RUB      | 80,710                     | 311,057                | 0.15               |
| Sberbank of Russia PJSC   | RUB      | 262,215                    | 1,097,226              | 0.52               |
| Severstal PAO, Reg. S, GDR  | USD      | 3,660                      | 78,690                 | 0.04               |
| Surgutneftegas PJSC, ADR  | USD      | 9,021                      | 44,762                 | 0.02               |
| Surgutneftegas PJSC Preference  | RUB      | 669,888                    | 424,791                | 0.20               |
| Tatneft PJSC, ADR   | USD      | 1,092                      | 47,633                 | 0.02               |
| Tatneft PJSC  | RUB      | 27,819                     | 202,282                | 0.10               |
| VTB Bank PJSC   | RUB      | 46,140,000                 | 30,569                 | 0.01               |
|   |          |                            | <u>6,129,258</u>       | <u>2.92</u>        |
| <i>Saudi Arabia</i>   |          |                            |                        |                    |
| Advanced Petrochemical Co.  | SAR      | 9,699                      | 186,977                | 0.09               |
| Al Rajhi Bank   | SAR      | 29,762                     | 880,861                | 0.42               |
| Alinma Bank   | SAR      | 18,561                     | 104,128                | 0.05               |
| Almarai Co. JSC   | SAR      | 6,144                      | 103,863                | 0.05               |
| Arab National Bank  | SAR      | 10,443                     | 63,208                 | 0.03               |
| Bank AlBilad  | SAR      | 31,502                     | 308,267                | 0.15               |
| Bank Al-Jazira  | SAR      | 69,589                     | 343,269                | 0.16               |
| Banque Saudi Fransi   | SAR      | 11,162                     | 114,287                | 0.05               |
| Etihad Etisalat Co.   | SAR      | 6,930                      | 61,255                 | 0.03               |
| Jarir Marketing Co.   | SAR      | 1,424                      | 80,191                 | 0.04               |
| Mouwasat Medical Services Co.   | SAR      | 1,156                      | 55,544                 | 0.03               |
| Riyad Bank  | SAR      | 25,476                     | 180,011                | 0.08               |
| SABIC Agri-Nutrients Co.  | SAR      | 3,727                      | 118,655                | 0.06               |
| Sahara International Petrochemical Co.  | SAR      | 7,309                      | 59,732                 | 0.03               |
| Saudi Arabian Mining Co.  | SAR      | 10,445                     | 176,014                | 0.08               |
| Saudi Arabian Oil Co., Reg. S   | SAR      | 7,687                      | 71,943                 | 0.03               |
| Saudi Basic Industries Corp.  | SAR      | 21,849                     | 709,580                | 0.34               |
| Saudi Electricity Co.   | SAR      | 15,476                     | 99,614                 | 0.05               |
| Saudi Industrial Investment Group   | SAR      | 19,412                     | 181,159                | 0.09               |
| Saudi Kayan Petrochemical Co.   | SAR      | 81,172                     | 390,883                | 0.19               |
| Saudi National Bank (The)   | SAR      | 53,337                     | 819,169                | 0.39               |
| Saudi Telecom Co.   | SAR      | 14,577                     | 511,501                | 0.24               |
| Yanbu National Petrochemical Co.  | SAR      | 4,131                      | 79,968                 | 0.04               |
|   |          |                            | <u>5,700,079</u>       | <u>2.72</u>        |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>South Africa</i>   |          |                            |                        |                    |
| Absa Group Ltd.   | ZAR      | 12,338                     | 117,273                | 0.06               |
| African Rainbow Minerals Ltd.   | ZAR      | 11,050                     | 197,610                | 0.09               |
| Anglo American Platinum Ltd.  | ZAR      | 939                        | 108,469                | 0.05               |
| Aspen Pharmacare Holdings Ltd.  | ZAR      | 9,409                      | 106,809                | 0.05               |
| Barloworld Ltd.   | ZAR      | 11,065                     | 82,561                 | 0.04               |
| Bidvest Group Ltd. (The)  | ZAR      | 7,108                      | 94,811                 | 0.05               |
| Clicks Group Ltd.   | ZAR      | 4,453                      | 76,621                 | 0.04               |
| Coronation Fund Managers Ltd.   | ZAR      | 16,883                     | 57,346                 | 0.03               |
| FirstRand Ltd.  | ZAR      | 123,954                    | 465,215                | 0.22               |
| Impala Platinum Holdings Ltd.   | ZAR      | 33,383                     | 550,564                | 0.26               |
| Investec Ltd.   | ZAR      | 40,182                     | 153,425                | 0.07               |
| Kumba Iron Ore Ltd.   | ZAR      | 7,368                      | 330,552                | 0.16               |
| Mr Price Group Ltd.   | ZAR      | 4,401                      | 64,887                 | 0.03               |
| MTN Group   | ZAR      | 80,235                     | 580,069                | 0.28               |
| MultiChoice Group   | ZAR      | 37,734                     | 310,091                | 0.15               |
| Naspers Ltd. 'N'  | ZAR      | 10,581                     | 2,221,752              | 1.06               |
| Nedbank Group Ltd.  | ZAR      | 3,874                      | 46,359                 | 0.02               |
| Northam Platinum Ltd.   | ZAR      | 6,229                      | 94,634                 | 0.05               |
| Old Mutual Ltd.   | ZAR      | 115,105                    | 108,827                | 0.05               |
| Sanlam Ltd.   | ZAR      | 33,742                     | 145,023                | 0.07               |
| Sasol Ltd.  | ZAR      | 13,832                     | 211,189                | 0.10               |
| Shoprite Holdings Ltd.  | ZAR      | 32,882                     | 357,957                | 0.17               |
| Sibanye Stillwater Ltd.   | ZAR      | 67,424                     | 281,713                | 0.13               |
| SPAR Group Ltd. (The)   | ZAR      | 3,298                      | 41,781                 | 0.02               |
| Standard Bank Group Ltd.  | ZAR      | 18,049                     | 161,305                | 0.08               |
| Tiger Brands Ltd.   | ZAR      | 3,457                      | 50,601                 | 0.02               |
| Truworths International Ltd.  | ZAR      | 46,143                     | 186,398                | 0.09               |
| Vodacom Group Ltd.  | ZAR      | 42,845                     | 386,389                | 0.18               |
| Woolworths Holdings Ltd.  | ZAR      | 99,356                     | 375,123                | 0.18               |
|   |          |                            | <u>7,965,354</u>       | <u>3.80</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Amorepacific Corp.  | KRW      | 780                        | 174,542                | 0.08               |
| AMOREPACIFIC Group  | KRW      | 354                        | 20,118                 | 0.01               |
| BNK Financial Group, Inc.   | KRW      | 27,718                     | 190,259                | 0.09               |
| Celltrion, Inc.   | KRW      | 618                        | 147,345                | 0.07               |
| Cheil Worldwide, Inc.   | KRW      | 13,569                     | 303,033                | 0.14               |
| CJ CheilJedang Corp.  | KRW      | 832                        | 340,587                | 0.16               |
| CJ Corp.  | KRW      | 766                        | 72,781                 | 0.03               |
| Coway Co. Ltd.  | KRW      | 1,611                      | 112,583                | 0.05               |
| DB HiTek Co. Ltd.   | KRW      | 3,087                      | 171,051                | 0.08               |
| DB Insurance Co. Ltd.   | KRW      | 745                        | 36,253                 | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>South Korea (continued)</i>  |          |                            |                        |                    |
| DGB Financial Group, Inc.   | KRW      | 25,604                     | 211,444                | 0.10               |
| Doosan Bobcat, Inc.   | KRW      | 1,450                      | 61,803                 | 0.03               |
| Doosan Heavy Industries & Construction Co. Ltd.   | KRW      | 3,579                      | 75,797                 | 0.04               |
| E-MART, Inc.  | KRW      | 2,207                      | 313,564                | 0.15               |
| Fila Holdings Corp.   | KRW      | 1,398                      | 72,249                 | 0.03               |
| GS Engineering & Construction Corp.   | KRW      | 8,324                      | 317,098                | 0.15               |
| GS Holdings Corp.   | KRW      | 1,521                      | 62,466                 | 0.03               |
| Hana Financial Group, Inc.  | KRW      | 14,798                     | 605,113                | 0.29               |
| Hankook Tire & Technology Co. Ltd.  | KRW      | 7,052                      | 323,748                | 0.15               |
| Hanon Systems   | KRW      | 3,199                      | 47,013                 | 0.02               |
| Hanwha Solutions Corp.  | KRW      | 2,207                      | 87,308                 | 0.04               |
| HDC Hyundai Development Co-Engineering & Construction 'E'   | KRW      | 3,410                      | 95,382                 | 0.05               |
| HMM Co. Ltd.  | KRW      | 6,042                      | 235,531                | 0.11               |
| Hotel Shilla Co. Ltd.   | KRW      | 772                        | 66,496                 | 0.03               |
| Hyosung TNC Corp.   | KRW      | 298                        | 238,157                | 0.11               |
| Hyundai Engineering & Construction Co. Ltd.   | KRW      | 907                        | 46,955                 | 0.02               |
| Hyundai Glovis Co. Ltd.   | KRW      | 1,096                      | 203,404                | 0.10               |
| Hyundai Heavy Industries Holdings Co. Ltd.  | KRW      | 1,149                      | 72,237                 | 0.03               |
| Hyundai Marine & Fire Insurance Co. Ltd.  | KRW      | 2,461                      | 55,726                 | 0.03               |
| Hyundai Mobis Co. Ltd.  | KRW      | 1,616                      | 419,013                | 0.20               |
| Hyundai Motor Co. Preference  | KRW      | 286                        | 29,333                 | 0.01               |
| Hyundai Motor Co. Preference  | KRW      | 476                        | 48,608                 | 0.02               |
| Hyundai Motor Co.   | KRW      | 3,606                      | 766,893                | 0.37               |
| Hyundai Steel Co.   | KRW      | 1,649                      | 78,632                 | 0.04               |
| Kakao Corp.   | KRW      | 7,591                      | 1,098,728              | 0.52               |
| KB Financial Group, Inc.  | KRW      | 15,525                     | 769,254                | 0.37               |
| Kia Corp.   | KRW      | 10,360                     | 824,274                | 0.39               |
| Korea Aerospace Industries Ltd.   | KRW      | 1,878                      | 54,865                 | 0.03               |
| Korea Investment Holdings Co. Ltd.  | KRW      | 2,716                      | 248,411                | 0.12               |
| Korea Shipbuilding & Offshore Engineering Co. Ltd.  | KRW      | 957                        | 113,873                | 0.05               |
| Korea Zinc Co. Ltd.   | KRW      | 139                        | 53,260                 | 0.03               |
| Korean Air Lines Co. Ltd.   | KRW      | 3,786                      | 105,900                | 0.05               |
| KT Corp., ADR   | USD      | 5,565                      | 77,632                 | 0.04               |
| Kumho Petrochemical Co. Ltd.  | KRW      | 1,487                      | 289,174                | 0.14               |
| LG Chem Ltd. Preference   | KRW      | 91                         | 30,989                 | 0.02               |
| LG Chem Ltd.  | KRW      | 839                        | 633,264                | 0.30               |
| LG Corp.  | KRW      | 1,592                      | 144,901                | 0.07               |
| LG Display Co. Ltd.   | KRW      | 17,545                     | 381,701                | 0.18               |
| LG Electronics, Inc.  | KRW      | 4,553                      | 661,027                | 0.32               |
| LG Household & Health Care Ltd. Preference  | KRW      | 32                         | 21,738                 | 0.01               |
| LG Innotek Co. Ltd.   | KRW      | 260                        | 51,485                 | 0.02               |
| LG Uplus Corp.  | KRW      | 8,236                      | 112,261                | 0.05               |
| Lotte Chemical Corp.  | KRW      | 318                        | 74,124                 | 0.04               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>South Korea (continued)</i>  |          |                            |                        |                    |
| Meritz Securities Co. Ltd.  | KRW      | 17,796                     | 74,825                 | 0.04               |
| Mirae Asset Securities Co. Ltd.   | KRW      | 12,731                     | 106,605                | 0.05               |
| NAVER Corp.   | KRW      | 2,993                      | 1,109,601              | 0.53               |
| NH Investment & Securities Co. Ltd.   | KRW      | 26,712                     | 305,985                | 0.15               |
| POSCO, ADR  | USD      | 8,235                      | 632,201                | 0.30               |
| POSCO   | KRW      | 196                        | 60,567                 | 0.03               |
| Samsung C&T Corp.   | KRW      | 2,058                      | 249,449                | 0.12               |
| Samsung Electro-Mechanics Co. Ltd.  | KRW      | 1,361                      | 213,912                | 0.10               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 19,992                     | 1,308,361              | 0.62               |
| Samsung Electronics Co. Ltd.  | KRW      | 116,029                    | 8,314,647              | 3.96               |
| Samsung Engineering Co. Ltd.  | KRW      | 3,854                      | 81,792                 | 0.04               |
| Samsung Fire & Marine Insurance Co. Ltd.  | KRW      | 538                        | 105,340                | 0.05               |
| Samsung Life Insurance Co. Ltd.   | KRW      | 1,699                      | 120,393                | 0.06               |
| Samsung SDI Co. Ltd.  | KRW      | 616                        | 381,803                | 0.18               |
| Samsung SDS Co. Ltd.  | KRW      | 844                        | 138,649                | 0.07               |
| Samsung Securities Co. Ltd.   | KRW      | 8,703                      | 347,378                | 0.17               |
| Seegene, Inc.   | KRW      | 764                        | 56,105                 | 0.03               |
| Shin Poong Pharmaceutical Co. Ltd.  | KRW      | 554                        | 42,307                 | 0.02               |
| Shinhan Financial Group Co. Ltd.  | KRW      | 10,666                     | 384,531                | 0.18               |
| Shinsegae, Inc.   | KRW      | 234                        | 59,323                 | 0.03               |
| SK Biopharmaceuticals Co. Ltd.  | KRW      | 467                        | 51,007                 | 0.02               |
| SK Hynix, Inc.  | KRW      | 13,265                     | 1,501,831              | 0.72               |
| SK Telecom Co. Ltd., ADR  | USD      | 8,639                      | 271,351                | 0.13               |
| SK, Inc.  | KRW      | 853                        | 213,979                | 0.10               |
| S-Oil Corp.   | KRW      | 1,092                      | 99,392                 | 0.05               |
| Woori Financial Group, Inc.   | KRW      | 9,967                      | 101,338                | 0.05               |
| Yuhan Corp.   | KRW      | 934                        | 52,334                 | 0.03               |
|   |          |                            | 28,234,389             | 13.46              |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Acer, Inc.  | TWD      | 310,000                    | 325,994                | 0.16               |
| ASE Technology Holding Co. Ltd.   | TWD      | 79,000                     | 317,559                | 0.15               |
| Asia Cement Corp.   | TWD      | 38,000                     | 69,147                 | 0.03               |
| Asustek Computer, Inc.  | TWD      | 36,000                     | 480,000                | 0.23               |
| AU Optronics Corp.  | TWD      | 490,000                    | 398,331                | 0.19               |
| Catcher Technology Co. Ltd.   | TWD      | 12,000                     | 78,385                 | 0.04               |
| Cathay Financial Holding Co. Ltd.   | TWD      | 191,924                    | 371,277                | 0.18               |
| Cheng Shin Rubber Industry Co. Ltd.   | TWD      | 31,000                     | 52,014                 | 0.03               |
| Chicony Electronics Co. Ltd.  | TWD      | 33,000                     | 95,225                 | 0.05               |
| China Development Financial Holding Corp.   | TWD      | 309,000                    | 145,836                | 0.07               |
| China Life Insurance Co. Ltd.   | TWD      | 7,340                      | 6,942                  | —                  |
| China Steel Corp.   | TWD      | 287,000                    | 407,903                | 0.19               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Taiwan (continued)</i>   |          |                            |                        |                    |
| Chunghwa Telecom Co. Ltd.   | TWD      | 92,000                     | 376,420                | 0.18               |
| Compal Electronics, Inc.  | TWD      | 428,000                    | 343,322                | 0.16               |
| CTBC Financial Holding Co. Ltd.   | TWD      | 426,000                    | 347,069                | 0.17               |
| Delta Electronics, Inc.   | TWD      | 47,000                     | 511,117                | 0.24               |
| Eclat Textile Co. Ltd.  | TWD      | 4,000                      | 94,177                 | 0.05               |
| Evergreen Marine Corp. Taiwan Ltd.  | TWD      | 117,000                    | 827,241                | 0.39               |
| Far Eastern New Century Corp.   | TWD      | 55,000                     | 63,167                 | 0.03               |
| Far EasTone Telecommunications Co. Ltd.   | TWD      | 39,000                     | 90,423                 | 0.04               |
| Feng TAY Enterprise Co. Ltd.  | TWD      | 6,000                      | 52,651                 | 0.03               |
| First Financial Holding Co. Ltd.  | TWD      | 241,620                    | 196,852                | 0.09               |
| Formosa Chemicals & Fibre Corp.   | TWD      | 71,000                     | 215,835                | 0.10               |
| Formosa Plastics Corp.  | TWD      | 93,000                     | 343,795                | 0.16               |
| Foxconn Technology Co. Ltd.   | TWD      | 16,000                     | 37,728                 | 0.02               |
| Fubon Financial Holding Co. Ltd.  | TWD      | 277,000                    | 734,690                | 0.35               |
| Giant Manufacturing Co. Ltd.  | TWD      | 7,000                      | 80,018                 | 0.04               |
| Gigabyte Technology Co. Ltd.  | TWD      | 59,000                     | 227,636                | 0.11               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 302,702                    | 1,216,783              | 0.58               |
| Innolux Corp.   | TWD      | 586,000                    | 436,411                | 0.21               |
| International Games System Co. Ltd.   | TWD      | 8,000                      | 241,184                | 0.12               |
| Inventec Corp.  | TWD      | 61,000                     | 57,470                 | 0.03               |
| Lite-On Technology Corp.  | TWD      | 154,000                    | 318,363                | 0.15               |
| Makalot Industrial Co. Ltd.   | TWD      | 27,951                     | 274,870                | 0.13               |
| MediaTek, Inc.  | TWD      | 37,000                     | 1,277,488              | 0.61               |
| Micro-Star International Co. Ltd.   | TWD      | 63,000                     | 356,124                | 0.17               |
| Nan Ya Printed Circuit Board Corp.  | TWD      | 4,000                      | 55,917                 | 0.03               |
| Nanya Technology Corp.  | TWD      | 30,000                     | 85,814                 | 0.04               |
| Nien Made Enterprise Co. Ltd.   | TWD      | 3,000                      | 44,522                 | 0.02               |
| Novatek Microelectronics Corp.  | TWD      | 31,000                     | 555,191                | 0.26               |
| Pegatron Corp.  | TWD      | 20,000                     | 49,385                 | 0.02               |
| Phison Electronics Corp.  | TWD      | 3,000                      | 51,682                 | 0.02               |
| Pou Chen Corp.  | TWD      | 42,000                     | 59,241                 | 0.03               |
| Powertech Technology, Inc.  | TWD      | 18,000                     | 69,448                 | 0.03               |
| Qisda Corp.   | TWD      | 158,000                    | 174,658                | 0.08               |
| Quanta Computer, Inc.   | TWD      | 139,000                    | 436,519                | 0.21               |
| Realtek Semiconductor Corp.   | TWD      | 24,000                     | 434,993                | 0.21               |
| Shin Kong Financial Holding Co. Ltd.  | TWD      | 256,000                    | 87,561                 | 0.04               |
| SinoPac Financial Holdings Co. Ltd.   | TWD      | 630,420                    | 311,109                | 0.15               |
| Synnex Technology International Corp.   | TWD      | 23,000                     | 42,017                 | 0.02               |
| Taishin Financial Holding Co. Ltd.  | TWD      | 170,000                    | 93,046                 | 0.04               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 598,000                    | 12,770,211             | 6.09               |
| Unimicron Technology Corp.  | TWD      | 20,000                     | 92,598                 | 0.04               |
| Uni-President Enterprises Corp.   | TWD      | 117,000                    | 307,381                | 0.15               |
| United Microelectronics Corp.   | TWD      | 356,000                    | 678,460                | 0.32               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Taiwan (continued)</i>   |          |                            |                        |                    |
| Vanguard International Semiconductor Corp.  | TWD      | 16,000                     | 67,761                 | 0.03               |
| Wan Hai Lines Ltd.  | TWD      | 14,000                     | 161,292                | 0.08               |
| Winbond Electronics Corp.   | TWD      | 57,000                     | 71,295                 | 0.03               |
| Wistron Corp.   | TWD      | 52,000                     | 57,856                 | 0.03               |
| WPG Holdings Ltd.   | TWD      | 30,000                     | 55,020                 | 0.03               |
| Yang Ming Marine Transport Corp.  | TWD      | 37,000                     | 242,351                | 0.12               |
| Yuanta Financial Holding Co. Ltd.   | TWD      | 285,520                    | 275,144                | 0.13               |
|   |          |                            | 28,799,919             | 13.73              |
| <i>Thailand</i>   |          |                            |                        |                    |
| Bangkok Bank PCL  | THB      | 10,000                     | 35,257                 | 0.02               |
| Bumrungrad Hospital PCL, NVDR   | THB      | 13,200                     | 52,924                 | 0.02               |
| Charoen Pokphand Foods PCL, NVDR  | THB      | 335,600                    | 277,485                | 0.13               |
| Delta Electronics Thailand PCL, NVDR  | THB      | 5,300                      | 95,582                 | 0.05               |
| Home Product Center PCL, NVDR   | THB      | 145,400                    | 65,328                 | 0.03               |
| Indorama Ventures PCL, NVDR   | THB      | 36,300                     | 46,154                 | 0.02               |
| Intouch Holdings PCL, NVDR  | THB      | 25,300                     | 51,310                 | 0.02               |
| Kasikornbank PCL  | THB      | 41,500                     | 153,440                | 0.07               |
| Kiatnakin Phatra Bank PCL, NVDR   | THB      | 127,900                    | 222,478                | 0.11               |
| Krung Thai Bank PCL, NVDR   | THB      | 68,300                     | 22,802                 | 0.01               |
| Krungthai Card PCL, NVDR  | THB      | 138,600                    | 289,741                | 0.14               |
| Land & Houses PCL, NVDR   | THB      | 171,200                    | 42,466                 | 0.02               |
| PTT Exploration & Production PCL, NVDR  | THB      | 95,700                     | 349,357                | 0.17               |
| PTT Global Chemical PCL, NVDR   | THB      | 38,600                     | 71,058                 | 0.03               |
| PTT Oil & Retail Business PCL, NVDR   | THB      | 48,200                     | 45,869                 | 0.02               |
| PTT PCL, NVDR   | THB      | 277,600                    | 339,963                | 0.16               |
| Siam Cement PCL (The), NVDR   | THB      | 18,900                     | 254,752                | 0.12               |
| Siam Commercial Bank PCL (The), NVDR  | THB      | 107,100                    | 327,482                | 0.16               |
| Sri Trang Agro-Industry PCL, NVDR   | THB      | 195,400                    | 246,917                | 0.12               |
| Srisawad Corp. PCL, NVDR  | THB      | 16,400                     | 35,179                 | 0.02               |
| Thai Oil PCL, NVDR  | THB      | 33,700                     | 57,306                 | 0.03               |
| Thai Union Group PCL, NVDR  | THB      | 586,900                    | 362,578                | 0.17               |
| Thanachart Capital PCL, NVDR  | THB      | 79,800                     | 85,900                 | 0.04               |
| Tisco Financial Group PCL, NVDR   | THB      | 84,400                     | 233,055                | 0.11               |
|   |          |                            | 3,764,383              | 1.79               |
| <i>Turkey</i>   |          |                            |                        |                    |
| Akbank TAS  | TRY      | 49,822                     | 30,280                 | 0.01               |
| BIM Birlesik Magazalar A/S  | TRY      | 11,303                     | 80,861                 | 0.04               |
| Eregli Demir ve Celik Fabrikalari TAS   | TRY      | 26,610                     | 55,134                 | 0.03               |
| Ford Otomotiv Sanayi A/S  | TRY      | 16,003                     | 313,521                | 0.15               |
| KOC Holding A/S   | TRY      | 52,514                     | 110,801                | 0.05               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Turkey (continued)</i>   |          |                            |                        |                    |
| Turkcell Iletisim Hizmetleri A/S  | TRY      | 23,282                     | 43,147                 | 0.02               |
| Turkiye Garanti Bankasi A/S   | TRY      | 60,488                     | 57,790                 | 0.03               |
| Turkiye Is Bankasi A/S 'C'  | TRY      | 97,833                     | 57,433                 | 0.03               |
|   |          |                            | <u>748,967</u>         | <u>0.36</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| Abu Dhabi Commercial Bank PJSC  | AED      | 47,651                     | 89,123                 | 0.04               |
| Abu Dhabi Islamic Bank PJSC   | AED      | 79,864                     | 119,150                | 0.06               |
| Abu Dhabi National Oil Co. for Distribution PJSC  | AED      | 58,389                     | 68,830                 | 0.03               |
| Aldar Properties PJSC   | AED      | 384,961                    | 400,351                | 0.19               |
| Dubai Islamic Bank PJSC   | AED      | 34,406                     | 45,148                 | 0.02               |
| Emaar Properties PJSC   | AED      | 66,445                     | 75,252                 | 0.04               |
| Emirates NBD Bank PJSC  | AED      | 61,321                     | 221,201                | 0.11               |
| First Abu Dhabi Bank PJSC   | AED      | 105,746                    | 480,775                | 0.23               |
|   |          |                            | <u>1,499,830</u>       | <u>0.72</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Southern Copper Corp.   | USD      | 2,065                      | 132,821                | 0.06               |
| Yum China Holdings, Inc.  | USD      | 10,299                     | 682,309                | 0.33               |
|   |          |                            | <u>815,130</u>         | <u>0.39</u>        |
| Total Equities  |          |                            | <u>198,384,981</u>     | <u>94.60</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>198,384,981</u>     | <u>94.60</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>India</i>  |          |                            |                        |                    |
| Britannia Industries Ltd. 5.5% 03/06/2024   | INR      | 1,016                      | 396                    | —                  |
|   |          |                            | <u>396</u>             | <u>—</u>           |
| Total Bonds   |          |                            | <u>396</u>             | <u>—</u>           |
| Total Transferable securities and money market instruments dealt in on another regulated market           |          |                            | <u>396</u>             | <u>—</u>           |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments                  |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Greece</i>   |          |                            |                        |                    |
| FF Group*   | EUR      | 2,569                      | –                      | –                  |
|   |          |                            | –                      | –                  |
| Total Equities  |          |                            | –                      | –                  |
| Total Other transferable securities and money market instruments            |          |                            | –                      | –                  |
| Units of authorised UCITS or other collective investment undertakings       |          |                            |                        |                    |
| Collective Investment Schemes - UCITS                                       |          |                            |                        |                    |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Robeco QI Chinese A-share Active Equities - Z EUR†                          | EUR      | 60,194                     | 10,249,918             | 4.89               |
|   |          |                            | 10,249,918             | 4.89               |
| Total Collective Investment Schemes - UCITS                                 |          |                            | 10,249,918             | 4.89               |
| Total Units of authorised UCITS or other collective investment undertakings |          |                            | 10,249,918             | 4.89               |
| <b>Total Investments</b>  |          |                            | <b>208,635,295</b>     | <b>99.49</b>       |
| <b>Cash</b>   |          |                            | <b>1,133,244</b>       | <b>0.54</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(54,183)</b>        | <b>(0.03)</b>      |
| <b>Total net assets</b>   |          |                            | <b>209,714,356</b>     | <b>100.00</b>      |

\* Security is valued at its fair value under the direction of the Board of Directors.

† Related Party Fund.



## Schedule of Investments (continued)

### Robeco QI Emerging Markets Enhanced Index Equities As at 30 June 2021

#### Financial Futures Contracts

| <b>Security Description</b>                                 | <b>Number of<br/>Contracts</b> | <b>Currency</b> | <b>Global<br/>Exposure<br/>USD</b> | <b>Unrealised<br/>Gain/(Loss)<br/>USD</b> | <b>% of Net<br/>Assets</b> |
|---|--------------------------------|-----------------|------------------------------------|---|----------------------------|
| MSCI Emerging Markets Index, 17/09/2021                     | 12                             | USD             | 818,880                            | 4,515                                     | –                          |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                                |                 |                                    | <b>4,515</b>                              | <b>–</b>                   |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                                |                 |                                    | <b>4,515</b>                              | <b>–</b>                   |

## Schedule of Investments (continued)

### Robeco QI Emerging Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| China Resources Gas Group Ltd.  | HKD      | 2,110,000                  | 12,661,331             | 0.45               |
| COSCO SHIPPING Ports Ltd.   | HKD      | 1,906,000                  | 1,487,327              | 0.05               |
| Shenzhen International Holdings Ltd.  | HKD      | 4,576,646                  | 6,329,401              | 0.22               |
| Yuexiu Transport Infrastructure Ltd.  | HKD      | 13,350,000                 | 7,735,792              | 0.27               |
|   |          |                            | <u>28,213,851</u>      | <u>0.99</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Cia de Transmissao de Energia Eletrica Paulista   | BRL      | 5,717,272                  | 28,587,215             | 1.00               |
| Engie Brasil Energia SA   | BRL      | 132,075                    | 1,030,468              | 0.04               |
| Grendene SA   | BRL      | 2,605,200                  | 5,207,441              | 0.18               |
| Telefonica Brasil SA, ADR   | USD      | 4,337,984                  | 36,872,864             | 1.29               |
| Transmissora Alianca de Energia Eletrica SA   | BRL      | 4,024,400                  | 29,594,420             | 1.03               |
|   |          |                            | <u>101,292,408</u>     | <u>3.54</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd., ADR   | USD      | 66,157                     | 15,003,085             | 0.52               |
| Asia Cement China Holdings Corp.  | HKD      | 1,461,000                  | 1,143,839              | 0.04               |
| China Conch Venture Holdings Ltd.   | HKD      | 6,453,500                  | 27,174,031             | 0.95               |
| China Logistics Property Holdings Co. Ltd., Reg. S  | HKD      | 641,000                    | 292,195                | 0.01               |
| Dali Foods Group Co. Ltd., Reg. S   | HKD      | 1,747,000                  | 1,041,561              | 0.04               |
| ENN Energy Holdings Ltd.  | HKD      | 108,200                    | 2,059,267              | 0.07               |
| Haitian International Holdings Ltd.   | HKD      | 4,273,000                  | 14,333,479             | 0.50               |
| Kingboard Holdings Ltd.   | HKD      | 498,000                    | 2,763,870              | 0.10               |
| Lonking Holdings Ltd.   | HKD      | 559,000                    | 180,674                | 0.01               |
| SITC International Holdings Co. Ltd.  | HKD      | 1,632,000                  | 6,819,395              | 0.24               |
| Tencent Holdings Ltd.   | HKD      | 849,200                    | 63,860,724             | 2.23               |
| Uni-President China Holdings Ltd.   | HKD      | 8,829,000                  | 9,743,239              | 0.34               |
| Want Want China Holdings Ltd.   | HKD      | 6,765,000                  | 4,791,169              | 0.17               |
|   |          |                            | <u>149,206,528</u>     | <u>5.22</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| CAP SA  | CLP      | 37,054                     | 641,222                | 0.02               |
|   |          |                            | <u>641,222</u>         | <u>0.02</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 112,561,000                | 39,134,763             | 1.37               |
| Bank of Beijing Co. Ltd. 'A'  | CNY      | 24,391,588                 | 18,383,959             | 0.64               |
| Bank of China Ltd. 'H'  | HKD      | 140,953,000                | 50,639,514             | 1.77               |
| Bank of Communications Co. Ltd. 'H'   | HKD      | 60,860,000                 | 40,908,490             | 1.43               |
| Bank of Jiangsu Co. Ltd. 'A'  | CNY      | 16,528,251                 | 18,161,648             | 0.63               |
| Bank of Shanghai Co. Ltd. 'A'   | CNY      | 15,220,284                 | 19,315,530             | 0.68               |

## Schedule of Investments (continued)

### Robeco QI Emerging Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| Baoshan Iron & Steel Co. Ltd. 'A'   | CNY      | 7,000,183                  | 8,276,996              | 0.29               |
| China Cinda Asset Management Co. Ltd. 'H'   | HKD      | 4,057,000                  | 773,175                | 0.03               |
| China Minsheng Banking Corp. Ltd. 'H'   | HKD      | 52,945,000                 | 25,361,731             | 0.89               |
| China Petroleum & Chemical Corp. 'H'  | HKD      | 85,056,000                 | 43,043,592             | 1.50               |
| China Reinsurance Group Corp. 'H'   | HKD      | 2,761,000                  | 280,870                | 0.01               |
| China South Publishing & Media Group Co. Ltd. 'A'   | CNY      | 10,129,019                 | 13,826,300             | 0.48               |
| China Yangtze Power Co. Ltd. 'A'  | CNY      | 7,053,829                  | 22,532,254             | 0.79               |
| Daqin Railway Co. Ltd. 'A'  | CNY      | 16,594,901                 | 16,899,372             | 0.59               |
| Huaxia Bank Co. Ltd. 'A'  | CNY      | 6,618,761                  | 6,340,702              | 0.22               |
| Industrial & Commercial Bank of China Ltd. 'H'  | HKD      | 40,726,000                 | 23,913,745             | 0.84               |
| Jiangsu Expressway Co. Ltd. 'H'   | HKD      | 15,434,000                 | 17,469,415             | 0.61               |
| Jointown Pharmaceutical Group Co. Ltd. 'A'  | CNY      | 3,468,096                  | 8,249,640              | 0.29               |
| Orient Securities Co. Ltd., Reg. S 'H'  | HKD      | 435,600                    | 315,797                | 0.01               |
| PetroChina Co. Ltd. 'H'   | HKD      | 59,956,000                 | 29,183,371             | 1.02               |
| PICC Property & Casualty Co. Ltd. 'H'   | HKD      | 4,472,000                  | 3,915,811              | 0.14               |
| Shandong Buchang Pharmaceuticals Co. Ltd. 'A'   | CNY      | 619,843                    | 2,157,452              | 0.08               |
| Shanghai Construction Group Co. Ltd. 'A'  | CNY      | 695,500                    | 297,082                | 0.01               |
| Shanghai Pharmaceuticals Holding Co. Ltd. 'H'   | HKD      | 470,000                    | 1,026,443              | 0.04               |
| Shenergy Co. Ltd. 'A'   | CNY      | 3,328,389                  | 3,162,805              | 0.11               |
| Shenzhen Expressway Co. Ltd. 'H'  | HKD      | 396,000                    | 382,444                | 0.01               |
| Shenzhen Mindray Bio-Medical Electronics Co. Ltd. 'A'   | CNY      | 131,302                    | 9,755,012              | 0.34               |
| Sichuan Chuantou Energy Co. Ltd. 'A'  | CNY      | 3,212,503                  | 6,130,228              | 0.21               |
| Sinopec Engineering Group Co. Ltd. 'H'  | HKD      | 4,892,500                  | 3,168,909              | 0.11               |
| Sinopec Shanghai Petrochemical Co. Ltd. 'H'   | HKD      | 28,816,000                 | 6,716,195              | 0.23               |
| Weifu High-Technology Group Co. Ltd. 'A'  | CNY      | 2,441,468                  | 7,870,645              | 0.27               |
| Zhejiang Expressway Co. Ltd. 'H'  | HKD      | 21,513,000                 | 19,142,120             | 0.67               |
| Zhejiang Semir Garment Co. Ltd. 'A'   | CNY      | 801,845                    | 1,482,956              | 0.05               |
| Zoomlion Heavy Industry Science and Technology Co. Ltd. 'H'   | HKD      | 6,708,800                  | 7,023,384              | 0.25               |
|   |          |                            | 475,242,350            | 16.61              |
| <i>Cyprus</i>   |          |                            |                        |                    |
| Globaltrans Investment plc, Reg. S, GDR   | USD      | 613,857                    | 4,401,355              | 0.15               |
|   |          |                            | 4,401,355              | 0.15               |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| CEZ A/S   | CZK      | 462,454                    | 13,717,598             | 0.48               |
|   |          |                            | 13,717,598             | 0.48               |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Beijing Enterprises Holdings Ltd.   | HKD      | 330,500                    | 1,172,476              | 0.04               |
| China Merchants Port Holdings Co. Ltd.  | HKD      | 762,000                    | 1,112,702              | 0.04               |

## Schedule of Investments (continued)

### Robeco QI Emerging Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Hong Kong (continued)</i>  |          |                            |                        |                    |
| China Mobile Ltd.   | HKD      | 2,228,000                  | 13,928,855             | 0.49               |
| CITIC Ltd.  | HKD      | 327,000                    | 352,439                | 0.01               |
| CNOOC Ltd.  | HKD      | 5,821,000                  | 6,618,648              | 0.23               |
| Far East Horizon Ltd.   | HKD      | 7,376,000                  | 7,712,372              | 0.27               |
| Guangdong Investment Ltd.   | HKD      | 17,458,000                 | 25,088,211             | 0.88               |
| Lenovo Group Ltd.   | HKD      | 11,300,000                 | 12,993,941             | 0.46               |
| Shenzhen Investment Ltd.  | HKD      | 12,950,000                 | 3,985,462              | 0.14               |
| Yuexiu Property Co. Ltd.  | HKD      | 3,591,600                  | 3,783,139              | 0.13               |
| Yuexiu Real Estate Investment Trust   | HKD      | 24,048,000                 | 12,386,539             | 0.43               |
|   |          |                            | <u>89,134,784</u>      | <u>3.12</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| Magyar Telekom Telecommunications plc   | HUF      | 4,889,598                  | 7,053,503              | 0.25               |
|   |          |                            | <u>7,053,503</u>       | <u>0.25</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Alkem Laboratories Ltd.   | INR      | 22,965                     | 988,471                | 0.03               |
| Asian Paints Ltd.   | INR      | 387,068                    | 15,584,265             | 0.55               |
| Bajaj Auto Ltd.   | INR      | 181,351                    | 10,085,804             | 0.35               |
| Colgate-Palmolive India Ltd.  | INR      | 255,181                    | 5,787,490              | 0.20               |
| Coromandel International Ltd.   | INR      | 459,497                    | 5,569,230              | 0.20               |
| Exide Industries Ltd.   | INR      | 428,541                    | 1,051,318              | 0.04               |
| Fortis Healthcare Ltd.  | INR      | 171,518                    | 561,650                | 0.02               |
| HCL Technologies Ltd.   | INR      | 1,074,229                  | 14,213,699             | 0.50               |
| Hero MotoCorp Ltd.  | INR      | 76,365                     | 2,982,067              | 0.10               |
| Infosys Ltd., ADR   | USD      | 4,117,998                  | 87,260,378             | 3.05               |
| Marico Ltd.   | INR      | 2,755,667                  | 19,678,569             | 0.69               |
| Mphasis Ltd.  | INR      | 339,338                    | 9,743,242              | 0.34               |
| Oil India Ltd.  | INR      | 1,510,920                  | 3,195,434              | 0.11               |
| Oracle Financial Services Software Ltd.   | INR      | 262,862                    | 12,913,233             | 0.45               |
| Wipro Ltd.  | INR      | 2,821,942                  | 20,715,628             | 0.72               |
|   |          |                            | <u>210,330,478</u>     | <u>7.35</u>        |
| <i>Kuwait</i>   |          |                            |                        |                    |
| Mobile Telecommunications Co. KSCP  | KWD      | 12,221,711                 | 23,891,762             | 0.83               |
|   |          |                            | <u>23,891,762</u>      | <u>0.83</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| Bursa Malaysia Bhd.   | MYR      | 2,708,000                  | 5,172,694              | 0.18               |
| Fraser & Neave Holdings Bhd.  | MYR      | 774,900                    | 4,927,703              | 0.17               |
| Kuala Lumpur Kepong Bhd.  | MYR      | 2,989,779                  | 14,662,628             | 0.51               |

## Schedule of Investments (continued)

### Robeco QI Emerging Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Malaysia (continued)</i>   |          |                            |                        |                    |
| Malayan Banking Bhd.  | MYR      | 22,386,107                 | 43,731,501             | 1.53               |
| Maxis Bhd.  | MYR      | 8,070,400                  | 8,534,037              | 0.30               |
| MISC Bhd.   | MYR      | 11,737,600                 | 19,169,199             | 0.67               |
| Nestle Malaysia Bhd.  | MYR      | 86,300                     | 2,770,996              | 0.10               |
| Petronas Gas Bhd.   | MYR      | 1,555,100                  | 5,806,106              | 0.20               |
| PPB Group Bhd.  | MYR      | 3,006,100                  | 13,251,025             | 0.46               |
| Sime Darby Bhd.   | MYR      | 1,275,700                  | 669,885                | 0.03               |
| Westports Holdings Bhd.   | MYR      | 2,754,800                  | 2,793,619              | 0.10               |
|   |          |                            | <u>121,489,393</u>     | <u>4.25</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Arca Continental SAB de CV  | MXN      | 3,526,500                  | 20,478,337             | 0.72               |
| Gruma SAB de CV 'B'   | MXN      | 791,430                    | 8,856,559              | 0.31               |
| Kimberly-Clark de Mexico SAB de CV 'A'  | MXN      | 13,200,717                 | 23,450,409             | 0.82               |
| Macquarie Mexico Real Estate Management SA de CV, REIT, Reg. S  | MXN      | 7,448,800                  | 9,203,208              | 0.32               |
| Wal-Mart de Mexico SAB de CV  | MXN      | 8,512,900                  | 27,821,220             | 0.97               |
|   |          |                            | <u>89,809,733</u>      | <u>3.14</u>        |
| <i>Pakistan</i>   |          |                            |                        |                    |
| Fauji Fertilizer Co. Ltd.   | PKR      | 9,430,663                  | 6,348,943              | 0.22               |
| Oil & Gas Development Co. Ltd.  | PKR      | 6,096,659                  | 3,676,177              | 0.13               |
|   |          |                            | <u>10,025,120</u>      | <u>0.35</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| Asseco Poland SA  | PLN      | 224,634                    | 4,552,276              | 0.16               |
|   |          |                            | <u>4,552,276</u>       | <u>0.16</u>        |
| <i>Qatar</i>  |          |                            |                        |                    |
| Barwa Real Estate Co.   | QAR      | 2,496,440                  | 2,043,227              | 0.07               |
| Masraf Al Rayan QSC   | QAR      | 7,085,647                  | 8,677,534              | 0.30               |
| Qatar Electricity & Water Co. QSC   | QAR      | 1,391,247                  | 6,365,882              | 0.22               |
| Qatar Gas Transport Co. Ltd.  | QAR      | 4,688,596                  | 3,863,166              | 0.14               |
| Qatar International Islamic Bank QSC  | QAR      | 171,630                    | 438,856                | 0.02               |
| Qatar Islamic Bank SAQ  | QAR      | 424,038                    | 2,013,627              | 0.07               |
| Qatar Navigation QSC  | QAR      | 1,684,940                  | 3,405,976              | 0.12               |
|   |          |                            | <u>26,808,268</u>      | <u>0.94</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| Alrosa PJSC   | RUB      | 1,658,735                  | 3,051,189              | 0.11               |
| Credit Bank of Moscow PJSC  | RUB      | 35,561,300                 | 3,153,865              | 0.11               |
| Detsky Mir PJSC, Reg. S   | RUB      | 950,320                    | 1,966,886              | 0.07               |

## Schedule of Investments (continued)

### Robeco QI Emerging Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Russia (continued)</i>   |          |                            |                        |                    |
| LUKOIL PJSC, ADR  | USD      | 822,636                    | 76,192,546             | 2.66               |
| M.Video PJSC  | RUB      | 53,891                     | 454,417                | 0.02               |
| Magnit PJSC   | RUB      | 114,798                    | 8,348,160              | 0.29               |
| Mobile TeleSystems PJSC   | RUB      | 5,374,302                  | 25,207,530             | 0.88               |
| Moscow Exchange MICEX-RTS PJSC  | RUB      | 3,455,610                  | 8,074,028              | 0.28               |
| Novolipetsk Steel PJSC, Reg. S, GDR   | USD      | 558,324                    | 17,587,206             | 0.62               |
| Novolipetsk Steel PJSC  | RUB      | 3,914,652                  | 12,311,900             | 0.43               |
| PhosAgro PJSC   | RUB      | 9,941                      | 649,500                | 0.02               |
| Rostelecom PJSC   | RUB      | 3,527,879                  | 4,929,119              | 0.17               |
| Sberbank of Russia PJSC Preference  | RUB      | 1,770,800                  | 6,824,684              | 0.24               |
| Severstal PAO, Reg. S, GDR  | USD      | 703,941                    | 15,134,731             | 0.53               |
| Surgutneftegas PJSC Preference  | RUB      | 60,642,682                 | 38,454,867             | 1.34               |
|   |          |                            | <u>222,340,628</u>     | <u>7.77</u>        |
| <i>Saudi Arabia</i>   |          |                            |                        |                    |
| Abdullah Al Othaim Markets Co.  | SAR      | 109,639                    | 3,625,010              | 0.13               |
| Al Hammadi Co. for Development and Investment   | SAR      | 137,992                    | 1,457,040              | 0.05               |
| Al Rajhi Bank   | SAR      | 760,319                    | 22,503,042             | 0.79               |
| Alinma Bank   | SAR      | 1,541,220                  | 8,646,349              | 0.30               |
| Arriyadh Development Co.  | SAR      | 155,262                    | 1,013,442              | 0.04               |
| Jarir Marketing Co.   | SAR      | 669,565                    | 37,705,879             | 1.32               |
| Mouwasat Medical Services Co.   | SAR      | 46,061                     | 2,213,148              | 0.08               |
| National Gas & Industrialization Co.  | SAR      | 52,399                     | 599,381                | 0.02               |
| National Medical Care Co.   | SAR      | 39,534                     | 716,807                | 0.02               |
| Saudi Airlines Catering Co.   | SAR      | 262,822                    | 5,515,169              | 0.19               |
| Saudi Telecom Co.   | SAR      | 790,600                    | 27,741,830             | 0.97               |
| Southern Province Cement Co.  | SAR      | 11,959                     | 278,695                | 0.01               |
| United Electronics Co.  | SAR      | 72,480                     | 2,570,350              | 0.09               |
|   |          |                            | <u>114,586,142</u>     | <u>4.01</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| AECI Ltd.   | ZAR      | 50,314                     | 346,415                | 0.01               |
| Kumba Iron Ore Ltd.   | ZAR      | 29,536                     | 1,325,078              | 0.05               |
| Reunert Ltd.  | ZAR      | 1,137,614                  | 4,040,955              | 0.14               |
| Vodacom Group Ltd.  | ZAR      | 231,998                    | 2,092,227              | 0.07               |
|   |          |                            | <u>7,804,675</u>       | <u>0.27</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| BNK Financial Group, Inc.   | KRW      | 382,697                    | 2,626,868              | 0.09               |
| Cheil Worldwide, Inc.   | KRW      | 45,638                     | 1,019,221              | 0.04               |
| Coway Co. Ltd.  | KRW      | 139,523                    | 9,750,442              | 0.34               |

## Schedule of Investments (continued)

### Robeco QI Emerging Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>South Korea (continued)</i>  |          |                            |                        |                    |
| DGB Financial Group, Inc.   | KRW      | 301,558                    | 2,490,334              | 0.09               |
| GS Home Shopping, Inc.  | KRW      | 32,926                     | 4,528,915              | 0.16               |
| Handsome Co. Ltd.   | KRW      | 53,538                     | 2,041,875              | 0.07               |
| Hankook Tire & Technology Co. Ltd.  | KRW      | 28,561                     | 1,311,196              | 0.05               |
| Hyundai Home Shopping Network Corp.   | KRW      | 61,391                     | 4,928,070              | 0.17               |
| JB Financial Group Co. Ltd.   | KRW      | 59,123                     | 395,326                | 0.01               |
| KB Financial Group, Inc.  | KRW      | 453,073                    | 22,449,472             | 0.78               |
| KEPCO Plant Service & Engineering Co. Ltd.  | KRW      | 77,283                     | 2,940,618              | 0.10               |
| Kia Corp.   | KRW      | 152,296                    | 12,117,144             | 0.42               |
| KT Corp., ADR   | USD      | 1,163,994                  | 16,237,716             | 0.57               |
| LG Electronics, Inc.  | KRW      | 2,455                      | 356,429                | 0.01               |
| Meritz Fire & Marine Insurance Co. Ltd.   | KRW      | 39,547                     | 716,387                | 0.03               |
| Meritz Securities Co. Ltd.  | KRW      | 202,814                    | 852,750                | 0.03               |
| NongShim Co. Ltd.   | KRW      | 65,214                     | 18,154,410             | 0.63               |
| Ottogi Corp.  | KRW      | 3,375                      | 1,630,333              | 0.06               |
| POSCO   | KRW      | 19,340                     | 5,976,398              | 0.21               |
| S-1 Corp.   | KRW      | 112,840                    | 8,206,363              | 0.29               |
| Samsung Card Co. Ltd.   | KRW      | 20,175                     | 614,485                | 0.02               |
| Samsung Electronics Co. Ltd.  | KRW      | 1,259,639                  | 90,265,833             | 3.16               |
| Shinhan Financial Group Co. Ltd.  | KRW      | 565,819                    | 20,398,927             | 0.71               |
| SK Telecom Co. Ltd., ADR  | USD      | 1,101,232                  | 34,589,697             | 1.21               |
| SK Telecom Co. Ltd.   | KRW      | 52,725                     | 14,982,018             | 0.52               |
| Woori Financial Group, Inc.   | KRW      | 191,074                    | 1,942,723              | 0.07               |
|   |          |                            | <u>281,523,950</u>     | <u>9.84</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Asia Cement Corp.   | TWD      | 15,808,419                 | 28,765,791             | 1.01               |
| Asustek Computer, Inc.  | TWD      | 3,414,500                  | 45,526,667             | 1.59               |
| Cheng Shin Rubber Industry Co. Ltd.   | TWD      | 371,000                    | 622,494                | 0.02               |
| Chicony Electronics Co. Ltd.  | TWD      | 9,061,665                  | 26,148,331             | 0.91               |
| China Bills Finance Corp.   | TWD      | 10,574,000                 | 6,148,005              | 0.21               |
| Chong Hong Construction Co. Ltd.  | TWD      | 124,000                    | 352,474                | 0.01               |
| Chunghwa Telecom Co. Ltd.   | TWD      | 11,539,000                 | 47,212,059             | 1.65               |
| Compal Electronics, Inc.  | TWD      | 4,166,000                  | 3,341,771              | 0.12               |
| CTBC Financial Holding Co. Ltd.   | TWD      | 4,249,000                  | 3,461,725              | 0.12               |
| Far EasTone Telecommunications Co. Ltd.   | TWD      | 5,499,000                  | 12,749,588             | 0.45               |
| Farglory Land Development Co. Ltd.  | TWD      | 4,649,000                  | 8,893,376              | 0.31               |
| First Financial Holding Co. Ltd.  | TWD      | 27,101,343                 | 22,079,874             | 0.77               |
| Formosa Taffeta Co. Ltd.  | TWD      | 2,926,000                  | 3,423,512              | 0.12               |
| Fubon Financial Holding Co. Ltd.  | TWD      | 9,717,000                  | 25,772,501             | 0.90               |
| Getac Technology Corp.  | TWD      | 4,502,000                  | 8,886,855              | 0.31               |
| Greatek Electronics, Inc.   | TWD      | 4,839,000                  | 13,685,534             | 0.48               |

## Schedule of Investments (continued)

### Robeco QI Emerging Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Taiwan (continued)</i>   |          |                            |                        |                    |
| Holtek Semiconductor, Inc.  | TWD      | 1,480,000                  | 5,311,799              | 0.19               |
| Hua Nan Financial Holdings Co. Ltd.   | TWD      | 17,346,288                 | 11,486,371             | 0.40               |
| Huaku Development Co. Ltd.  | TWD      | 4,433,000                  | 13,523,733             | 0.47               |
| IBF Financial Holdings Co. Ltd.   | TWD      | 738,000                    | 437,039                | 0.02               |
| Lien Hwa Industrial Holdings Corp.  | TWD      | 1,986,121                  | 3,564,147              | 0.12               |
| Lite-On Technology Corp.  | TWD      | 16,127,000                 | 33,339,262             | 1.17               |
| Mega Financial Holding Co. Ltd.   | TWD      | 7,198,000                  | 8,486,471              | 0.30               |
| Poya International Co. Ltd.   | TWD      | 15,000                     | 292,328                | 0.01               |
| President Chain Store Corp.   | TWD      | 1,458,000                  | 13,762,369             | 0.48               |
| Quanta Computer, Inc.   | TWD      | 1,197,000                  | 3,759,085              | 0.13               |
| Radiant Opto-Electronics Corp.  | TWD      | 2,677,000                  | 11,673,594             | 0.41               |
| Sanyang Motor Co. Ltd.  | TWD      | 304,000                    | 329,504                | 0.01               |
| Sinbon Electronics Co. Ltd.   | TWD      | 1,441,000                  | 14,170,803             | 0.50               |
| SinoPac Financial Holdings Co. Ltd.   | TWD      | 25,351,740                 | 12,510,953             | 0.44               |
| Synnex Technology International Corp.   | TWD      | 11,768,000                 | 21,498,114             | 0.75               |
| System Corp.  | TWD      | 911,000                    | 2,955,743              | 0.10               |
| Taichung Commercial Bank Co. Ltd.   | TWD      | 7,267,242                  | 3,025,572              | 0.11               |
| Taishin Financial Holding Co. Ltd.  | TWD      | 17,262,068                 | 9,448,059              | 0.33               |
| Taiwan Cement Corp.   | TWD      | 2,540,319                  | 4,649,844              | 0.16               |
| Taiwan Cooperative Financial Holding Co. Ltd.   | TWD      | 40,085,344                 | 30,572,043             | 1.07               |
| Taiwan Fertilizer Co. Ltd.  | TWD      | 428,000                    | 904,772                | 0.03               |
| Taiwan Hon Chuan Enterprise Co. Ltd.  | TWD      | 4,930,000                  | 13,606,711             | 0.48               |
| Taiwan Mobile Co. Ltd.  | TWD      | 9,955,300                  | 36,444,705             | 1.27               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 1,374,000                  | 29,341,588             | 1.03               |
| Teco Electric and Machinery Co. Ltd.  | TWD      | 2,515,000                  | 2,996,788              | 0.10               |
| Topco Scientific Co. Ltd.   | TWD      | 855,000                    | 3,835,801              | 0.13               |
| Transcend Information, Inc.   | TWD      | 3,393,000                  | 8,999,289              | 0.31               |
| Uni-President Enterprises Corp.   | TWD      | 4,768,000                  | 12,526,428             | 0.44               |
| United Integrated Services Co. Ltd.   | TWD      | 1,571,200                  | 11,983,131             | 0.42               |
| United Microelectronics Corp.   | TWD      | 21,553,000                 | 41,075,435             | 1.44               |
| WPG Holdings Ltd.   | TWD      | 13,626,120                 | 24,990,390             | 0.87               |
| WT Microelectronics Co. Ltd.  | TWD      | 1,872,500                  | 3,608,910              | 0.13               |
|   |          |                            | 652,181,338            | 22.80              |
| <i>Thailand</i>   |          |                            |                        |                    |
| Advanced Info Service PCL, NVDR   | THB      | 230,800                    | 1,231,414              | 0.04               |
| Chularat Hospital PCL   | THB      | 8,478,700                  | 1,052,893              | 0.04               |
| Com7 PCL, NVDR  | THB      | 1,163,300                  | 2,531,675              | 0.09               |
| Digital Telecommunications Infrastructure Fund 'F'  | THB      | 26,271,885                 | 10,410,388             | 0.36               |
| Kiatnakin Phatra Bank PCL, NVDR   | THB      | 2,473,800                  | 4,303,100              | 0.15               |
| Siam Cement PCL (The), NVDR   | THB      | 111,900                    | 1,508,293              | 0.05               |
| Thai Union Group PCL, NVDR  | THB      | 5,020,900                  | 3,101,835              | 0.11               |



## Schedule of Investments (continued)

### Robeco QI Emerging Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD      | % of Net<br>Assets   |
|---|----------|----------------------------|-----------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                             |                      |
| Equities (continued)  |          |                            |                             |                      |
| <i>Thailand (continued)</i>   |          |                            |                             |                      |
| Thai Vegetable Oil PCL, NVDR  | THB      | 398,900                    | 407,612                     | 0.02                 |
| TTW PCL, NVDR   | THB      | 2,510,700                  | 916,543                     | 0.03                 |
|   |          |                            | <u>25,463,753</u>           | <u>0.89</u>          |
| <i>Turkey</i>   |          |                            |                             |                      |
| Arcelik A/S   | TRY      | 3,120,661                  | 10,704,541                  | 0.37                 |
| BIM Birlesik Magazalar A/S  | TRY      | 2,676,602                  | 19,148,295                  | 0.67                 |
| Enka Insaat ve Sanayi A/S   | TRY      | 2,860,865                  | 3,072,446                   | 0.11                 |
| Eregli Demir ve Celik Fabrikalari TAS   | TRY      | 10,189,309                 | 21,111,662                  | 0.74                 |
| Ford Otomotiv Sanayi A/S  | TRY      | 264,379                    | 5,179,546                   | 0.18                 |
| Tofas Turk Otomobil Fabrikasi A/S   | TRY      | 2,297,753                  | 7,813,021                   | 0.27                 |
| Turkcell Iletisim Hizmetleri A/S  | TRY      | 3,123,007                  | 5,787,673                   | 0.20                 |
|   |          |                            | <u>72,817,184</u>           | <u>2.54</u>          |
| <i>United Arab Emirates</i>   |          |                            |                             |                      |
| Abu Dhabi National Oil Co. for Distribution PJSC  | AED      | 2,687,857                  | 3,168,512                   | 0.11                 |
| Aldar Properties PJSC   | AED      | 563,661                    | 586,196                     | 0.02                 |
| Dubai Islamic Bank PJSC   | AED      | 11,468,481                 | 15,049,230                  | 0.53                 |
| Emirates Telecommunications Group Co. PJSC  | AED      | 2,946,288                  | 17,646,526                  | 0.62                 |
| First Abu Dhabi Bank PJSC   | AED      | 1,142,685                  | 5,195,224                   | 0.18                 |
|   |          |                            | <u>41,645,688</u>           | <u>1.46</u>          |
| <i>United States of America</i>   |          |                            |                             |                      |
| Yum China Holdings, Inc.  | USD      | 953,767                    | 63,187,064                  | 2.21                 |
|   |          |                            | <u>63,187,064</u>           | <u>2.21</u>          |
| Total Equities  |          |                            | <u>2,837,361,051</u>        | <u>99.19</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>2,837,361,051</u>        | <u>99.19</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>2,837,361,051</u></b> | <b><u>99.19</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>(3,175,892)</u></b>   | <b><u>(0.11)</u></b> |
| <b>Cash</b>   |          |                            | <b><u>10,788,464</u></b>    | <b><u>0.38</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>15,575,317</u></b>    | <b><u>0.54</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>2,860,548,940</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco QI Emerging Conservative Equities As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency<br>Purchased   | Amount<br>Purchased | Currency<br>Sold | Amount Sold | Maturity<br>Date | Counterparty | Unrealised<br>Gain/(Loss)<br>USD | % of Net<br>Assets |
|---|---------------------|------------------|-------------|------------------|--------------|----------------------------------|--------------------|
| USD   | 4,476,291           | GBP              | 3,240,079   | 06/07/2021       | Barclays     | 228                              | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                     |                  |             |                  |              | <b>228</b>                       | <b>–</b>           |
| GBP   | 540,100             | USD              | 750,015     | 01/07/2021       | J.P. Morgan  | (3,893)                          | –                  |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |             |                  |              | <b>(3,893)</b>                   | <b>–</b>           |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                     |                  |             |                  |              | <b>(3,665)</b>                   | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco Emerging Markets Smaller Companies Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Kunlun Energy Co. Ltd.  | HKD      | 1,342,000                  | 1,237,304              | 1.57               |
|   |          |                            | <u>1,237,304</u>       | <u>1.57</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Ambipar Participacoes e Empreendimentos S/A   | BRL      | 160,400                    | 1,454,448              | 1.84               |
| Cia Energetica de Minas Gerais, ADR Preference  | USD      | 416,097                    | 990,311                | 1.25               |
| CPFL Energia SA   | BRL      | 118,800                    | 637,107                | 0.80               |
| CSN Mineracao SA  | BRL      | 791,700                    | 1,445,235              | 1.83               |
| Marfrig Global Foods SA   | BRL      | 314,700                    | 1,200,386              | 1.52               |
| Petrobras Distribuidora SA  | BRL      | 192,700                    | 1,024,589              | 1.30               |
| Sul America SA  | BRL      | 106,788                    | 740,175                | 0.94               |
|   |          |                            | <u>7,492,251</u>       | <u>9.48</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Chailease Holding Co. Ltd.  | TWD      | 205,200                    | 1,491,359              | 1.89               |
| China Conch Venture Holdings Ltd.   | HKD      | 186,000                    | 783,198                | 0.99               |
| China Resources Cement Holdings Ltd.  | HKD      | 994,000                    | 944,613                | 1.20               |
| Full Truck Alliance Co. Ltd.  | USD      | 10,448                     | 212,930                | 0.27               |
| Nexteer Automotive Group Ltd.   | HKD      | 712,000                    | 990,181                | 1.25               |
| Pageseguro Digital Ltd. 'A'   | USD      | 26,921                     | 1,505,422              | 1.90               |
| Shimao Group Holdings Ltd.  | HKD      | 331,000                    | 811,533                | 1.03               |
| SITC International Holdings Co. Ltd.  | HKD      | 391,000                    | 1,633,814              | 2.07               |
| Tiangong International Co. Ltd.   | HKD      | 1,422,000                  | 606,092                | 0.77               |
| Vipshop Holdings Ltd., ADR  | USD      | 48,416                     | 972,193                | 1.23               |
| Xinyi Solar Holdings Ltd.   | HKD      | 765,393                    | 1,651,846              | 2.09               |
|   |          |                            | <u>11,603,181</u>      | <u>14.69</u>       |
| <i>China</i>  |          |                            |                        |                    |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 344,000                    | 1,200,435              | 1.52               |
| Shandong Weigao Group Medical Polymer Co. Ltd. 'H'  | HKD      | 532,000                    | 1,241,311              | 1.57               |
| Sinotrans Ltd. 'H'  | HKD      | 3,180,000                  | 1,322,637              | 1.68               |
| Weichai Power Co. Ltd. 'H'  | HKD      | 424,000                    | 942,362                | 1.19               |
| Zhejiang Expressway Co. Ltd. 'H'  | HKD      | 1,432,000                  | 1,274,184              | 1.61               |
|   |          |                            | <u>5,980,929</u>       | <u>7.57</u>        |
| <i>Cyprus</i>   |          |                            |                        |                    |
| TCS Group Holding plc, Reg. S, GDR  | USD      | 22,120                     | 1,935,500              | 2.45               |
|   |          |                            | <u>1,935,500</u>       | <u>2.45</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Services and Holdings SA  | EUR      | 261,457                    | 334,247                | 0.42               |

## Schedule of Investments (continued)

### Robeco Emerging Markets Smaller Companies Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Greece (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 334,247                | 0.42               |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Guangdong Investment Ltd.   | HKD      | 564,000                    | 810,502                | 1.03               |
|   |          |                            | 810,502                | 1.03               |
| <i>Hungary</i>  |          |                            |                        |                    |
| Richter Gedeon Nyrt.  | HUF      | 44,190                     | 1,177,890              | 1.49               |
|   |          |                            | 1,177,890              | 1.49               |
| <i>India</i>  |          |                            |                        |                    |
| Ambuja Cements Ltd.   | INR      | 238,164                    | 1,091,492              | 1.38               |
| Oberoi Realty Ltd.  | INR      | 170,012                    | 1,440,287              | 1.82               |
| Petronet LNG Ltd.   | INR      | 355,458                    | 1,079,812              | 1.37               |
| Shriram Transport Finance Co. Ltd.  | INR      | 88,938                     | 1,606,520              | 2.04               |
| Tech Mahindra Ltd.  | INR      | 115,329                    | 1,699,679              | 2.15               |
|   |          |                            | 6,917,790              | 8.76               |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Negara Indonesia Persero Tbk. PT   | IDR      | 2,518,400                  | 804,151                | 1.02               |
|   |          |                            | 804,151                | 1.02               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Ternium SA, ADR   | USD      | 36,050                     | 1,386,483              | 1.75               |
|   |          |                            | 1,386,483              | 1.75               |
| <i>Mexico</i>   |          |                            |                        |                    |
| Grupo Aeroportuario del Sureste SAB de CV, ADR  | USD      | 8,504                      | 1,572,390              | 1.99               |
|   |          |                            | 1,572,390              | 1.99               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| X5 Retail Group NV, Reg. S, GDR   | USD      | 31,776                     | 1,114,067              | 1.41               |
|   |          |                            | 1,114,067              | 1.41               |
| <i>Philippines</i>  |          |                            |                        |                    |
| Megaworld Corp.   | PHP      | 15,346,900                 | 1,015,476              | 1.29               |
|   |          |                            | 1,015,476              | 1.29               |

## Schedule of Investments (continued)

### Robeco Emerging Markets Smaller Companies Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Portugal</i>   |          |                            |                        |                    |
| Jeronimo Martins SGPS SA  | EUR      | 64,742                     | 1,180,838              | 1.49               |
|   |          |                            | <u>1,180,838</u>       | <u>1.49</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| Mobile TeleSystems PJSC, ADR  | USD      | 98,960                     | 916,370                | 1.16               |
|   |          |                            | <u>916,370</u>         | <u>1.16</u>        |
| <i>Saudi Arabia</i>   |          |                            |                        |                    |
| BinDawood Holding Co.   | SAR      | 22,236                     | 656,930                | 0.83               |
| Jarir Marketing Co.   | SAR      | 19,202                     | 1,081,341              | 1.37               |
| Leejam Sports Co. JSC   | SAR      | 35,301                     | 732,300                | 0.93               |
|   |          |                            | <u>2,470,571</u>       | <u>3.13</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| Transaction Capital Ltd.  | ZAR      | 466,891                    | 1,236,650              | 1.57               |
|   |          |                            | <u>1,236,650</u>       | <u>1.57</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| CJ CheilJedang Corp.  | KRW      | 4,043                      | 1,655,040              | 2.09               |
| Com2uSCorp  | KRW      | 11,151                     | 1,224,862              | 1.55               |
| Coway Co. Ltd.  | KRW      | 24,366                     | 1,702,796              | 2.16               |
| KIWOOM Securities Co. Ltd.  | KRW      | 12,148                     | 1,413,123              | 1.79               |
| NCSOFT Corp.  | KRW      | 1,818                      | 1,323,767              | 1.68               |
|   |          |                            | <u>7,319,588</u>       | <u>9.27</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Chicony Electronics Co. Ltd.  | TWD      | 384,169                    | 1,108,558              | 1.41               |
| E.Sun Financial Holding Co. Ltd.  | TWD      | 1,005,805                  | 949,400                | 1.20               |
| Micro-Star International Co. Ltd.   | TWD      | 256,000                    | 1,447,106              | 1.83               |
| Nanya Technology Corp.  | TWD      | 376,000                    | 1,075,539              | 1.36               |
| Pou Chen Corp.  | TWD      | 993,000                    | 1,400,625              | 1.77               |
| Realtek Semiconductor Corp.   | TWD      | 89,000                     | 1,613,100              | 2.04               |
| Tripod Technology Corp.   | TWD      | 284,000                    | 1,376,043              | 1.74               |
| United Microelectronics Corp.   | TWD      | 851,000                    | 1,621,825              | 2.05               |
| Vanguard International Semiconductor Corp.  | TWD      | 402,000                    | 1,702,503              | 2.16               |
|   |          |                            | <u>12,294,699</u>      | <u>15.56</u>       |
| <i>Thailand</i>   |          |                            |                        |                    |
| PTT Exploration & Production PCL, NVDR  | THB      | 307,200                    | 1,121,448              | 1.42               |
|   |          |                            | <u>1,121,448</u>       | <u>1.42</u>        |

## Schedule of Investments (continued)

### Robeco Emerging Markets Smaller Companies Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD   | % of Net<br>Assets   |
|---|----------|----------------------------|--------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                          |                      |
| Equities (continued)  |          |                            |                          |                      |
| <i>United Arab Emirates</i>   |          |                            |                          |                      |
| Aramex PJSC   | AED      | 932,153                    | 989,722                  | 1.25                 |
| Dubai Islamic Bank PJSC   | AED      | 717,638                    | 941,703                  | 1.19                 |
| Emaar Properties PJSC   | AED      | 801,952                    | 908,245                  | 1.15                 |
|   |          |                            | <u>2,839,670</u>         | <u>3.59</u>          |
| <i>United Kingdom</i>   |          |                            |                          |                      |
| Mondi plc   | ZAR      | 40,251                     | 1,059,923                | 1.34                 |
|   |          |                            | <u>1,059,923</u>         | <u>1.34</u>          |
| <i>United States of America</i>   |          |                            |                          |                      |
| EPAM Systems, Inc.  | USD      | 3,370                      | 1,721,935                | 2.18                 |
|   |          |                            | <u>1,721,935</u>         | <u>2.18</u>          |
| <i>Vietnam</i>  |          |                            |                          |                      |
| Vincom Retail JSC   | VND      | 821,598                    | 1,133,374                | 1.43                 |
| Vinhomes JSC, Reg. S  | VND      | 198,300                    | 1,016,658                | 1.29                 |
|   |          |                            | <u>2,150,032</u>         | <u>2.72</u>          |
| <i>Virgin Islands, British</i>  |          |                            |                          |                      |
| Fix Price Group Ltd., Reg. S, GDR   | USD      | 41,461                     | 362,784                  | 0.46                 |
|   |          |                            | <u>362,784</u>           | <u>0.46</u>          |
| Total Equities  |          |                            | <u>78,056,669</u>        | <u>98.81</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>78,056,669</u>        | <u>98.81</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>78,056,669</u></b> | <b><u>98.81</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>(130,353)</u></b>  | <b><u>(0.16)</u></b> |
| <b>Cash</b>   |          |                            | <b><u>149,562</u></b>    | <b><u>0.19</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>920,389</u></b>    | <b><u>1.16</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>78,996,267</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco QI Global Value Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Fortescue Metals Group Ltd.   | AUD      | 69,981                     | 1,034,018              | 0.61               |
| Rio Tinto Ltd.  | AUD      | 40,529                     | 3,249,257              | 1.93               |
|   |          |                            | <u>4,283,275</u>       | <u>2.54</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Assured Guaranty Ltd.   | USD      | 13,691                     | 548,148                | 0.32               |
| Invesco Ltd.  | USD      | 41,792                     | 941,985                | 0.56               |
| Triton International Ltd.   | USD      | 14,098                     | 622,219                | 0.37               |
|   |          |                            | <u>2,112,352</u>       | <u>1.25</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Cia Energetica de Minas Gerais Preference   | BRL      | 250,979                    | 511,602                | 0.30               |
| Telefonica Brasil SA, ADR   | USD      | 88,934                     | 637,439                | 0.38               |
|   |          |                            | <u>1,149,041</u>       | <u>0.68</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Aecon Group, Inc.   | CAD      | 40,502                     | 496,449                | 0.29               |
| Canadian Tire Corp. Ltd. 'A'  | CAD      | 4,528                      | 604,843                | 0.36               |
| Centerra Gold, Inc.   | CAD      | 46,360                     | 297,070                | 0.18               |
| Linamar Corp.   | CAD      | 12,973                     | 686,858                | 0.41               |
| Magna International, Inc.   | CAD      | 18,171                     | 1,420,147              | 0.84               |
| Russel Metals, Inc.   | CAD      | 36,721                     | 846,946                | 0.50               |
| Transcontinental, Inc. 'A'  | CAD      | 41,570                     | 659,006                | 0.39               |
|   |          |                            | <u>5,011,319</u>       | <u>2.97</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| CK Asset Holdings Ltd.  | HKD      | 10,307                     | 59,987                 | 0.03               |
| CK Hutchison Holdings Ltd.  | HKD      | 185,000                    | 1,215,318              | 0.72               |
| Country Garden Holdings Co. Ltd.  | HKD      | 190,439                    | 179,903                | 0.11               |
| WH Group Ltd., Reg. S   | HKD      | 885,000                    | 670,752                | 0.40               |
|   |          |                            | <u>2,125,960</u>       | <u>1.26</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 2,857,000                  | 837,600                | 0.50               |
| Bank of China Ltd. 'H'  | HKD      | 4,278,000                  | 1,296,009              | 0.77               |
| Bank of Communications Co. Ltd. 'H'   | HKD      | 1,266,000                  | 717,575                | 0.42               |
| China Cinda Asset Management Co. Ltd. 'H'   | HKD      | 2,194,000                  | 352,583                | 0.21               |
| China CITIC Bank Corp. Ltd. 'H'   | HKD      | 1,721,000                  | 687,688                | 0.41               |
| China Construction Bank Corp. 'H'   | HKD      | 1,967,000                  | 1,304,994              | 0.77               |
| China Minsheng Banking Corp. Ltd. 'H'   | HKD      | 989,300                    | 399,608                | 0.24               |
| China Petroleum & Chemical Corp. 'H'  | HKD      | 2,288,000                  | 976,363                | 0.58               |

## Schedule of Investments (continued)

### Robeco QI Global Value Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| China Telecom Corp. Ltd. 'H'  | HKD      | 768,000                    | 242,671                | 0.14               |
| China Vanke Co. Ltd. 'H'  | HKD      | 111,600                    | 294,465                | 0.17               |
| Industrial & Commercial Bank of China Ltd. 'H'  | HKD      | 2,908,000                  | 1,439,866              | 0.85               |
| PetroChina Co. Ltd. 'H'   | HKD      | 2,584,000                  | 1,060,589              | 0.63               |
|   |          |                            | <u>9,610,011</u>       | <u>5.69</u>        |
| <i>Curacao</i>  |          |                            |                        |                    |
| Schlumberger NV   | USD      | 49,039                     | 1,323,669              | 0.78               |
|   |          |                            | <u>1,323,669</u>       | <u>0.78</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Pandora A/S   | DKK      | 9,008                      | 1,021,180              | 0.61               |
|   |          |                            | <u>1,021,180</u>       | <u>0.61</u>        |
| <i>France</i>   |          |                            |                        |                    |
| BNP Paribas SA  | EUR      | 22,484                     | 1,188,729              | 0.70               |
| Eutelsat Communications SA  | EUR      | 69,015                     | 680,074                | 0.40               |
| Orange SA   | EUR      | 99,109                     | 952,933                | 0.57               |
| Publicis Groupe SA  | EUR      | 19,971                     | 1,077,236              | 0.64               |
| Valeo SA  | EUR      | 22,155                     | 562,072                | 0.33               |
|   |          |                            | <u>4,461,044</u>       | <u>2.64</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Daimler AG  | EUR      | 32,230                     | 2,426,919              | 1.44               |
| Telefonica Deutschland Holding AG   | EUR      | 232,605                    | 517,546                | 0.30               |
|   |          |                            | <u>2,944,465</u>       | <u>1.74</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Mobile Ltd.   | HKD      | 80,500                     | 424,373                | 0.25               |
| China Overseas Land & Investment Ltd.   | HKD      | 340,500                    | 652,197                | 0.39               |
| China Unicom Hong Kong Ltd.   | HKD      | 874,000                    | 402,384                | 0.24               |
| CNOOC Ltd.  | HKD      | 711,000                    | 681,700                | 0.40               |
| Lenovo Group Ltd.   | HKD      | 552,000                    | 535,246                | 0.32               |
| PCCW Ltd.   | HKD      | 349,682                    | 154,536                | 0.09               |
| Sino Land Co. Ltd.  | HKD      | 578,000                    | 768,196                | 0.45               |
|   |          |                            | <u>3,618,632</u>       | <u>2.14</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Jazz Pharmaceuticals plc  | USD      | 4,892                      | 732,789                | 0.43               |
| Seagate Technology Holdings plc   | USD      | 13,614                     | 1,009,427              | 0.60               |



## Schedule of Investments (continued)

### Robeco QI Global Value Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Ireland (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 1,742,216              | 1.03               |
| <i>Italy</i>  |          |                            |                        |                    |
| Eni SpA   | EUR      | 53,739                     | 551,899                | 0.33               |
| Telecom Italia SpA  | EUR      | 1,751,236                  | 733,593                | 0.43               |
|   |          |                            | 1,285,492              | 0.76               |
| <i>Japan</i>  |          |                            |                        |                    |
| Brother Industries Ltd.   | JPY      | 23,100                     | 389,086                | 0.23               |
| Canon, Inc.   | JPY      | 60,500                     | 1,155,090              | 0.68               |
| Dai Nippon Printing Co. Ltd.  | JPY      | 5,700                      | 101,725                | 0.06               |
| ENEOS Holdings, Inc.  | JPY      | 204,800                    | 723,365                | 0.43               |
| Honda Motor Co. Ltd.  | JPY      | 17,500                     | 471,992                | 0.28               |
| Iida Group Holdings Co. Ltd.  | JPY      | 20,900                     | 454,130                | 0.27               |
| ITOCHU Corp.  | JPY      | 31,600                     | 768,255                | 0.45               |
| K's Holdings Corp.  | JPY      | 63,600                     | 617,044                | 0.36               |
| Marubeni Corp.  | JPY      | 138,300                    | 1,015,108              | 0.60               |
| Mitsubishi Chemical Holdings Corp.  | JPY      | 59,000                     | 418,441                | 0.25               |
| Mitsubishi Corp.  | JPY      | 69,500                     | 1,598,854              | 0.95               |
| Mitsubishi Gas Chemical Co., Inc.   | JPY      | 44,600                     | 798,322                | 0.47               |
| Mitsubishi Heavy Industries Ltd.  | JPY      | 20,800                     | 516,590                | 0.31               |
| Mitsubishi UFJ Financial Group, Inc.  | JPY      | 77,000                     | 351,061                | 0.21               |
| Mixi, Inc.  | JPY      | 31,400                     | 698,981                | 0.41               |
| Mizuho Financial Group, Inc.  | JPY      | 21,740                     | 262,205                | 0.15               |
| NEC Corp.   | JPY      | 24,900                     | 1,082,090              | 0.64               |
| Nippon Telegraph & Telephone Corp.  | JPY      | 1,600                      | 35,185                 | 0.02               |
| Panasonic Corp.   | JPY      | 100,100                    | 977,629                | 0.58               |
| Resona Holdings, Inc.   | JPY      | 76,000                     | 246,668                | 0.15               |
| Ricoh Co. Ltd.  | JPY      | 72,700                     | 688,762                | 0.41               |
| Sekisui House Ltd.  | JPY      | 22,900                     | 396,417                | 0.23               |
| Subaru Corp.  | JPY      | 26,000                     | 432,895                | 0.26               |
| Sumitomo Chemical Co. Ltd.  | JPY      | 97,900                     | 438,093                | 0.26               |
| Sumitomo Corp.  | JPY      | 68,600                     | 775,524                | 0.46               |
| Sumitomo Mitsui Financial Group, Inc.   | JPY      | 12,100                     | 352,089                | 0.21               |
| Sumitomo Rubber Industries Ltd.   | JPY      | 26,900                     | 313,302                | 0.19               |
| Toyoda Gosei Co. Ltd.   | JPY      | 19,300                     | 401,036                | 0.24               |
| Yamada Holdings Co. Ltd.  | JPY      | 184,400                    | 718,698                | 0.43               |
|   |          |                            | 17,198,637             | 10.19              |
| <i>Jersey</i>   |          |                            |                        |                    |
| Glencore plc  | GBP      | 332,600                    | 1,198,947              | 0.71               |

## Schedule of Investments (continued)

### Robeco QI Global Value Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Jersey (continued)</i>   |          |                            |                        |                    |
| Janus Henderson Group plc   | USD      | 22,486                     | 735,881                | 0.44               |
| WPP plc   | GBP      | 107,630                    | 1,221,430              | 0.72               |
|   |          |                            | <u>3,156,258</u>       | <u>1.87</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Koninklijke Ahold Delhaize NV   | EUR      | 56,659                     | 1,420,441              | 0.84               |
| Koninklijke KPN NV  | EUR      | 101,055                    | 266,179                | 0.16               |
| NN Group NV   | EUR      | 22,478                     | 894,175                | 0.53               |
|   |          |                            | <u>2,580,795</u>       | <u>1.53</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| LUKOIL PJSC, ADR  | USD      | 14,501                     | 1,132,543              | 0.67               |
| Surgutneftegas PJSC Preference  | RUB      | 1,297,000                  | 693,529                | 0.41               |
| Tatneft PJSC, ADR   | USD      | 10,806                     | 397,469                | 0.24               |
|   |          |                            | <u>2,223,541</u>       | <u>1.32</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Hutchison Port Holdings Trust   | USD      | 1,127,600                  | 213,939                | 0.13               |
| Yangzijiang Shipbuilding Holdings Ltd.  | SGD      | 517,300                    | 457,562                | 0.27               |
|   |          |                            | <u>671,501</u>         | <u>0.40</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| MTN Group   | ZAR      | 130,828                    | 797,569                | 0.47               |
|   |          |                            | <u>797,569</u>         | <u>0.47</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| GS Engineering & Construction Corp.   | KRW      | 14,787                     | 475,000                | 0.28               |
| Hana Financial Group, Inc.  | KRW      | 27,347                     | 942,965                | 0.56               |
| KB Financial Group, Inc.  | KRW      | 25,876                     | 1,081,153              | 0.64               |
| Kia Corp.   | KRW      | 10,411                     | 698,484                | 0.41               |
| LG Electronics, Inc.  | KRW      | 6,119                      | 749,125                | 0.44               |
| POSCO, ADR  | USD      | 18,625                     | 1,205,701              | 0.72               |
| Shinhan Financial Group Co. Ltd.  | KRW      | 29,822                     | 906,606                | 0.54               |
| SK Telecom Co. Ltd., ADR  | USD      | 34,140                     | 904,239                | 0.54               |
|   |          |                            | <u>6,963,273</u>       | <u>4.13</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Repsol SA   | EUR      | 32,335                     | 341,264                | 0.20               |
| Telefonica SA   | EUR      | 159,096                    | 626,997                | 0.37               |
|   |          |                            | <u>968,261</u>         | <u>0.57</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Value Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Sweden</i>   |          |                            |                        |                    |
| Telia Co. AB  | SEK      | 170,005                    | 636,639                | 0.38               |
|   |          |                            | <u>636,639</u>         | <u>0.38</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Asustek Computer, Inc.  | TWD      | 89,000                     | 1,000,646              | 0.59               |
| Chicony Electronics Co. Ltd.  | TWD      | 165,000                    | 401,487                | 0.24               |
| Compal Electronics, Inc.  | TWD      | 826,000                    | 558,714                | 0.33               |
| Foxconn Technology Co. Ltd.   | TWD      | 448,000                    | 890,790                | 0.53               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 459,000                    | 1,555,832              | 0.92               |
| Lite-On Technology Corp.  | TWD      | 341,154                    | 594,709                | 0.35               |
| Pegatron Corp.  | TWD      | 357,000                    | 743,342                | 0.44               |
| Quanta Computer, Inc.   | TWD      | 269,000                    | 712,348                | 0.42               |
| United Microelectronics Corp.   | TWD      | 669,000                    | 1,075,109              | 0.64               |
| Wistron Corp.   | TWD      | 647,000                    | 607,013                | 0.36               |
|   |          |                            | <u>8,139,990</u>       | <u>4.82</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| Turkcell Iletisim Hizmetleri A/S  | TRY      | 318,785                    | 498,174                | 0.29               |
| Turkiye Is Bankasi A/S 'C'  | TRY      | 464,502                    | 229,940                | 0.14               |
|   |          |                            | <u>728,114</u>         | <u>0.43</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Aviva plc   | GBP      | 108,888                    | 514,856                | 0.30               |
| J Sainsbury plc   | GBP      | 280,235                    | 887,276                | 0.53               |
| Kingfisher plc  | GBP      | 157,332                    | 668,039                | 0.40               |
| Liberty Global plc 'C'  | USD      | 31,982                     | 729,230                | 0.43               |
| Royal Dutch Shell plc 'A'   | EUR      | 137,808                    | 2,343,287              | 1.39               |
| Royal Mail plc  | GBP      | 147,180                    | 989,949                | 0.59               |
| Vodafone Group plc  | GBP      | 1,281,571                  | 1,811,481              | 1.07               |
|   |          |                            | <u>7,944,118</u>       | <u>4.71</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| ACCO Brands Corp.   | USD      | 39,537                     | 287,718                | 0.17               |
| Allstate Corp. (The)  | USD      | 12,529                     | 1,378,095              | 0.82               |
| Archrock, Inc.  | USD      | 69,014                     | 518,522                | 0.31               |
| Arrow Electronics, Inc.   | USD      | 7,638                      | 733,142                | 0.43               |
| AT&T, Inc.  | USD      | 136,028                    | 3,301,194              | 1.96               |
| Avnet, Inc.   | USD      | 14,714                     | 497,291                | 0.29               |
| Baker Hughes Co.  | USD      | 35,595                     | 686,447                | 0.41               |
| Benchmark Electronics, Inc.   | USD      | 20,048                     | 481,125                | 0.28               |
| Best Buy Co., Inc.  | USD      | 13,551                     | 1,313,849              | 0.78               |

## Schedule of Investments (continued)

### Robeco QI Global Value Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Biogen, Inc.  | USD      | 1,971                      | 575,511                | 0.34               |
| BorgWarner, Inc.  | USD      | 20,664                     | 845,797                | 0.50               |
| Brighthouse Financial, Inc.   | USD      | 21,551                     | 827,585                | 0.49               |
| Bristol-Myers Squibb Co.  | USD      | 56,352                     | 3,175,176              | 1.88               |
| Buckle, Inc. (The)  | USD      | 16,657                     | 698,782                | 0.41               |
| Cardinal Health, Inc.   | USD      | 20,328                     | 978,603                | 0.58               |
| Citigroup, Inc.   | USD      | 32,703                     | 1,951,039              | 1.16               |
| Citizens Financial Group, Inc.  | USD      | 8,439                      | 326,416                | 0.19               |
| Comerica, Inc.  | USD      | 7,123                      | 428,497                | 0.25               |
| CVS Health Corp.  | USD      | 13,566                     | 954,505                | 0.57               |
| DaVita, Inc.  | USD      | 8,792                      | 892,841                | 0.53               |
| Discovery, Inc. 'A'   | USD      | 26,935                     | 696,826                | 0.41               |
| DXC Technology Co.  | USD      | 27,288                     | 896,024                | 0.53               |
| Ethan Allen Interiors, Inc.   | USD      | 28,965                     | 674,116                | 0.40               |
| Ford Motor Co.  | USD      | 145,531                    | 1,823,586              | 1.08               |
| Genesco, Inc.   | USD      | 12,503                     | 671,381                | 0.40               |
| Gilead Sciences, Inc.   | USD      | 46,124                     | 2,678,218              | 1.59               |
| GrafTech International Ltd.   | USD      | 39,005                     | 382,189                | 0.23               |
| H&R Block, Inc.   | USD      | 18,281                     | 361,951                | 0.21               |
| Halliburton Co.   | USD      | 50,882                     | 991,982                | 0.59               |
| Haverty Furniture Cos., Inc.  | USD      | 15,570                     | 561,408                | 0.33               |
| Helmerich & Payne, Inc.   | USD      | 17,876                     | 491,858                | 0.29               |
| Hewlett Packard Enterprise Co.  | USD      | 90,379                     | 1,111,161              | 0.66               |
| Hibbett, Inc.   | USD      | 7,196                      | 543,872                | 0.32               |
| HollyFrontier Corp.   | USD      | 21,964                     | 609,339                | 0.36               |
| HP, Inc.  | USD      | 64,017                     | 1,629,710              | 0.96               |
| Ingles Markets, Inc. 'A'  | USD      | 10,932                     | 537,151                | 0.32               |
| Intel Corp.   | USD      | 66,700                     | 3,157,550              | 1.87               |
| International Business Machines Corp.   | USD      | 27,129                     | 3,353,436              | 1.99               |
| International Paper Co.   | USD      | 18,667                     | 965,068                | 0.57               |
| Interpublic Group of Cos., Inc. (The)   | USD      | 42,718                     | 1,170,341              | 0.69               |
| Juniper Networks, Inc.  | USD      | 36,821                     | 849,190                | 0.50               |
| Kraft Heinz Co. (The)   | USD      | 36,803                     | 1,265,559              | 0.75               |
| Kroger Co. (The)  | USD      | 41,609                     | 1,344,161              | 0.80               |
| Lear Corp.  | USD      | 6,633                      | 980,380                | 0.58               |
| Lincoln National Corp.  | USD      | 16,409                     | 869,501                | 0.51               |
| Lumber Liquidators Holdings, Inc.   | USD      | 25,096                     | 446,518                | 0.26               |
| Lumen Technologies, Inc.  | USD      | 66,911                     | 766,777                | 0.45               |
| ManpowerGroup, Inc.   | USD      | 9,611                      | 963,693                | 0.57               |
| Marathon Oil Corp.  | USD      | 4,258                      | 48,903                 | 0.03               |
| McKesson Corp.  | USD      | 6,269                      | 1,010,948              | 0.60               |
| MetLife, Inc.   | USD      | 22,281                     | 1,124,477              | 0.67               |
| MGIC Investment Corp.   | USD      | 48,671                     | 558,163                | 0.33               |

## Schedule of Investments (continued)

### Robeco QI Global Value Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR    | % of Net<br>Assets   |
|---|----------|----------------------------|---------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                           |                      |
| Equities (continued)  |          |                            |                           |                      |
| <i>United States of America (continued)</i>   |          |                            |                           |                      |
| Molson Coors Beverage Co. 'B'   | USD      | 16,684                     | 755,345                   | 0.45                 |
| NetApp, Inc.  | USD      | 9,772                      | 674,209                   | 0.40                 |
| NETGEAR, Inc.   | USD      | 14,892                     | 481,205                   | 0.28                 |
| Newell Brands, Inc.   | USD      | 39,939                     | 925,141                   | 0.55                 |
| Patterson-UTI Energy, Inc.  | USD      | 113,074                    | 947,766                   | 0.56                 |
| Pfizer, Inc.  | USD      | 67,875                     | 2,241,323                 | 1.33                 |
| Plains GP Holdings LP 'A'   | USD      | 37,380                     | 376,353                   | 0.22                 |
| Prudential Financial, Inc.  | USD      | 11,708                     | 1,011,653                 | 0.60                 |
| Qurate Retail, Inc.   | USD      | 79,003                     | 872,038                   | 0.52                 |
| Radian Group, Inc.  | USD      | 25,918                     | 486,277                   | 0.29                 |
| RMR Group, Inc. (The) 'A'   | USD      | 2,596                      | 84,585                    | 0.05                 |
| Ryder System, Inc.  | USD      | 5,433                      | 340,530                   | 0.20                 |
| Sanmina Corp.   | USD      | 25,824                     | 848,388                   | 0.50                 |
| Smith & Wesson Brands, Inc.   | USD      | 35,245                     | 1,031,286                 | 0.61                 |
| SpartanNash Co.   | USD      | 36,879                     | 600,500                   | 0.36                 |
| Sturm Ruger & Co., Inc.   | USD      | 7,397                      | 561,246                   | 0.33                 |
| Synchrony Financial   | USD      | 29,351                     | 1,200,869                 | 0.71                 |
| Unum Group  | USD      | 30,054                     | 719,735                   | 0.43                 |
| Verizon Communications, Inc.  | USD      | 69,408                     | 3,279,307                 | 1.94                 |
| Virtu Financial, Inc. 'A'   | USD      | 27,937                     | 650,897                   | 0.39                 |
| Vista Outdoor, Inc.   | USD      | 14,940                     | 583,037                   | 0.35                 |
| Western Union Co. (The)   | USD      | 27,801                     | 538,485                   | 0.32                 |
| Whirlpool Corp.   | USD      | 4,205                      | 773,062                   | 0.46                 |
| Xerox Holdings Corp.  | USD      | 30,405                     | 602,254                   | 0.36                 |
|   |          |                            | <u>74,973,063</u>         | <u>44.41</u>         |
| Total Equities  |          |                            | <u>167,670,415</u>        | <u>99.32</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>167,670,415</u>        | <u>99.32</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>167,670,415</u></b> | <b><u>99.32</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>(117,924)</u></b>   | <b><u>(0.07)</u></b> |
| <b>Cash</b>   |          |                            | <b><u>(197,111)</u></b>   | <b><u>(0.12)</u></b> |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>1,470,533</u></b>   | <b><u>0.87</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>168,825,913</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco QI Global Value Equities

As at 30 June 2021

#### Financial Futures Contracts

| <b>Security Description</b>                                 | <b>Number of<br/>Contracts</b> | <b>Currency</b> | <b>Global<br/>Exposure<br/>EUR</b> | <b>Unrealised<br/>Gain/(Loss)<br/>EUR</b> | <b>% of Net<br/>Assets</b> |
|---|--------------------------------|-----------------|------------------------------------|---|----------------------------|
| S&P 500 Emini Index, 17/09/2021                             | 5                              | USD             | 904,060                            | 5,342                                     | –                          |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                                |                 |                                    | <b>5,342</b>                              | <b>–</b>                   |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                                |                 |                                    | <b>5,342</b>                              | <b>–</b>                   |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| ARB Corp. Ltd.  | AUD      | 6,594                      | 180,293                | 0.11               |
| ASX Ltd.  | AUD      | 3,072                      | 151,128                | 0.09               |
| Aurizon Holdings Ltd.   | AUD      | 60,163                     | 141,684                | 0.09               |
| AusNet Services Ltd.  | AUD      | 172,059                    | 190,618                | 0.12               |
| Bapcor Ltd.   | AUD      | 26,105                     | 140,472                | 0.09               |
| BlueScope Steel Ltd.  | AUD      | 15,477                     | 215,162                | 0.13               |
| BWP Trust, REIT   | AUD      | 29,274                     | 78,948                 | 0.05               |
| Charter Hall Group, REIT  | AUD      | 11,665                     | 114,610                | 0.07               |
| Codan Ltd.  | AUD      | 9,452                      | 107,886                | 0.07               |
| Endeavour Group Ltd.  | AUD      | 10,779                     | 42,922                 | 0.03               |
| Fortescue Metals Group Ltd.   | AUD      | 77,803                     | 1,149,594              | 0.71               |
| Metcash Ltd.  | AUD      | 60,596                     | 153,061                | 0.09               |
| Nine Entertainment Co. Holdings Ltd.  | AUD      | 101,202                    | 186,436                | 0.12               |
| Redbubble Ltd.  | AUD      | 36,875                     | 84,273                 | 0.05               |
| Rio Tinto Ltd.  | AUD      | 12,342                     | 989,472                | 0.61               |
| Sandfire Resources Ltd.   | AUD      | 40,822                     | 176,507                | 0.11               |
| Sonic Healthcare Ltd.   | AUD      | 9,622                      | 233,907                | 0.14               |
| Telstra Corp. Ltd.  | AUD      | 112,482                    | 267,743                | 0.17               |
| Wesfarmers Ltd.   | AUD      | 39,136                     | 1,464,236              | 0.91               |
| Woolworths Group Ltd.   | AUD      | 10,779                     | 260,191                | 0.16               |
|   |          |                            | <u>6,329,143</u>       | <u>3.92</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Oesterreichische Post AG  | EUR      | 7,756                      | 347,857                | 0.22               |
|   |          |                            | <u>347,857</u>         | <u>0.22</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Ageas SA  | EUR      | 208                        | 9,734                  | 0.01               |
| bpost SA  | EUR      | 15,120                     | 152,561                | 0.09               |
| Etablissements Franz Colruyt NV   | EUR      | 4,056                      | 191,281                | 0.12               |
| Groupe Bruxelles Lambert SA   | EUR      | 329                        | 31,038                 | 0.02               |
|   |          |                            | <u>384,614</u>         | <u>0.24</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Assured Guaranty Ltd.   | USD      | 8,784                      | 351,686                | 0.22               |
| Bunge Ltd.  | USD      | 3,314                      | 218,390                | 0.13               |
| Invesco Ltd.  | USD      | 10,228                     | 230,538                | 0.14               |
| Jardine Matheson Holdings Ltd.  | USD      | 2,000                      | 107,800                | 0.07               |
| Triton International Ltd.   | USD      | 4,514                      | 199,227                | 0.12               |
| White Mountains Insurance Group Ltd.  | USD      | 126                        | 121,976                | 0.08               |
|   |          |                            | <u>1,229,617</u>       | <u>0.76</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Canada</i>   |          |                            |                        |                    |
| Bank of Montreal  | CAD      | 11,253                     | 973,651                | 0.60               |
| Bank of Nova Scotia (The)   | CAD      | 15,567                     | 854,621                | 0.53               |
| BCE, Inc.   | CAD      | 3,283                      | 136,663                | 0.09               |
| Canadian Imperial Bank of Commerce  | CAD      | 13,096                     | 1,258,411              | 0.78               |
| Celestica, Inc.   | CAD      | 17,663                     | 116,911                | 0.07               |
| CGI, Inc.   | CAD      | 538                        | 41,175                 | 0.03               |
| CI Financial Corp.  | CAD      | 27,244                     | 422,064                | 0.26               |
| Constellation Software, Inc.  | CAD      | 367                        | 469,193                | 0.29               |
| Empire Co. Ltd. 'A'   | CAD      | 9,500                      | 252,945                | 0.16               |
| Great-West Lifeco, Inc.   | CAD      | 1,500                      | 37,610                 | 0.02               |
| Hydro One Ltd., Reg. S  | CAD      | 7,996                      | 163,133                | 0.10               |
| Intact Financial Corp.  | CAD      | 2,133                      | 244,616                | 0.15               |
| Interfor Corp.  | CAD      | 10,183                     | 215,240                | 0.13               |
| Linamar Corp.   | CAD      | 4,074                      | 215,699                | 0.13               |
| Loblaw Cos. Ltd.  | CAD      | 11,526                     | 598,787                | 0.37               |
| Manulife Financial Corp.  | CAD      | 3,637                      | 60,431                 | 0.04               |
| Metro, Inc.   | CAD      | 1,506                      | 60,948                 | 0.04               |
| National Bank of Canada   | CAD      | 6,420                      | 405,573                | 0.25               |
| North West Co., Inc. (The)  | CAD      | 16,431                     | 393,740                | 0.24               |
| Onex Corp.  | CAD      | 4,480                      | 274,596                | 0.17               |
| Royal Bank of Canada  | CAD      | 9,030                      | 772,269                | 0.48               |
| Russel Metals, Inc.   | CAD      | 10,894                     | 251,263                | 0.16               |
| Thomson Reuters Corp.   | CAD      | 4,482                      | 375,804                | 0.23               |
| Toronto-Dominion Bank (The)   | CAD      | 10,063                     | 595,283                | 0.37               |
|   |          |                            | <u>9,190,626</u>       | <u>5.69</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| CK Asset Holdings Ltd.  | HKD      | 4,379                      | 25,486                 | 0.02               |
| CK Hutchison Holdings Ltd.  | HKD      | 51,500                     | 338,318                | 0.21               |
| Herbalife Nutrition Ltd.  | USD      | 4,196                      | 186,572                | 0.11               |
|   |          |                            | <u>550,376</u>         | <u>0.34</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S   | DKK      | 10,582                     | 157,031                | 0.10               |
| Novo Nordisk A/S 'B'  | DKK      | 11,355                     | 802,275                | 0.50               |
| Pandora A/S   | DKK      | 2,735                      | 310,050                | 0.19               |
|   |          |                            | <u>1,269,356</u>       | <u>0.79</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Kesko OYJ 'B'   | EUR      | 10,895                     | 339,379                | 0.21               |
| Metsa Board OYJ   | EUR      | 19,812                     | 171,869                | 0.11               |



## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Finland (continued)</i>  |          |                            |                        |                    |
| Orion OYJ 'B'   | EUR      | 2,415                      | 87,544                 | 0.05               |
|   |          |                            | <u>598,792</u>         | <u>0.37</u>        |
| <i>France</i>   |          |                            |                        |                    |
| CNP Assurances  | EUR      | 7,040                      | 101,024                | 0.06               |
| Eutelsat Communications SA  | EUR      | 8,362                      | 82,399                 | 0.05               |
| Ipsen SA  | EUR      | 2,791                      | 244,827                | 0.15               |
| Orange SA   | EUR      | 31,438                     | 302,276                | 0.19               |
| Publicis Groupe SA  | EUR      | 6,625                      | 357,352                | 0.22               |
| Sanofi  | EUR      | 4,576                      | 404,335                | 0.25               |
| Sartorius Stedim Biotech  | EUR      | 797                        | 317,923                | 0.20               |
| Societe BIC SA  | EUR      | 1,868                      | 109,465                | 0.07               |
| Teleperformance   | EUR      | 1,002                      | 342,985                | 0.21               |
| TotalEnergies SE  | EUR      | 19,954                     | 761,345                | 0.47               |
|   |          |                            | <u>3,023,931</u>       | <u>1.87</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Bayer AG  | EUR      | 5,306                      | 271,720                | 0.17               |
| Daimler AG  | EUR      | 10,351                     | 779,430                | 0.48               |
| Deutsche Telekom AG   | EUR      | 18,553                     | 330,466                | 0.20               |
| HelloFresh SE   | EUR      | 8,121                      | 665,760                | 0.41               |
| Telefonica Deutschland Holding AG   | EUR      | 85,032                     | 189,196                | 0.12               |
| zooplus AG  | EUR      | 1,008                      | 275,386                | 0.17               |
|   |          |                            | <u>2,511,958</u>       | <u>1.55</u>        |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 3,157                      | 205,941                | 0.13               |
|   |          |                            | <u>205,941</u>         | <u>0.13</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Link REIT   | HKD      | 6,686                      | 54,631                 | 0.03               |
| PCCW Ltd.   | HKD      | 214,000                    | 94,574                 | 0.06               |
| Techtronic Industries Co. Ltd.  | HKD      | 25,500                     | 375,459                | 0.23               |
|   |          |                            | <u>524,664</u>         | <u>0.32</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 6,283                      | 1,561,823              | 0.97               |
| James Hardie Industries plc, CDI  | AUD      | 10,518                     | 301,433                | 0.19               |
| Johnson Controls International plc  | USD      | 7,368                      | 426,398                | 0.26               |
| Seagate Technology Holdings plc   | USD      | 14,156                     | 1,049,614              | 0.65               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Ireland (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 3,339,268              | 2.07               |
| <i>Israel</i>   |          |                            |                        |                    |
| Bank Leumi Le-Israel BM   | ILS      | 38,209                     | 244,822                | 0.15               |
| Bezeq The Israeli Telecommunication Corp. Ltd.  | ILS      | 237,315                    | 218,016                | 0.14               |
| Check Point Software Technologies Ltd.  | USD      | 2,718                      | 266,162                | 0.16               |
| Kornit Digital Ltd.   | USD      | 2,344                      | 245,746                | 0.15               |
| Plus500 Ltd.  | GBP      | 5,458                      | 84,879                 | 0.05               |
| Shufersal Ltd.  | ILS      | 9,205                      | 61,791                 | 0.04               |
|   |          |                            | 1,121,416              | 0.69               |
| <i>Italy</i>  |          |                            |                        |                    |
| Anima Holding SpA, Reg. S   | EUR      | 44,091                     | 184,785                | 0.11               |
| De' Longhi SpA  | EUR      | 11,489                     | 422,106                | 0.26               |
| Eni SpA   | EUR      | 45,647                     | 468,795                | 0.29               |
| Snam SpA  | EUR      | 106,915                    | 521,210                | 0.32               |
| Terna SpA   | EUR      | 42,608                     | 267,749                | 0.17               |
| UnipolSai Assicurazioni SpA   | EUR      | 76,612                     | 187,546                | 0.12               |
|   |          |                            | 2,052,191              | 1.27               |
| <i>Japan</i>  |          |                            |                        |                    |
| Adastria Co. Ltd.   | JPY      | 1,100                      | 16,965                 | 0.01               |
| Ajinomoto Co., Inc.   | JPY      | 16,000                     | 350,577                | 0.22               |
| Autobacs Seven Co. Ltd.   | JPY      | 3,400                      | 38,179                 | 0.02               |
| Brother Industries Ltd.   | JPY      | 21,400                     | 360,452                | 0.22               |
| Canon, Inc.   | JPY      | 18,600                     | 355,119                | 0.22               |
| Capcom Co. Ltd.   | JPY      | 8,000                      | 197,534                | 0.12               |
| Credit Saison Co. Ltd.  | JPY      | 20,600                     | 211,911                | 0.13               |
| Daio Paper Corp.  | JPY      | 2,300                      | 32,135                 | 0.02               |
| Dexerials Corp.   | JPY      | 17,300                     | 308,086                | 0.19               |
| Duskin Co. Ltd.   | JPY      | 2,300                      | 44,280                 | 0.03               |
| ENEOS Holdings, Inc.  | JPY      | 89,100                     | 314,706                | 0.20               |
| FP Corp.  | JPY      | 2,400                      | 75,215                 | 0.05               |
| FUJIFILM Holdings Corp.   | JPY      | 2,100                      | 131,450                | 0.08               |
| GMO Payment Gateway, Inc.   | JPY      | 700                        | 76,955                 | 0.05               |
| GungHo Online Entertainment, Inc.   | JPY      | 4,510                      | 75,759                 | 0.05               |
| Hazama Ando Corp.   | JPY      | 10,100                     | 62,769                 | 0.04               |
| Hirose Electric Co. Ltd.  | JPY      | 1,700                      | 209,880                | 0.13               |
| Honda Motor Co. Ltd.  | JPY      | 24,000                     | 647,303                | 0.40               |
| Hoya Corp.  | JPY      | 2,500                      | 279,776                | 0.17               |
| Iida Group Holdings Co. Ltd.  | JPY      | 37,100                     | 806,135                | 0.50               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Japan (continued)</i>  |          |                            |                        |                    |
| Internet Initiative Japan, Inc.   | JPY      | 10,800                     | 283,081                | 0.18               |
| ITOCHU Corp.  | JPY      | 18,500                     | 449,769                | 0.28               |
| Iwatani Corp.   | JPY      | 3,000                      | 151,797                | 0.09               |
| KDDI Corp.  | JPY      | 13,400                     | 352,757                | 0.22               |
| Kenedix Retail REIT Corp.   | JPY      | 59                         | 134,699                | 0.08               |
| Kinden Corp.  | JPY      | 8,000                      | 110,254                | 0.07               |
| Kumagai Gumi Co. Ltd.   | JPY      | 3,300                      | 70,200                 | 0.04               |
| Kurita Water Industries Ltd.  | JPY      | 5,600                      | 226,769                | 0.14               |
| M3, Inc.  | JPY      | 3,500                      | 215,734                | 0.13               |
| Marubeni Corp.  | JPY      | 49,000                     | 359,655                | 0.22               |
| Mitsubishi Chemical Holdings Corp.  | JPY      | 38,800                     | 275,178                | 0.17               |
| Mitsubishi Corp.  | JPY      | 36,700                     | 844,287                | 0.52               |
| Mitsui & Co. Ltd.   | JPY      | 8,800                      | 167,177                | 0.10               |
| Mixi, Inc.  | JPY      | 8,000                      | 178,084                | 0.11               |
| Mizuho Financial Group, Inc.  | JPY      | 35,769                     | 431,408                | 0.27               |
| Nintendo Co. Ltd.   | JPY      | 1,500                      | 736,421                | 0.46               |
| Nippon Television Holdings, Inc.  | JPY      | 12,400                     | 121,246                | 0.08               |
| Nitto Denko Corp.   | JPY      | 4,000                      | 251,932                | 0.16               |
| Nomura Holdings, Inc.   | JPY      | 64,400                     | 277,811                | 0.17               |
| Panasonic Corp.   | JPY      | 40,400                     | 394,568                | 0.24               |
| Resona Holdings, Inc.   | JPY      | 54,300                     | 176,238                | 0.11               |
| Ricoh Co. Ltd.  | JPY      | 27,800                     | 263,378                | 0.16               |
| Rinnai Corp.  | JPY      | 4,300                      | 345,312                | 0.21               |
| Sankyo Co. Ltd.   | JPY      | 3,600                      | 77,594                 | 0.05               |
| Sekisui House Ltd.  | JPY      | 8,400                      | 145,411                | 0.09               |
| Senko Group Holdings Co. Ltd.   | JPY      | 5,800                      | 47,767                 | 0.03               |
| SG Holdings Co. Ltd.  | JPY      | 11,000                     | 243,445                | 0.15               |
| Shimamura Co. Ltd.  | JPY      | 4,400                      | 356,351                | 0.22               |
| SKY Perfect JSAT Holdings, Inc.   | JPY      | 21,900                     | 67,386                 | 0.04               |
| Subaru Corp.  | JPY      | 800                        | 13,320                 | 0.01               |
| Sumitomo Corp.  | JPY      | 27,800                     | 314,279                | 0.20               |
| Sumitomo Mitsui Financial Group, Inc.   | JPY      | 9,600                      | 279,343                | 0.17               |
| Sumitomo Rubber Industries Ltd.   | JPY      | 1,400                      | 16,306                 | 0.01               |
| Sundrug Co. Ltd.  | JPY      | 1,200                      | 32,183                 | 0.02               |
| Teijin Ltd.   | JPY      | 11,500                     | 147,919                | 0.09               |
| Toshiba TEC Corp.   | JPY      | 3,800                      | 131,937                | 0.08               |
| Trend Micro, Inc.   | JPY      | 5,800                      | 256,460                | 0.16               |
| Wacom Co. Ltd.  | JPY      | 25,000                     | 134,095                | 0.08               |
| Yamada Holdings Co. Ltd.  | JPY      | 27,200                     | 106,012                | 0.07               |
| Yamato Holdings Co. Ltd.  | JPY      | 10,700                     | 256,885                | 0.16               |
|   |          |                            | 14,039,634             | 8.69               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Jersey</i>   |          |                            |                        |                    |
| Janus Henderson Group plc   | USD      | 5,222                      | 170,896                | 0.11               |
| Man Group plc   | GBP      | 133,519                    | 279,887                | 0.17               |
|   |          |                            | <u>450,783</u>         | <u>0.28</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Befesa SA, Reg. S   | EUR      | 2,739                      | 177,487                | 0.11               |
| RTL Group SA  | EUR      | 1,779                      | 89,395                 | 0.05               |
| SES SA, FDR   | EUR      | 13,885                     | 89,447                 | 0.06               |
|   |          |                            | <u>356,329</u>         | <u>0.22</u>        |
| <i>Malta</i>  |          |                            |                        |                    |
| Kindred Group plc, SDR  | SEK      | 30,493                     | 403,336                | 0.25               |
|   |          |                            | <u>403,336</u>         | <u>0.25</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Adyen NV, Reg. S  | EUR      | 275                        | 566,638                | 0.35               |
| Koninklijke Ahold Delhaize NV   | EUR      | 48,752                     | 1,222,213              | 0.76               |
| NN Group NV   | EUR      | 7,731                      | 307,539                | 0.19               |
| PostNL NV   | EUR      | 68,815                     | 314,622                | 0.19               |
| Randstad NV   | EUR      | 6,114                      | 394,353                | 0.24               |
| Signify NV, Reg. S  | EUR      | 5,045                      | 269,100                | 0.17               |
|   |          |                            | <u>3,074,465</u>       | <u>1.90</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| Spark New Zealand Ltd.  | NZD      | 92,962                     | 262,918                | 0.16               |
|   |          |                            | <u>262,918</u>         | <u>0.16</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Europpris ASA, Reg. S   | NOK      | 45,270                     | 239,550                | 0.15               |
| Gjensidige Forsikring ASA   | NOK      | 23,354                     | 434,359                | 0.27               |
| Norsk Hydro ASA   | NOK      | 12,368                     | 66,585                 | 0.04               |
| Orkla ASA   | NOK      | 6,798                      | 58,421                 | 0.03               |
|   |          |                            | <u>798,915</u>         | <u>0.49</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| REN - Redes Energeticas Nacionais SGPS SA   | EUR      | 33,287                     | 77,891                 | 0.05               |
|   |          |                            | <u>77,891</u>          | <u>0.05</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Best World International Ltd.   | SGD      | 9,700                      | 8,276                  | 0.01               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Singapore (continued)</i>  |          |                            |                        |                    |
| Hutchison Port Holdings Trust   | USD      | 229,400                    | 43,524                 | 0.03               |
| NetLink NBN Trust, Reg. S   | SGD      | 166,600                    | 99,286                 | 0.06               |
| Sheng Siong Group Ltd.  | SGD      | 258,200                    | 255,918                | 0.16               |
| Singapore Exchange Ltd.   | SGD      | 88,700                     | 622,090                | 0.38               |
|   |          |                            | <u>1,029,094</u>       | <u>0.64</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA  | EUR      | 50,105                     | 261,949                | 0.16               |
| Enagas SA   | EUR      | 6,257                      | 121,918                | 0.08               |
| Endesa SA   | EUR      | 10,131                     | 207,280                | 0.13               |
| Pharma Mar SA   | EUR      | 1,847                      | 140,113                | 0.09               |
| Repsol SA   | EUR      | 25,842                     | 272,737                | 0.17               |
| Telefonica SA   | EUR      | 108,816                    | 428,844                | 0.26               |
|   |          |                            | <u>1,432,841</u>       | <u>0.89</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| HKT Trust & HKT Ltd.  | HKD      | 199,000                    | 228,613                | 0.14               |
|   |          |                            | <u>228,613</u>         | <u>0.14</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Avanza Bank Holding AB  | SEK      | 9,455                      | 248,821                | 0.15               |
| Axfood AB   | SEK      | 10,869                     | 253,667                | 0.16               |
| Boozt AB, Reg. S  | SEK      | 8,189                      | 151,798                | 0.09               |
| Electrolux AB   | SEK      | 8,698                      | 203,514                | 0.13               |
| Epiroc AB 'A'   | SEK      | 17,208                     | 330,858                | 0.20               |
| Holmen AB 'B'   | SEK      | 2,826                      | 107,640                | 0.07               |
| ICA Gruppen AB  | SEK      | 6,156                      | 241,760                | 0.15               |
| Lundin Energy AB  | SEK      | 8,373                      | 249,985                | 0.15               |
| Telia Co. AB  | SEK      | 67,414                     | 252,454                | 0.16               |
|   |          |                            | <u>2,040,497</u>       | <u>1.26</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Adecco Group AG   | CHF      | 5,356                      | 307,136                | 0.19               |
| Allreal Holding AG  | CHF      | 545                        | 90,586                 | 0.06               |
| Chocoladefabriken Lindt & Spruengli AG  | CHF      | 35                         | 293,905                | 0.18               |
| Galenica AG, Reg. S   | CHF      | 1,024                      | 61,000                 | 0.04               |
| Garmin Ltd.   | USD      | 2,921                      | 356,264                | 0.22               |
| Kuehne + Nagel International AG   | CHF      | 3,755                      | 1,084,517              | 0.67               |
| Logitech International SA   | CHF      | 7,038                      | 719,731                | 0.44               |
| Nestle SA   | CHF      | 6,126                      | 643,903                | 0.40               |
| PSP Swiss Property AG   | CHF      | 1,140                      | 122,196                | 0.08               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Switzerland (continued)</i>  |          |                            |                        |                    |
| Roche Holding AG  | CHF      | 2,866                      | 911,290                | 0.56               |
| SGS SA  | CHF      | 138                        | 359,293                | 0.22               |
| Swiss Prime Site AG   | CHF      | 1,673                      | 140,105                | 0.09               |
| Swisscom AG   | CHF      | 275                        | 132,510                | 0.08               |
| UBS Group AG  | CHF      | 29,748                     | 384,270                | 0.24               |
|   |          |                            | 5,606,706              | 3.47               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| 3i Group plc  | GBP      | 3,998                      | 54,630                 | 0.03               |
| Admiral Group plc   | GBP      | 3,986                      | 145,985                | 0.09               |
| Atlassian Corp. plc 'A'   | USD      | 895                        | 193,852                | 0.12               |
| Direct Line Insurance Group plc   | GBP      | 136,443                    | 452,984                | 0.28               |
| IG Group Holdings plc   | GBP      | 21,287                     | 210,032                | 0.13               |
| J Sainsbury plc   | GBP      | 79,776                     | 252,586                | 0.16               |
| JD Sports Fashion plc   | GBP      | 14,348                     | 153,601                | 0.10               |
| Kingfisher plc  | GBP      | 85,557                     | 363,279                | 0.22               |
| Rio Tinto plc   | GBP      | 3,903                      | 270,476                | 0.17               |
| Royal Dutch Shell plc 'A'   | EUR      | 47,534                     | 808,268                | 0.50               |
| Royal Mail plc  | GBP      | 62,691                     | 421,666                | 0.26               |
| Vodafone Group plc  | GBP      | 305,280                    | 431,509                | 0.27               |
|   |          |                            | 3,758,868              | 2.33               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Abercrombie & Fitch Co. 'A'   | USD      | 7,485                      | 293,050                | 0.18               |
| ACCO Brands Corp.   | USD      | 11,601                     | 84,422                 | 0.05               |
| Acuity Brands, Inc.   | USD      | 1,249                      | 196,982                | 0.12               |
| Aflac, Inc.   | USD      | 11,255                     | 509,270                | 0.32               |
| AGCO Corp.  | USD      | 471                        | 51,783                 | 0.03               |
| Agilent Technologies, Inc.  | USD      | 4,078                      | 508,280                | 0.31               |
| Allstate Corp. (The)  | USD      | 10,080                     | 1,108,723              | 0.69               |
| Alphabet, Inc. 'A'  | USD      | 248                        | 510,637                | 0.32               |
| Ameriprise Financial, Inc.  | USD      | 2,199                      | 461,495                | 0.29               |
| Amgen, Inc.   | USD      | 2,696                      | 554,136                | 0.34               |
| Apple, Inc.   | USD      | 18,920                     | 2,185,077              | 1.35               |
| Applied Materials, Inc.   | USD      | 6,445                      | 773,900                | 0.48               |
| Argan, Inc.   | USD      | 4,707                      | 189,685                | 0.12               |
| Arrow Electronics, Inc.   | USD      | 8,540                      | 819,722                | 0.51               |
| AT&T, Inc.  | USD      | 31,029                     | 753,027                | 0.47               |
| AutoZone, Inc.  | USD      | 746                        | 938,693                | 0.58               |
| Avnet, Inc.   | USD      | 7,926                      | 267,876                | 0.17               |
| Baker Hughes Co.  | USD      | 14,491                     | 279,458                | 0.17               |
| Benchmark Electronics, Inc.   | USD      | 5,038                      | 120,905                | 0.08               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Best Buy Co., Inc.  | USD      | 8,702                      | 843,710                | 0.52               |
| Bio-Rad Laboratories, Inc. 'A'  | USD      | 1,185                      | 643,801                | 0.40               |
| Bio-Techne Corp.  | USD      | 804                        | 305,261                | 0.19               |
| Boise Cascade Co.   | USD      | 4,531                      | 222,939                | 0.14               |
| Brightsphere Investment Group, Inc.   | USD      | 11,538                     | 227,958                | 0.14               |
| Bristol-Myers Squibb Co.  | USD      | 3,582                      | 201,829                | 0.13               |
| Buckle, Inc. (The)  | USD      | 7,125                      | 298,903                | 0.19               |
| Cadence Design Systems, Inc.  | USD      | 3,739                      | 431,377                | 0.27               |
| Campbell Soup Co.   | USD      | 3,025                      | 116,291                | 0.07               |
| Capitol Federal Financial, Inc.   | USD      | 3,484                      | 34,608                 | 0.02               |
| Cardinal Health, Inc.   | USD      | 12,722                     | 612,445                | 0.38               |
| Catalent, Inc.  | USD      | 3,934                      | 358,668                | 0.22               |
| Caterpillar, Inc.   | USD      | 1,002                      | 183,882                | 0.11               |
| Cerner Corp.  | USD      | 4,611                      | 303,901                | 0.19               |
| Cisco Systems, Inc.   | USD      | 43,350                     | 1,937,389              | 1.20               |
| Citigroup, Inc.   | USD      | 6,458                      | 385,280                | 0.24               |
| Cloudflare, Inc. 'A'  | USD      | 4,318                      | 385,376                | 0.24               |
| Colgate-Palmolive Co.   | USD      | 19,053                     | 1,306,992              | 0.81               |
| Costco Wholesale Corp.  | USD      | 3,881                      | 1,294,878              | 0.80               |
| CrowdStrike Holdings, Inc. 'A'  | USD      | 2,448                      | 518,768                | 0.32               |
| Cummins, Inc.   | USD      | 3,956                      | 813,317                | 0.50               |
| CVS Health Corp.  | USD      | 11,163                     | 785,429                | 0.49               |
| Danaher Corp.   | USD      | 3,256                      | 736,808                | 0.46               |
| Darling Ingredients, Inc.   | USD      | 3,623                      | 206,217                | 0.13               |
| DaVita, Inc.  | USD      | 6,267                      | 636,424                | 0.39               |
| Deckers Outdoor Corp.   | USD      | 757                        | 245,165                | 0.15               |
| Deere & Co.   | USD      | 2,608                      | 775,671                | 0.48               |
| Dell Technologies, Inc. 'C'   | USD      | 5,112                      | 429,642                | 0.27               |
| Deluxe Corp.  | USD      | 12,232                     | 492,725                | 0.31               |
| Dollar General Corp.  | USD      | 40                         | 7,299                  | —                  |
| Dominio's Pizza, Inc.   | USD      | 556                        | 218,710                | 0.14               |
| Dover Corp.   | USD      | 2,842                      | 360,912                | 0.22               |
| Dow, Inc.   | USD      | 10,613                     | 566,313                | 0.35               |
| Dropbox, Inc. 'A'   | USD      | 23,679                     | 605,203                | 0.37               |
| DuPont de Nemours, Inc.   | USD      | 2,979                      | 194,455                | 0.12               |
| Eagle Pharmaceuticals, Inc.   | USD      | 2,791                      | 100,729                | 0.06               |
| eBay, Inc.  | USD      | 9,294                      | 550,242                | 0.34               |
| Entegris, Inc.  | USD      | 2,174                      | 225,429                | 0.14               |
| EPAM Systems, Inc.  | USD      | 1,014                      | 436,895                | 0.27               |
| Erie Indemnity Co. 'A'  | USD      | 1,101                      | 179,508                | 0.11               |
| Etsy, Inc.  | USD      | 2,394                      | 415,533                | 0.26               |
| eXp World Holdings, Inc.  | USD      | 5,436                      | 177,716                | 0.11               |
| Fair Isaac Corp.  | USD      | 372                        | 157,684                | 0.10               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| FedEx Corp.   | USD      | 3,085                      | 776,076                | 0.48               |
| First Merchants Corp.   | USD      | 1,886                      | 66,270                 | 0.04               |
| First Republic Bank   | USD      | 2,706                      | 427,087                | 0.26               |
| Flagstar Bancorp, Inc.  | USD      | 6,452                      | 229,974                | 0.14               |
| Flowers Foods, Inc.   | USD      | 7,510                      | 153,252                | 0.10               |
| Ford Motor Co.  | USD      | 55,141                     | 690,948                | 0.43               |
| Fortinet, Inc.  | USD      | 2,399                      | 481,843                | 0.30               |
| Franklin Resources, Inc.  | USD      | 8,000                      | 215,802                | 0.13               |
| Generac Holdings, Inc.  | USD      | 1,587                      | 555,564                | 0.34               |
| General Mills, Inc.   | USD      | 4,045                      | 207,827                | 0.13               |
| Genesco, Inc.   | USD      | 5,410                      | 290,504                | 0.18               |
| Genuine Parts Co.   | USD      | 1,515                      | 161,567                | 0.10               |
| Gilead Sciences, Inc.   | USD      | 14,317                     | 831,325                | 0.51               |
| Goodyear Tire & Rubber Co. (The)  | USD      | 8,514                      | 123,126                | 0.08               |
| Group 1 Automotive, Inc.  | USD      | 1,697                      | 220,986                | 0.14               |
| H&R Block, Inc.   | USD      | 13,118                     | 259,727                | 0.16               |
| Hanover Insurance Group, Inc. (The)   | USD      | 2,062                      | 235,846                | 0.15               |
| Hershey Co. (The)   | USD      | 3,370                      | 494,971                | 0.31               |
| Hewlett Packard Enterprise Co.  | USD      | 75,977                     | 934,096                | 0.58               |
| Hilltop Holdings, Inc.  | USD      | 8,011                      | 245,890                | 0.15               |
| HNI Corp.   | USD      | 5,236                      | 194,137                | 0.12               |
| Home Depot, Inc. (The)  | USD      | 2,959                      | 795,679                | 0.49               |
| HP, Inc.  | USD      | 75,313                     | 1,917,278              | 1.19               |
| Humana, Inc.  | USD      | 923                        | 344,574                | 0.21               |
| IDEXX Laboratories, Inc.  | USD      | 796                        | 423,909                | 0.26               |
| Insperty, Inc.  | USD      | 708                        | 53,952                 | 0.03               |
| Intel Corp.   | USD      | 16,224                     | 768,037                | 0.48               |
| International Business Machines Corp.   | USD      | 6,889                      | 851,555                | 0.53               |
| International Paper Co.   | USD      | 6,643                      | 343,437                | 0.21               |
| Interpublic Group of Cos., Inc. (The)   | USD      | 11,527                     | 315,804                | 0.20               |
| J M Smucker Co. (The)   | USD      | 2,778                      | 303,521                | 0.19               |
| Jack Henry & Associates, Inc.   | USD      | 938                        | 129,330                | 0.08               |
| Jefferies Financial Group, Inc.   | USD      | 9,113                      | 262,808                | 0.16               |
| John B Sanfilippo & Son, Inc.   | USD      | 1,009                      | 75,358                 | 0.05               |
| Johnson & Johnson   | USD      | 5,834                      | 810,434                | 0.50               |
| JPMorgan Chase & Co.  | USD      | 7,425                      | 973,846                | 0.60               |
| Juniper Networks, Inc.  | USD      | 10,578                     | 243,957                | 0.15               |
| Kforce, Inc.  | USD      | 4,848                      | 257,260                | 0.16               |
| Kinder Morgan, Inc.   | USD      | 35,849                     | 551,081                | 0.34               |
| Kraft Heinz Co. (The)   | USD      | 24,932                     | 857,346                | 0.53               |
| Kroger Co. (The)  | USD      | 28,608                     | 924,169                | 0.57               |
| L Brands, Inc.  | USD      | 11,250                     | 683,595                | 0.42               |
| Lam Research Corp.  | USD      | 1,133                      | 621,674                | 0.38               |



## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Lennar Corp. 'A'  | USD      | 5,284                      | 442,673                | 0.27               |
| Lennox International, Inc.  | USD      | 946                        | 279,835                | 0.17               |
| Lincoln Electric Holdings, Inc.   | USD      | 1,784                      | 198,137                | 0.12               |
| Lincoln National Corp.  | USD      | 3,658                      | 193,835                | 0.12               |
| Littelfuse, Inc.  | USD      | 821                        | 176,391                | 0.11               |
| Lockheed Martin Corp.   | USD      | 459                        | 146,440                | 0.09               |
| Lowe's Cos., Inc.   | USD      | 4,864                      | 795,573                | 0.49               |
| Lumen Technologies, Inc.  | USD      | 22,112                     | 253,396                | 0.16               |
| Manhattan Associates, Inc.  | USD      | 2,115                      | 258,316                | 0.16               |
| ManpowerGroup, Inc.   | USD      | 2,905                      | 291,284                | 0.18               |
| MarineMax, Inc.   | USD      | 5,939                      | 244,090                | 0.15               |
| Masco Corp.   | USD      | 5,352                      | 265,862                | 0.16               |
| McDonald's Corp.  | USD      | 1,400                      | 272,692                | 0.17               |
| McKesson Corp.  | USD      | 6,834                      | 1,102,061              | 0.68               |
| Medifast, Inc.  | USD      | 784                        | 187,078                | 0.12               |
| Merck & Co., Inc.   | USD      | 11,102                     | 728,057                | 0.45               |
| MetLife, Inc.   | USD      | 12,581                     | 634,938                | 0.39               |
| Mettler-Toledo International, Inc.  | USD      | 394                        | 460,261                | 0.29               |
| Microsoft Corp.   | USD      | 5,559                      | 1,269,865              | 0.79               |
| Moderna, Inc.   | USD      | 5,964                      | 1,181,736              | 0.73               |
| ModivCare, Inc.   | USD      | 1,160                      | 166,356                | 0.10               |
| Molina Healthcare, Inc.   | USD      | 1,620                      | 345,693                | 0.21               |
| Molson Coors Beverage Co. 'B'   | USD      | 6,617                      | 299,576                | 0.19               |
| Murphy USA, Inc.  | USD      | 1,622                      | 182,415                | 0.11               |
| NetApp, Inc.  | USD      | 15,709                     | 1,083,827              | 0.67               |
| NETGEAR, Inc.   | USD      | 2,708                      | 87,504                 | 0.05               |
| New York Community Bancorp, Inc.  | USD      | 16,742                     | 155,575                | 0.10               |
| Newell Brands, Inc.   | USD      | 12,731                     | 294,899                | 0.18               |
| News Corp. 'A'  | USD      | 10,650                     | 231,428                | 0.14               |
| Old Dominion Freight Line, Inc.   | USD      | 2,028                      | 434,022                | 0.27               |
| Omnicom Group, Inc.   | USD      | 11,597                     | 782,228                | 0.48               |
| Oracle Corp.  | USD      | 14,538                     | 954,244                | 0.59               |
| Patterson-UTI Energy, Inc.  | USD      | 17,503                     | 146,707                | 0.09               |
| Paychex, Inc.   | USD      | 5,527                      | 500,082                | 0.31               |
| Pfizer, Inc.  | USD      | 20,472                     | 676,013                | 0.42               |
| Pinterest, Inc. 'A'   | USD      | 6,170                      | 410,761                | 0.25               |
| Procter & Gamble Co. (The)  | USD      | 5,231                      | 595,176                | 0.37               |
| Progressive Corp. (The)   | USD      | 7,371                      | 610,427                | 0.38               |
| Prologis, Inc., REIT  | USD      | 1,543                      | 155,523                | 0.10               |
| Public Storage, REIT  | USD      | 2,520                      | 638,957                | 0.40               |
| PulteGroup, Inc.  | USD      | 7,689                      | 353,815                | 0.22               |
| Qorvo, Inc.   | USD      | 2,138                      | 352,728                | 0.22               |
| QUALCOMM, Inc.  | USD      | 4,916                      | 592,498                | 0.37               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Qurate Retail, Inc.   | USD      | 22,097                     | 243,907                | 0.15               |
| Radian Group, Inc.  | USD      | 12,523                     | 234,958                | 0.15               |
| Realogy Holdings Corp.  | USD      | 15,858                     | 243,640                | 0.15               |
| Republic Services, Inc.   | USD      | 2,267                      | 210,298                | 0.13               |
| RMR Group, Inc. (The) 'A'   | USD      | 3,680                      | 119,905                | 0.07               |
| Robert Half International, Inc.   | USD      | 3,389                      | 254,254                | 0.16               |
| Ryder System, Inc.  | USD      | 3,369                      | 211,163                | 0.13               |
| Safety Insurance Group, Inc.  | USD      | 3,492                      | 230,503                | 0.14               |
| Sanmina Corp.   | USD      | 4,561                      | 149,841                | 0.09               |
| Seagen, Inc.  | USD      | 2,437                      | 324,440                | 0.20               |
| Silgan Holdings, Inc.   | USD      | 5,536                      | 193,730                | 0.12               |
| Smith & Wesson Brands, Inc.   | USD      | 11,721                     | 342,962                | 0.21               |
| SpartanNash Co.   | USD      | 10,215                     | 166,331                | 0.10               |
| SPS Commerce, Inc.  | USD      | 2,010                      | 169,237                | 0.10               |
| SPX Corp.   | USD      | 2,788                      | 143,596                | 0.09               |
| Stewart Information Services Corp.  | USD      | 4,321                      | 206,558                | 0.13               |
| Sturm Ruger & Co., Inc.   | USD      | 5,989                      | 454,415                | 0.28               |
| Synchrony Financial   | USD      | 10,199                     | 417,283                | 0.26               |
| Synopsys, Inc.  | USD      | 2,117                      | 492,324                | 0.30               |
| T Rowe Price Group, Inc.  | USD      | 6,165                      | 1,029,164              | 0.64               |
| Take-Two Interactive Software, Inc.   | USD      | 1,897                      | 283,166                | 0.18               |
| Target Corp.  | USD      | 8,222                      | 1,676,015              | 1.04               |
| TechTarget, Inc.  | USD      | 3,535                      | 230,987                | 0.14               |
| Teradata Corp.  | USD      | 1,042                      | 43,907                 | 0.03               |
| Tesla, Inc.   | USD      | 872                        | 499,788                | 0.31               |
| Texas Instruments, Inc.   | USD      | 11,920                     | 1,932,891              | 1.20               |
| Toro Co. (The)  | USD      | 1,864                      | 172,710                | 0.11               |
| Translate Bio, Inc.   | USD      | 11,338                     | 263,301                | 0.16               |
| TrueBlue, Inc.  | USD      | 11,205                     | 265,598                | 0.16               |
| TTEC Holdings, Inc.   | USD      | 2,865                      | 249,054                | 0.15               |
| Ubiquiti, Inc.  | USD      | 796                        | 209,548                | 0.13               |
| UMB Financial Corp.   | USD      | 1,965                      | 154,198                | 0.10               |
| United Parcel Service, Inc. 'B'   | USD      | 8,918                      | 1,563,940              | 0.97               |
| United Therapeutics Corp.   | USD      | 1,160                      | 175,492                | 0.11               |
| Unum Group  | USD      | 9,990                      | 239,241                | 0.15               |
| USANA Health Sciences, Inc.   | USD      | 1,651                      | 142,602                | 0.09               |
| VeriSign, Inc.  | USD      | 2,016                      | 387,067                | 0.24               |
| Verizon Communications, Inc.  | USD      | 48,675                     | 2,299,739              | 1.42               |
| Virtu Financial, Inc. 'A'   | USD      | 14,357                     | 334,500                | 0.21               |
| Vista Outdoor, Inc.   | USD      | 8,148                      | 317,977                | 0.20               |
| Walgreens Boots Alliance, Inc.  | USD      | 2,661                      | 118,050                | 0.07               |
| Walmart, Inc.   | USD      | 5,999                      | 713,364                | 0.44               |
| Waste Management, Inc.  | USD      | 1,973                      | 233,103                | 0.14               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR    | % of Net<br>Assets   |
|---|----------|----------------------------|---------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                           |                      |
| Equities (continued)  |          |                            |                           |                      |
| <i>United States of America (continued)</i>   |          |                            |                           |                      |
| Waters Corp.  | USD      | 1,439                      | 419,372                   | 0.26                 |
| Watsco, Inc.  | USD      | 915                        | 221,162                   | 0.14                 |
| Weis Markets, Inc.  | USD      | 442                        | 19,254                    | 0.01                 |
| West Pharmaceutical Services, Inc.  | USD      | 1,305                      | 395,164                   | 0.24                 |
| Western Union Co. (The)   | USD      | 28,364                     | 549,390                   | 0.34                 |
| Whirlpool Corp.   | USD      | 3,551                      | 652,828                   | 0.40                 |
| WW Grainger, Inc.   | USD      | 604                        | 223,081                   | 0.14                 |
| Xerox Holdings Corp.  | USD      | 7,359                      | 145,765                   | 0.09                 |
| Yelp, Inc.  | USD      | 7,064                      | 238,028                   | 0.15                 |
| Yum! Brands, Inc.   | USD      | 5,001                      | 485,087                   | 0.30                 |
| Zebra Technologies Corp. 'A'  | USD      | 684                        | 305,398                   | 0.19                 |
| Zoom Video Communications, Inc. 'A'   | USD      | 4,756                      | 1,552,167                 | 0.96                 |
|   |          |                            | <u>93,829,242</u>         | <u>58.08</u>         |
| <i>Virgin Islands, British</i>  |          |                            |                           |                      |
| Nomad Foods Ltd.  | USD      | 8,159                      | 194,498                   | 0.12                 |
|   |          |                            | <u>194,498</u>            | <u>0.12</u>          |
| Total Equities  |          |                            | <u>160,264,380</u>        | <u>99.20</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>160,264,380</u>        | <u>99.20</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>160,264,380</u></b> | <b><u>99.20</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>(73,845)</u></b>    | <b><u>(0.05)</u></b> |
| <b>Cash</b>   |          |                            | <b><u>1,188,791</u></b>   | <b><u>0.74</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>181,130</u></b>     | <b><u>0.11</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>161,560,456</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco QI Global Developed Multi-Factor Equities As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| S&P 500 Emini Index, 17/09/2021                             | 2                      | USD      | 361,624                   | 5,335                            | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>5,335</b>                     | <b>–</b>           |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>5,335</b>                     | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| COSCO SHIPPING Ports Ltd.   | HKD      | 966,000                    | 753,808                | 0.27               |
| Nine Dragons Paper Holdings Ltd.  | HKD      | 312,000                    | 400,152                | 0.15               |
|   |          |                            | <u>1,153,960</u>       | <u>0.42</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Banco Bradesco SA Preference  | BRL      | 466,600                    | 2,392,582              | 0.87               |
| Banco do Brasil SA  | BRL      | 266,700                    | 1,707,718              | 0.62               |
| Banco Santander Brasil SA, ADR  | USD      | 199,235                    | 1,633,727              | 0.59               |
| Cia Energetica de Minas Gerais Preference   | BRL      | 652,880                    | 1,578,253              | 0.57               |
| Cia Paranaense de Energia   | USD      | 284,464                    | 1,641,357              | 0.59               |
| Cia Siderurgica Nacional SA   | BRL      | 100,500                    | 881,054                | 0.32               |
| Itausa SA Preference  | BRL      | 506,700                    | 1,125,921              | 0.41               |
| Petroleo Brasileiro SA, ADR   | USD      | 61,370                     | 750,555                | 0.27               |
| Petroleo Brasileiro SA, ADR Preference  | USD      | 173,277                    | 2,046,401              | 0.74               |
| Telefonica Brasil SA, ADR   | USD      | 60,104                     | 510,884                | 0.18               |
|   |          |                            | <u>14,268,452</u>      | <u>5.16</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Agile Group Holdings Ltd.   | HKD      | 1,052,000                  | 1,362,777              | 0.49               |
| Alibaba Group Holding Ltd., ADR   | USD      | 5,352                      | 1,213,727              | 0.44               |
| Alibaba Group Holding Ltd.  | HKD      | 368,560                    | 10,440,995             | 3.77               |
| Baidu, Inc., ADR  | USD      | 8,959                      | 1,826,740              | 0.66               |
| Bosideng International Holdings Ltd.  | HKD      | 3,018,000                  | 2,156,866              | 0.78               |
| China Lesso Group Holdings Ltd.   | HKD      | 499,000                    | 1,231,139              | 0.45               |
| China Medical System Holdings Ltd.  | HKD      | 578,000                    | 1,522,061              | 0.55               |
| Haitian International Holdings Ltd.   | HKD      | 169,000                    | 566,899                | 0.20               |
| Kingboard Holdings Ltd.   | HKD      | 204,000                    | 1,132,188              | 0.41               |
| Kingboard Laminates Holdings Ltd.   | HKD      | 107,500                    | 241,139                | 0.09               |
| KWG Group Holdings Ltd.   | HKD      | 1,155,000                  | 1,546,772              | 0.56               |
| Li Ning Co. Ltd.  | HKD      | 255,500                    | 3,118,963              | 1.13               |
| Logan Group Co. Ltd.  | HKD      | 174,000                    | 260,355                | 0.09               |
| Meituan, Reg. S 'B'   | HKD      | 58,100                     | 2,397,064              | 0.87               |
| NIO, Inc., ADR  | USD      | 18,968                     | 1,009,098              | 0.36               |
| Tencent Holdings Ltd.   | HKD      | 158,900                    | 11,949,445             | 4.32               |
| Yadea Group Holdings Ltd., Reg. S   | HKD      | 582,000                    | 1,251,556              | 0.45               |
| Zhongsheng Group Holdings Ltd.  | HKD      | 192,500                    | 1,601,306              | 0.58               |
|   |          |                            | <u>44,829,090</u>      | <u>16.20</u>       |
| <i>Chile</i>  |          |                            |                        |                    |
| Banco de Credito e Inversiones SA   | CLP      | 26,876                     | 1,144,309              | 0.41               |
| Cencosud SA   | CLP      | 855,043                    | 1,715,817              | 0.62               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Chile (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 2,860,126              | 1.03               |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 2,970,000                  | 1,032,598              | 0.37               |
| Bank of Beijing Co. Ltd. 'A'  | CNY      | 380,918                    | 287,098                | 0.10               |
| Bank of China Ltd. 'H'  | HKD      | 6,720,000                  | 2,414,262              | 0.87               |
| Bank of Communications Co. Ltd. 'H'   | HKD      | 583,000                    | 391,877                | 0.14               |
| Bank of Shanghai Co. Ltd. 'A'   | CNY      | 1,255,179                  | 1,592,904              | 0.58               |
| BYD Co. Ltd. 'H'  | HKD      | 24,000                     | 717,603                | 0.26               |
| China Cinda Asset Management Co. Ltd. 'H'   | HKD      | 8,516,000                  | 1,622,962              | 0.59               |
| China CITIC Bank Corp. Ltd. 'H'   | HKD      | 1,064,000                  | 504,197                | 0.18               |
| China Construction Bank Corp. 'H'   | HKD      | 4,026,000                  | 3,167,568              | 1.14               |
| China Everbright Bank Co. Ltd. 'H'  | HKD      | 3,671,000                  | 1,498,493              | 0.54               |
| China Galaxy Securities Co. Ltd. 'H'  | HKD      | 249,500                    | 148,752                | 0.05               |
| China Minsheng Banking Corp. Ltd. 'H'   | HKD      | 195,000                    | 93,409                 | 0.03               |
| China National Accord Medicines Corp. Ltd. 'A'  | CNY      | 271,227                    | 1,588,379              | 0.57               |
| China National Building Material Co. Ltd. 'H'   | HKD      | 156,000                    | 183,202                | 0.07               |
| China National Chemical Engineering Co. Ltd. 'A'  | CNY      | 674,600                    | 914,577                | 0.33               |
| China Oilfield Services Ltd. 'H'  | HKD      | 380,000                    | 340,568                | 0.12               |
| China Petroleum & Chemical Corp. 'H'  | HKD      | 4,152,000                  | 2,101,169              | 0.76               |
| China Railway Group Ltd. 'H'  | HKD      | 1,032,000                  | 538,202                | 0.19               |
| China South Publishing & Media Group Co. Ltd. 'A'   | CNY      | 431,100                    | 588,460                | 0.21               |
| China Telecom Corp. Ltd. 'H'  | HKD      | 5,172,000                  | 1,938,039              | 0.70               |
| Chongqing Changan Automobile Co. Ltd. 'A'   | CNY      | 253,740                    | 1,032,011              | 0.37               |
| Chongqing Rural Commercial Bank Co. Ltd. 'H'  | HKD      | 1,407,000                  | 556,216                | 0.20               |
| COSCO SHIPPING Holdings Co. Ltd. 'H'  | HKD      | 759,000                    | 1,911,708              | 0.69               |
| Dongfang Electric Corp. Ltd. 'A'  | CNY      | 230,100                    | 390,655                | 0.14               |
| Dongfeng Motor Group Co. Ltd. 'H'   | HKD      | 1,188,000                  | 1,067,783              | 0.39               |
| Financial Street Holdings Co. Ltd. 'A'  | CNY      | 158,700                    | 165,787                | 0.06               |
| Focus Media Information Technology Co. Ltd. 'A'   | CNY      | 941,900                    | 1,371,717              | 0.50               |
| G-bits Network Technology Xiamen Co. Ltd. 'A'   | CNY      | 14,200                     | 1,164,754              | 0.42               |
| Gemdale Corp. 'A'   | CNY      | 585,650                    | 928,128                | 0.34               |
| GF Securities Co. Ltd. 'H'  | HKD      | 929,400                    | 1,203,959              | 0.44               |
| Great Wall Motor Co. Ltd. 'H'   | HKD      | 653,500                    | 2,112,177              | 0.76               |
| Greenland Holdings Corp. Ltd. 'A'   | CNY      | 189,100                    | 159,499                | 0.06               |
| Huatai Securities Co. Ltd., Reg. S 'H'  | HKD      | 521,600                    | 765,691                | 0.28               |
| Huaxin Cement Co. Ltd. 'A'  | CNY      | 16,986                     | 46,188                 | 0.02               |
| Jiangxi Copper Co. Ltd. 'H'   | HKD      | 510,000                    | 1,044,187              | 0.38               |
| Jinke Properties Group Co. Ltd. 'A'   | CNY      | 373,100                    | 334,329                | 0.12               |
| Joincare Pharmaceutical Group Industry Co. Ltd. 'A'   | CNY      | 199,444                    | 423,801                | 0.15               |
| New China Life Insurance Co. Ltd. 'H'   | HKD      | 205,200                    | 700,220                | 0.25               |
| People's Insurance Co. Group of China Ltd. (The) 'H'  | HKD      | 1,454,000                  | 484,926                | 0.18               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| PetroChina Co. Ltd. 'H'   | HKD      | 1,130,000                  | 550,023                | 0.20               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 223,500                    | 2,188,708              | 0.79               |
| RiseSun Real Estate Development Co. Ltd. 'A'  | CNY      | 1,384,217                  | 1,208,240              | 0.44               |
| Sany Heavy Industry Co. Ltd. 'A'  | CNY      | 61,600                     | 277,138                | 0.10               |
| Shandong Linglong Tyre Co. Ltd. 'A'   | CNY      | 60,510                     | 409,615                | 0.15               |
| Shenzhen Overseas Chinese Town Co. Ltd. 'A'   | CNY      | 667,000                    | 768,013                | 0.28               |
| Sinopharm Group Co. Ltd. 'H'  | HKD      | 70,800                     | 210,599                | 0.08               |
| Tangshan Jidong Cement Co. Ltd. 'A'   | CNY      | 43,600                     | 83,334                 | 0.03               |
| Tungshu Optoelectronic Technology Co. Ltd. 'A'  | CNY      | 33                         | 11                     | –                  |
| Wanhua Chemical Group Co. Ltd. 'A'  | CNY      | 39,010                     | 656,984                | 0.24               |
| Zhejiang Expressway Co. Ltd. 'H'  | HKD      | 1,404,000                  | 1,249,270              | 0.45               |
| Zhejiang Semir Garment Co. Ltd. 'A'   | CNY      | 856,500                    | 1,584,037              | 0.57               |
| Zoomlion Heavy Industry Science and Technology Co. Ltd. 'H'   | HKD      | 1,401,200                  | 1,466,904              | 0.53               |
|   |          |                            | <u>48,180,931</u>      | <u>17.41</u>       |
| <i>Greece</i>   |          |                            |                        |                    |
| Hellenic Telecommunications Organization SA   | EUR      | 7,712                      | 129,411                | 0.05               |
|   |          |                            | <u>129,411</u>         | <u>0.05</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Mobile Ltd.   | HKD      | 242,500                    | 1,516,044              | 0.55               |
| China Unicom Hong Kong Ltd.   | HKD      | 2,022,000                  | 1,103,972              | 0.40               |
| CNOOC Ltd.  | HKD      | 1,463,000                  | 1,663,474              | 0.60               |
| Lenovo Group Ltd.   | HKD      | 1,658,000                  | 1,906,545              | 0.69               |
| Shenzhen Investment Ltd.  | HKD      | 1,132,000                  | 348,382                | 0.12               |
| Sinotruk Hong Kong Ltd.   | HKD      | 660,000                    | 1,414,192              | 0.51               |
| Yuexiu Property Co. Ltd.  | HKD      | 1,155,200                  | 1,216,806              | 0.44               |
|   |          |                            | <u>9,169,415</u>       | <u>3.31</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Ambuja Cements Ltd.   | INR      | 409,325                    | 1,875,912              | 0.68               |
| Cipla Ltd.  | INR      | 32,575                     | 425,934                | 0.15               |
| Grasim Industries Ltd.  | INR      | 46,820                     | 944,053                | 0.34               |
| Havells India Ltd.  | INR      | 106,253                    | 1,401,173              | 0.51               |
| Hindalco Industries Ltd.  | INR      | 271,608                    | 1,359,502              | 0.49               |
| Hindustan Petroleum Corp. Ltd.  | INR      | 185,159                    | 730,373                | 0.27               |
| Infosys Ltd., ADR   | USD      | 181,408                    | 3,844,035              | 1.39               |
| Page Industries Ltd.  | INR      | 647                        | 256,972                | 0.09               |
| REC Ltd.  | INR      | 776,648                    | 1,552,147              | 0.56               |
| Reliance Industries Ltd.  | INR      | 16,074                     | 456,432                | 0.17               |
| Tata Motors Ltd., ADR   | USD      | 83,505                     | 1,902,244              | 0.69               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>India (continued)</i>  |          |                            |                        |                    |
| Tata Steel Ltd.   | INR      | 121,936                    | 1,913,770              | 0.69               |
| Tech Mahindra Ltd.  | INR      | 145,051                    | 2,137,712              | 0.77               |
| UPL Ltd.  | INR      | 161,668                    | 1,724,451              | 0.62               |
| Wipro Ltd.  | INR      | 264,595                    | 1,942,369              | 0.70               |
|   |          |                            | <u>22,467,079</u>      | <u>8.12</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Aneka Tambang Tbk.  | IDR      | 10,364,900                 | 1,644,088              | 0.59               |
| Perusahaan Gas Negara Tbk. PT   | IDR      | 3,398,200                  | 235,530                | 0.09               |
|   |          |                            | <u>1,879,618</u>       | <u>0.68</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| Kossan Rubber Industries  | MYR      | 1,623,900                  | 1,259,535              | 0.46               |
| Petronas Gas Bhd.   | MYR      | 128,000                    | 477,899                | 0.17               |
| RHB Bank Bhd.   | MYR      | 819,000                    | 1,065,302              | 0.39               |
| Sime Darby Bhd.   | MYR      | 1,599,500                  | 839,916                | 0.30               |
| Supermax Corp. Bhd.   | MYR      | 1,291,600                  | 1,026,684              | 0.37               |
| Telekom Malaysia Bhd.   | MYR      | 1,072,900                  | 1,568,711              | 0.57               |
| Top Glove Corp. Bhd.  | MYR      | 172,200                    | 172,967                | 0.06               |
|   |          |                            | <u>6,411,014</u>       | <u>2.32</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Arca Continental SAB de CV  | MXN      | 326,500                    | 1,895,981              | 0.68               |
| Cemex SAB de CV, ADR  | USD      | 71,300                     | 598,920                | 0.22               |
| Coca-Cola Femsa SAB de CV, ADR  | USD      | 8,845                      | 468,166                | 0.17               |
| Gruma SAB de CV 'B'   | MXN      | 19,715                     | 220,622                | 0.08               |
| Grupo Bimbo SAB de CV   | MXN      | 547,800                    | 1,207,551              | 0.43               |
| Grupo Mexico SAB de CV 'B'  | MXN      | 363,800                    | 1,713,161              | 0.62               |
| Orbia Advance Corp. SAB de CV   | MXN      | 621,600                    | 1,627,795              | 0.59               |
|   |          |                            | <u>7,732,196</u>       | <u>2.79</u>        |
| <i>Philippines</i>  |          |                            |                        |                    |
| Globe Telecom, Inc.   | PHP      | 7,530                      | 283,831                | 0.10               |
| International Container Terminal Services, Inc.   | PHP      | 75,660                     | 253,724                | 0.09               |
| PLDT, Inc., ADR   | USD      | 26,959                     | 708,482                | 0.26               |
|   |          |                            | <u>1,246,037</u>       | <u>0.45</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| KGHM Polska Miedz SA  | PLN      | 31,907                     | 1,572,721              | 0.57               |
|   |          |                            | <u>1,572,721</u>       | <u>0.57</u>        |



## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Qatar</i>  |          |                            |                        |                    |
| Ooredoo QPSC  | QAR      | 440,230                    | 882,032                | 0.32               |
|   |          |                            | <u>882,032</u>         | <u>0.32</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| Magnit PJSC   | RUB      | 14,543                     | 1,057,573              | 0.38               |
| Sberbank of Russia PJSC   | RUB      | 354,850                    | 1,484,853              | 0.54               |
|   |          |                            | <u>2,542,426</u>       | <u>0.92</u>        |
| <i>Saudi Arabia</i>   |          |                            |                        |                    |
| Abdullah Al Othaim Markets Co.  | SAR      | 15,705                     | 519,257                | 0.19               |
| Bank Al-Jazira  | SAR      | 206,060                    | 1,016,454              | 0.37               |
| Jarir Marketing Co.   | SAR      | 30,580                     | 1,722,082              | 0.62               |
| Riyad Bank  | SAR      | 210,256                    | 1,485,651              | 0.54               |
| Saudi Electricity Co.   | SAR      | 139,055                    | 895,048                | 0.32               |
| Saudi Industrial Investment Group   | SAR      | 148,248                    | 1,383,500              | 0.50               |
|   |          |                            | <u>7,021,992</u>       | <u>2.54</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| Anglo American Platinum Ltd.  | ZAR      | 8,599                      | 993,314                | 0.36               |
| Impala Platinum Holdings Ltd.   | ZAR      | 72,583                     | 1,197,063              | 0.43               |
| Investec Ltd.   | ZAR      | 82,224                     | 313,953                | 0.11               |
| Kumba Iron Ore Ltd.   | ZAR      | 36,704                     | 1,646,658              | 0.59               |
| MTN Group   | ZAR      | 264,913                    | 1,915,221              | 0.69               |
| MultiChoice Group   | ZAR      | 200,417                    | 1,646,988              | 0.60               |
| Naspers Ltd. 'N'  | ZAR      | 14,590                     | 3,063,545              | 1.11               |
| Woolworths Holdings Ltd.  | ZAR      | 444,478                    | 1,678,145              | 0.61               |
|   |          |                            | <u>12,454,887</u>      | <u>4.50</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| BNK Financial Group, Inc.   | KRW      | 193,585                    | 1,328,786              | 0.48               |
| CJ CheilJedang Corp.  | KRW      | 4,250                      | 1,739,777              | 0.63               |
| Coway Co. Ltd.  | KRW      | 17,530                     | 1,225,069              | 0.44               |
| DB Insurance Co. Ltd.   | KRW      | 1,542                      | 75,036                 | 0.03               |
| DGB Financial Group, Inc.   | KRW      | 34,588                     | 285,635                | 0.10               |
| GS Engineering & Construction Corp.   | KRW      | 38,684                     | 1,473,644              | 0.53               |
| Hana Financial Group, Inc.  | KRW      | 49,230                     | 2,013,090              | 0.73               |
| Hankook Tire & Technology Co. Ltd.  | KRW      | 40,683                     | 1,867,701              | 0.67               |
| Hyundai Glovis Co. Ltd.   | KRW      | 6,655                      | 1,235,089              | 0.45               |
| Hyundai Steel Co.   | KRW      | 5,230                      | 249,390                | 0.09               |
| KB Financial Group, Inc.  | KRW      | 44,444                     | 2,202,171              | 0.80               |
| Kia Corp.   | KRW      | 29,422                     | 2,340,906              | 0.85               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>South Korea (continued)</i>  |          |                            |                        |                    |
| Kumho Petrochemical Co. Ltd.  | KRW      | 7,987                      | 1,553,215              | 0.56               |
| LG Electronics, Inc.  | KRW      | 16,442                     | 2,387,131              | 0.86               |
| LG Innotek Co. Ltd.   | KRW      | 6,652                      | 1,317,228              | 0.48               |
| Mirae Asset Securities Co. Ltd.   | KRW      | 19,405                     | 162,491                | 0.06               |
| NAVER Corp.   | KRW      | 4,050                      | 1,501,465              | 0.54               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 27,181                     | 1,778,839              | 0.64               |
| Samsung Electronics Co. Ltd.  | KRW      | 177,295                    | 12,704,974             | 4.59               |
| Samsung Securities Co. Ltd.   | KRW      | 43,352                     | 1,730,384              | 0.63               |
| SK Hynix, Inc.  | KRW      | 21,550                     | 2,439,839              | 0.88               |
| SK Telecom Co. Ltd., ADR  | USD      | 11,608                     | 364,607                | 0.13               |
|   |          |                            | <u>41,976,467</u>      | <u>15.17</u>       |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Acer, Inc.  | TWD      | 1,611,000                  | 1,694,116              | 0.61               |
| Asustek Computer, Inc.  | TWD      | 144,000                    | 1,920,000              | 0.69               |
| AU Optronics Corp.  | TWD      | 825,000                    | 670,659                | 0.24               |
| Compal Electronics, Inc.  | TWD      | 266,000                    | 213,373                | 0.08               |
| Delta Electronics, Inc.   | TWD      | 38,000                     | 413,244                | 0.15               |
| Fubon Financial Holding Co. Ltd.  | TWD      | 842,000                    | 2,233,245              | 0.81               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 507,000                    | 2,038,008              | 0.74               |
| Innolux Corp.   | TWD      | 2,214,000                  | 1,648,829              | 0.59               |
| Lite-On Technology Corp.  | TWD      | 777,000                    | 1,606,288              | 0.58               |
| MediaTek, Inc.  | TWD      | 57,000                     | 1,968,021              | 0.71               |
| Novatek Microelectronics Corp.  | TWD      | 21,000                     | 376,097                | 0.14               |
| Realtek Semiconductor Corp.   | TWD      | 15,000                     | 271,871                | 0.10               |
| SinoPac Financial Holdings Co. Ltd.   | TWD      | 2,251,000                  | 1,110,857              | 0.40               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 699,000                    | 14,927,052             | 5.39               |
| United Microelectronics Corp.   | TWD      | 1,380,000                  | 2,629,987              | 0.95               |
| Yuanta Financial Holding Co. Ltd.   | TWD      | 2,229,000                  | 2,148,000              | 0.78               |
|   |          |                            | <u>35,869,647</u>      | <u>12.96</u>       |
| <i>Thailand</i>   |          |                            |                        |                    |
| Bangkok Bank PCL  | THB      | 101,900                    | 359,273                | 0.13               |
| Charoen Pokphand Foods PCL, NVDR  | THB      | 1,888,700                  | 1,561,640              | 0.56               |
| Indorama Ventures PCL, NVDR   | THB      | 175,300                    | 222,885                | 0.08               |
| PTT Exploration & Production PCL, NVDR  | THB      | 473,400                    | 1,728,168              | 0.63               |
| PTT PCL, NVDR   | THB      | 461,400                    | 565,053                | 0.20               |
| Siam Cement PCL (The), NVDR   | THB      | 89,600                     | 1,207,713              | 0.44               |
| Siam Commercial Bank PCL (The), NVDR  | THB      | 561,100                    | 1,715,688              | 0.62               |
| Thai Union Group PCL, NVDR  | THB      | 3,134,700                  | 1,936,570              | 0.70               |
|   |          |                            | <u>9,296,990</u>       | <u>3.36</u>        |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD    | % of Net<br>Assets   |
|---|----------|----------------------------|---------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                           |                      |
| Equities (continued)  |          |                            |                           |                      |
| <i>Turkey</i>   |          |                            |                           |                      |
| Ford Otomotiv Sanayi A/S  | TRY      | 81,762                     | 1,601,829                 | 0.58                 |
| KOC Holding A/S   | TRY      | 563,490                    | 1,188,924                 | 0.43                 |
| Turkcell Iletisim Hizmetleri A/S  | TRY      | 46,291                     | 85,788                    | 0.03                 |
|   |          |                            | <u>2,876,541</u>          | <u>1.04</u>          |
| Total Equities  |          |                            | <u>274,821,032</u>        | <u>99.32</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>274,821,032</u>        | <u>99.32</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>274,821,032</u></b> | <b><u>99.32</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>(277,778)</u></b>   | <b><u>(0.10)</u></b> |
| <b>Cash</b>   |          |                            | <b><u>1,606,060</u></b>   | <b><u>0.58</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>562,332</u></b>     | <b><u>0.20</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>276,711,646</u></b> | <b><u>100.00</u></b> |

### Robeco QI Emerging Markets Sustainable Active Equities As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>USD | Unrealised<br>Gain/(Loss)<br>USD | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| MSCI Emerging Markets Index, 17/09/2021                     | 25                     | USD      | 1,706,000                 | 20,722                           | 0.01               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b><u>20,722</u></b>             | <b><u>0.01</u></b> |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b><u>20,722</u></b>             | <b><u>0.01</u></b> |

## Schedule of Investments (continued)

### Robeco QI Global Developed Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| ASX Ltd.  | AUD      | 20,314                     | 999,355                | 0.56               |
| Aurizon Holdings Ltd.   | AUD      | 381,154                    | 897,616                | 0.50               |
| AusNet Services Ltd.  | AUD      | 595,522                    | 659,756                | 0.37               |
| Brambles Ltd.   | AUD      | 149,717                    | 1,084,287              | 0.60               |
| BWP Trust, REIT   | AUD      | 280,424                    | 756,261                | 0.42               |
| Endeavour Group Ltd.  | AUD      | 65,459                     | 260,656                | 0.15               |
| Fortescue Metals Group Ltd.   | AUD      | 102,646                    | 1,516,667              | 0.84               |
| JB Hi-Fi Ltd.   | AUD      | 30,291                     | 969,928                | 0.54               |
| Telstra Corp. Ltd.  | AUD      | 571,973                    | 1,361,478              | 0.76               |
| Wesfarmers Ltd.   | AUD      | 58,770                     | 2,198,824              | 1.22               |
| Woolworths Group Ltd.   | AUD      | 65,459                     | 1,580,096              | 0.88               |
|   |          |                            | <u>12,284,924</u>      | <u>6.84</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Sofina SA   | EUR      | 1,636                      | 595,177                | 0.33               |
|   |          |                            | <u>595,177</u>         | <u>0.33</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Hongkong Land Holdings Ltd.   | USD      | 165,500                    | 664,289                | 0.37               |
| VTech Holdings Ltd.   | HKD      | 42,400                     | 376,371                | 0.21               |
| White Mountains Insurance Group Ltd.  | USD      | 659                        | 637,956                | 0.35               |
|   |          |                            | <u>1,678,616</u>       | <u>0.93</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Bank of Montreal  | CAD      | 13,502                     | 1,168,243              | 0.65               |
| BCE, Inc.   | CAD      | 28,037                     | 1,167,111              | 0.65               |
| Canadian Imperial Bank of Commerce  | CAD      | 21,820                     | 2,096,711              | 1.17               |
| CI Financial Corp.  | CAD      | 69,451                     | 1,075,935              | 0.60               |
| Cogeco Communications, Inc.   | CAD      | 12,043                     | 994,029                | 0.55               |
| Hydro One Ltd., Reg. S  | CAD      | 39,264                     | 801,055                | 0.45               |
| IGM Financial, Inc.   | CAD      | 3,193                      | 95,149                 | 0.05               |
| Labrador Iron Ore Royalty Corp.   | CAD      | 12,257                     | 392,040                | 0.22               |
| North West Co., Inc. (The)  | CAD      | 7,588                      | 181,833                | 0.10               |
| Royal Bank of Canada  | CAD      | 39,900                     | 3,412,353              | 1.90               |
| Shaw Communications, Inc. 'B'   | CAD      | 34,215                     | 836,677                | 0.47               |
| Stella-Jones, Inc.  | CAD      | 16,171                     | 491,462                | 0.27               |
| Thomson Reuters Corp.   | CAD      | 16,291                     | 1,365,959              | 0.76               |
| Toronto-Dominion Bank (The)   | CAD      | 14,061                     | 831,787                | 0.46               |
|   |          |                            | <u>14,910,344</u>      | <u>8.30</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Ringkjøbing Landbobank A/S  | DKK      | 5,238                      | 447,991                | 0.25               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Denmark (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 447,991                | 0.25               |
| <i>Finland</i>  |          |                            |                        |                    |
| Kone OYJ 'B'  | EUR      | 13,370                     | 919,856                | 0.51               |
| Tokmanni Group Corp.  | EUR      | 20,257                     | 472,393                | 0.27               |
|   |          |                            | 1,392,249              | 0.78               |
| <i>France</i>   |          |                            |                        |                    |
| Metropole Television SA   | EUR      | 13,154                     | 233,352                | 0.13               |
| Sanofi  | EUR      | 27,681                     | 2,445,893              | 1.36               |
|   |          |                            | 2,679,245              | 1.49               |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 15,461                     | 1,008,570              | 0.56               |
|   |          |                            | 1,008,570              | 0.56               |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| PCCW Ltd.   | HKD      | 1,013,714                  | 447,995                | 0.25               |
|   |          |                            | 447,995                | 0.25               |
| <i>Ireland</i>  |          |                            |                        |                    |
| STERIS plc  | USD      | 2,200                      | 382,713                | 0.21               |
|   |          |                            | 382,713                | 0.21               |
| <i>Israel</i>   |          |                            |                        |                    |
| Check Point Software Technologies Ltd.  | USD      | 4,541                      | 444,680                | 0.25               |
|   |          |                            | 444,680                | 0.25               |
| <i>Italy</i>  |          |                            |                        |                    |
| Snam SpA  | EUR      | 231,856                    | 1,130,298              | 0.63               |
|   |          |                            | 1,130,298              | 0.63               |
| <i>Japan</i>  |          |                            |                        |                    |
| Ajinomoto Co., Inc.   | JPY      | 31,200                     | 683,625                | 0.38               |
| Autobacs Seven Co. Ltd.   | JPY      | 9,200                      | 103,307                | 0.06               |
| Daio Paper Corp.  | JPY      | 8,200                      | 114,568                | 0.06               |
| DCM Holdings Co. Ltd.   | JPY      | 19,100                     | 153,528                | 0.09               |
| Dexerials Corp.   | JPY      | 8,300                      | 147,810                | 0.08               |
| Duskin Co. Ltd.   | JPY      | 6,800                      | 130,913                | 0.07               |
| Eiken Chemical Co. Ltd.   | JPY      | 5,700                      | 93,064                 | 0.05               |
| FP Corp.  | JPY      | 4,600                      | 144,162                | 0.08               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Japan (continued)</i>  |          |                            |                        |                    |
| H.U. Group Holdings, Inc.   | JPY      | 11,000                     | 239,350                | 0.13               |
| Hirose Electric Co. Ltd.  | JPY      | 5,500                      | 679,022                | 0.38               |
| ITOCHU Corp.  | JPY      | 71,500                     | 1,738,298              | 0.97               |
| KDDI Corp.  | JPY      | 66,100                     | 1,740,094              | 0.97               |
| Kinden Corp.  | JPY      | 13,000                     | 179,163                | 0.10               |
| Komeri Co. Ltd.   | JPY      | 13,800                     | 274,484                | 0.15               |
| K's Holdings Corp.  | JPY      | 54,900                     | 532,637                | 0.30               |
| McDonald's Holdings Co. Japan Ltd.  | JPY      | 13,200                     | 491,403                | 0.27               |
| Mitsubishi Corp.  | JPY      | 32,400                     | 745,365                | 0.41               |
| Mixi, Inc.  | JPY      | 27,900                     | 621,069                | 0.35               |
| Sankyo Co. Ltd.   | JPY      | 40,800                     | 879,402                | 0.49               |
| Shimamura Co. Ltd.  | JPY      | 7,800                      | 631,713                | 0.35               |
| SKY Perfect JSAT Holdings, Inc.   | JPY      | 79,500                     | 244,619                | 0.14               |
| Sumitomo Rubber Industries Ltd.   | JPY      | 31,700                     | 369,207                | 0.21               |
| Yamada Holdings Co. Ltd.  | JPY      | 96,500                     | 376,108                | 0.21               |
|   |          |                            | <u>11,312,911</u>      | <u>6.30</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Man Group plc   | GBP      | 166,582                    | 349,194                | 0.19               |
|   |          |                            | <u>349,194</u>         | <u>0.19</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Koninklijke Ahold Delhaize NV   | EUR      | 62,359                     | 1,563,340              | 0.87               |
|   |          |                            | <u>1,563,340</u>       | <u>0.87</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| Spark New Zealand Ltd.  | NZD      | 369,871                    | 1,046,081              | 0.58               |
|   |          |                            | <u>1,046,081</u>       | <u>0.58</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Europpris ASA, Reg. S   | NOK      | 31,900                     | 168,801                | 0.10               |
| Gjensidige Forsikring ASA   | NOK      | 53,358                     | 992,400                | 0.55               |
| Orkla ASA   | NOK      | 128,114                    | 1,100,999              | 0.61               |
| Telenor ASA   | NOK      | 61,431                     | 873,466                | 0.49               |
|   |          |                            | <u>3,135,666</u>       | <u>1.75</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| REN - Redes Energeticas Nacionais SGPS SA   | EUR      | 188,303                    | 440,629                | 0.25               |
|   |          |                            | <u>440,629</u>         | <u>0.25</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| NetLink NBN Trust, Reg. S   | SGD      | 147,900                    | 88,141                 | 0.05               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Singapore (continued)</i>  |          |                            |                        |                    |
| Singapore Exchange Ltd.   | SGD      | 155,100                    | 1,087,782              | 0.61               |
|   |          |                            | 1,175,923              | 0.66               |
| <i>Spain</i>  |          |                            |                        |                    |
| Ebro Foods SA   | EUR      | 28,255                     | 500,679                | 0.28               |
| Endesa SA   | EUR      | 44,976                     | 920,209                | 0.51               |
|   |          |                            | 1,420,888              | 0.79               |
| <i>Supranational</i>  |          |                            |                        |                    |
| HKT Trust & HKT Ltd.  | HKD      | 884,000                    | 1,015,549              | 0.57               |
|   |          |                            | 1,015,549              | 0.57               |
| <i>Sweden</i>   |          |                            |                        |                    |
| Axfood AB   | SEK      | 14,768                     | 344,665                | 0.20               |
| ICA Gruppen AB  | SEK      | 20,203                     | 793,419                | 0.44               |
| Thule Group AB, Reg. S  | SEK      | 9,197                      | 344,049                | 0.19               |
|   |          |                            | 1,482,133              | 0.83               |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Allreal Holding AG  | CHF      | 3,409                      | 566,619                | 0.32               |
| Chocoladefabriken Lindt & Spruengli AG  | CHF      | 80                         | 671,783                | 0.37               |
| Emmi AG   | CHF      | 151                        | 130,725                | 0.07               |
| Geberit AG  | CHF      | 1,887                      | 1,194,667              | 0.67               |
| Mobimo Holding AG   | CHF      | 321                        | 89,021                 | 0.05               |
| Nestle SA   | CHF      | 24,459                     | 2,570,881              | 1.43               |
| Novartis AG   | CHF      | 38,568                     | 2,966,697              | 1.65               |
| PSP Swiss Property AG   | CHF      | 2,734                      | 293,057                | 0.16               |
| Roche Holding AG  | CHF      | 4,869                      | 1,548,176              | 0.86               |
| Swisscom AG   | CHF      | 2,588                      | 1,247,034              | 0.70               |
| TE Connectivity Ltd.  | USD      | 17,617                     | 2,008,597              | 1.12               |
|   |          |                            | 13,287,257             | 7.40               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Diversified Energy Co. plc, Reg. S  | GBP      | 14,995                     | 18,376                 | 0.01               |
| IG Group Holdings plc   | GBP      | 35,713                     | 352,368                | 0.19               |
| Kingfisher plc  | GBP      | 248,692                    | 1,055,957              | 0.59               |
| National Grid plc   | GBP      | 41,296                     | 442,956                | 0.25               |
| Royal Mail plc  | GBP      | 59,254                     | 398,549                | 0.22               |
|   |          |                            | 2,268,206              | 1.26               |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc.  | USD      | 2,649                      | 251,609                | 0.14               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Allstate Corp. (The)  | USD      | 17,270                     | 1,899,569              | 1.06               |
| Alphabet, Inc. 'A'  | USD      | 1,108                      | 2,281,393              | 1.27               |
| AMERISAFE, Inc.   | USD      | 18,399                     | 926,078                | 0.52               |
| Apple, Inc.   | USD      | 41,810                     | 4,828,651              | 2.69               |
| AptarGroup, Inc.  | USD      | 4,840                      | 574,809                | 0.32               |
| Arrow Electronics, Inc.   | USD      | 9,843                      | 944,792                | 0.53               |
| Arthur J Gallagher & Co.  | USD      | 6,661                      | 786,806                | 0.44               |
| AT&T, Inc.  | USD      | 65,537                     | 1,590,484              | 0.89               |
| AutoZone, Inc.  | USD      | 1,401                      | 1,762,881              | 0.98               |
| Avnet, Inc.   | USD      | 4,972                      | 168,039                | 0.09               |
| Berkshire Hathaway, Inc. 'B'  | USD      | 7,692                      | 1,802,648              | 1.00               |
| Best Buy Co., Inc.  | USD      | 8,296                      | 804,346                | 0.45               |
| Bio-Rad Laboratories, Inc. 'A'  | USD      | 1,835                      | 996,941                | 0.56               |
| Buckle, Inc. (The)  | USD      | 13,073                     | 548,429                | 0.31               |
| Cisco Systems, Inc.   | USD      | 76,322                     | 3,410,967              | 1.90               |
| Colgate-Palmolive Co.   | USD      | 21,539                     | 1,477,526              | 0.82               |
| Conagra Brands, Inc.  | USD      | 16,622                     | 509,915                | 0.28               |
| Corning, Inc.   | USD      | 6,850                      | 236,247                | 0.13               |
| CSX Corp.   | USD      | 95,208                     | 2,575,489              | 1.43               |
| Cummins, Inc.   | USD      | 1,995                      | 410,153                | 0.23               |
| DaVita, Inc.  | USD      | 11,758                     | 1,194,043              | 0.66               |
| Dollar General Corp.  | USD      | 11,201                     | 2,043,835              | 1.14               |
| Erie Indemnity Co. 'A'  | USD      | 1,915                      | 312,223                | 0.17               |
| Expeditors International of Washington, Inc.  | USD      | 5,891                      | 628,890                | 0.35               |
| Flowers Foods, Inc.   | USD      | 16,478                     | 336,257                | 0.19               |
| General Mills, Inc.   | USD      | 29,172                     | 1,498,819              | 0.83               |
| Graco, Inc.   | USD      | 10,565                     | 674,400                | 0.38               |
| Hershey Co. (The)   | USD      | 4,021                      | 590,588                | 0.33               |
| Houlihan Lokey, Inc.  | USD      | 13,794                     | 951,355                | 0.53               |
| HP, Inc.  | USD      | 64,125                     | 1,632,460              | 0.91               |
| Intel Corp.   | USD      | 20,073                     | 950,247                | 0.53               |
| J M Smucker Co. (The)   | USD      | 11,621                     | 1,269,696              | 0.71               |
| Jack Henry & Associates, Inc.   | USD      | 8,283                      | 1,142,047              | 0.64               |
| Jefferies Financial Group, Inc.   | USD      | 25,021                     | 721,577                | 0.40               |
| Johnson & Johnson   | USD      | 23,488                     | 3,262,849              | 1.82               |
| JPMorgan Chase & Co.  | USD      | 12,007                     | 1,574,811              | 0.88               |
| Kforce, Inc.  | USD      | 4,210                      | 223,404                | 0.12               |
| Kraft Heinz Co. (The)   | USD      | 9,365                      | 322,038                | 0.18               |
| Kroger Co. (The)  | USD      | 50,160                     | 1,620,398              | 0.90               |
| Lockheed Martin Corp.   | USD      | 7,133                      | 2,275,715              | 1.27               |
| Marsh & McLennan Cos., Inc.   | USD      | 12,592                     | 1,493,754              | 0.83               |
| McDonald's Corp.  | USD      | 12,900                     | 2,512,666              | 1.40               |
| McKesson Corp.  | USD      | 974                        | 157,069                | 0.09               |
| Merck & Co., Inc.   | USD      | 50,742                     | 3,327,604              | 1.85               |



## Schedule of Investments (continued)

### Robeco QI Global Developed Conservative Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR    | % of Net<br>Assets   |
|---|----------|----------------------------|---------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                           |                      |
| Equities (continued)  |          |                            |                           |                      |
| <i>United States of America (continued)</i>   |          |                            |                           |                      |
| Microsoft Corp.   | USD      | 23,834                     | 5,444,498                 | 3.03                 |
| Murphy USA, Inc.  | USD      | 8,011                      | 900,942                   | 0.50                 |
| Oracle Corp.  | USD      | 53,938                     | 3,540,378                 | 1.97                 |
| Pfizer, Inc.  | USD      | 105,921                    | 3,497,653                 | 1.95                 |
| Procter & Gamble Co. (The)  | USD      | 30,037                     | 3,417,567                 | 1.90                 |
| Public Storage, REIT  | USD      | 7,298                      | 1,850,439                 | 1.03                 |
| Republic Services, Inc.   | USD      | 15,819                     | 1,467,449                 | 0.82                 |
| Safety Insurance Group, Inc.  | USD      | 5,213                      | 344,105                   | 0.19                 |
| Silgan Holdings, Inc.   | USD      | 26,433                     | 925,010                   | 0.51                 |
| Target Corp.  | USD      | 18,078                     | 3,685,113                 | 2.05                 |
| Texas Instruments, Inc.   | USD      | 21,612                     | 3,504,501                 | 1.95                 |
| United Parcel Service, Inc. 'B'   | USD      | 19,157                     | 3,359,542                 | 1.87                 |
| United Therapeutics Corp.   | USD      | 6,537                      | 988,956                   | 0.55                 |
| Verizon Communications, Inc.  | USD      | 67,353                     | 3,182,215                 | 1.77                 |
| Virtu Financial, Inc. 'A'   | USD      | 23,829                     | 555,186                   | 0.31                 |
| Walmart, Inc.   | USD      | 18,358                     | 2,183,022                 | 1.22                 |
| Waste Management, Inc.  | USD      | 21,964                     | 2,594,971                 | 1.44                 |
| Weis Markets, Inc.  | USD      | 7,404                      | 322,532                   | 0.18                 |
|   |          |                            | <u>101,268,596</u>        | <u>56.39</u>         |
| <i>Virgin Islands, British</i>  |          |                            |                           |                      |
| Nomad Foods Ltd.  | USD      | 12,323                     | 293,761                   | 0.16                 |
|   |          |                            | <u>293,761</u>            | <u>0.16</u>          |
| Total Equities  |          |                            | <u>177,462,936</u>        | <u>98.82</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>177,462,936</u>        | <u>98.82</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>177,462,936</u></b> | <b><u>98.82</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>(91,573)</u></b>    | <b><u>(0.05)</u></b> |
| <b>Cash</b>   |          |                            | <b><u>1,563,073</u></b>   | <b><u>0.87</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>639,375</u></b>     | <b><u>0.36</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>179,573,811</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco QI Global Developed Conservative Equities As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| EUR   | 5,000            | AUD           | 7,861       | 06/07/2021    | Societe Generale | 24                         | –               |
| EUR   | 4,000            | CAD           | 5,872       | 06/07/2021    | BNP Paribas      | 2                          | –               |
| EUR   | 5,629            | CHF           | 6,154       | 06/07/2021    | Barclays         | 15                         | –               |
| EUR   | 4,000            | CHF           | 4,377       | 06/07/2021    | Societe Generale | 7                          | –               |
| EUR   | 1,000            | GBP           | 858         | 06/07/2021    | BNP Paribas      | –                          | –               |
| EUR   | 6,214            | GBP           | 5,331       | 06/07/2021    | Citibank         | 4                          | –               |
| EUR   | 3,000            | JPY           | 394,783     | 06/07/2021    | BNP Paribas      | 1                          | –               |
| EUR   | 31,841           | NOK           | 322,102     | 06/07/2021    | Citibank         | 280                        | –               |
| EUR   | 1,000            | NOK           | 10,094      | 06/07/2021    | Societe Generale | 11                         | –               |
| EUR   | 13,449           | NZD           | 22,609      | 06/07/2021    | Citibank         | 129                        | –               |
| EUR   | 14,302           | SEK           | 144,734     | 06/07/2021    | Barclays         | 32                         | –               |
| EUR   | 1,000            | SEK           | 10,075      | 06/07/2021    | HSBC             | 7                          | –               |
| EUR   | 28,000           | USD           | 33,205      | 06/07/2021    | HSBC             | 2                          | –               |
| JPY   | 743,691          | EUR           | 5,648       | 06/07/2021    | HSBC             | 2                          | –               |
| JPY   | 1,734,844        | EUR           | 13,050      | 06/07/2021    | J.P. Morgan      | 129                        | –               |
| USD   | 33,189           | EUR           | 27,459      | 06/07/2021    | Barclays         | 525                        | –               |
| USD   | 44,941           | EUR           | 37,762      | 06/07/2021    | HSBC             | 130                        | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |                  | <b>1,300</b>               | <b>–</b>        |
| EUR   | 8,106            | AUD           | 12,812      | 06/07/2021    | BNP Paribas      | (5)                        | –               |
| EUR   | 113,487          | AUD           | 179,294     | 06/07/2021    | Citibank         | (10)                       | –               |
| EUR   | 142,933          | CAD           | 210,647     | 06/07/2021    | Barclays         | (497)                      | –               |
| EUR   | 5,195            | CAD           | 7,635       | 06/07/2021    | HSBC             | (3)                        | –               |
| EUR   | 6,000            | CAD           | 8,839       | 06/07/2021    | J.P. Morgan      | (18)                       | –               |
| EUR   | 103,468          | CHF           | 113,680     | 06/07/2021    | Barclays         | (239)                      | –               |
| EUR   | 3,000            | CHF           | 3,289       | 06/07/2021    | J.P. Morgan      | –                          | –               |
| EUR   | 2,943            | DKK           | 21,888      | 06/07/2021    | HSBC             | (1)                        | –               |
| EUR   | 22,905           | GBP           | 19,715      | 06/07/2021    | J.P. Morgan      | (59)                       | –               |
| EUR   | 1,000            | GBP           | 861         | 06/07/2021    | Societe Generale | (3)                        | –               |
| EUR   | 21,012           | HKD           | 199,425     | 06/07/2021    | HSBC             | (641)                      | –               |
| EUR   | 5,000            | JPY           | 666,146     | 06/07/2021    | BNP Paribas      | (61)                       | –               |
| EUR   | 6,294            | JPY           | 837,060     | 06/07/2021    | Citibank         | (65)                       | –               |
| EUR   | 119,115          | JPY           | 15,965,467  | 06/07/2021    | Rabobank         | (2,175)                    | –               |
| EUR   | 1,000            | NOK           | 10,208      | 06/07/2021    | Societe Generale | –                          | –               |
| EUR   | 9,503            | SGD           | 15,359      | 06/07/2021    | Citibank         | (131)                      | –               |
| EUR   | 1,052,903        | USD           | 1,287,842   | 06/07/2021    | HSBC             | (32,967)                   | (0.02)          |
| EUR   | 17,289           | USD           | 21,058      | 06/07/2021    | J.P. Morgan      | (466)                      | –               |
| EUR   | 49,319           | USD           | 59,904      | 06/07/2021    | Societe Generale | (1,190)                    | –               |
| GBP   | 4,741            | EUR           | 5,530       | 06/07/2021    | BNP Paribas      | (8)                        | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |                  | <b>(38,539)</b>            | <b>(0.02)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |                  | <b>(37,239)</b>            | <b>(0.02)</b>   |

## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| BlueScope Steel Ltd.  | AUD      | 13,577                     | 188,749                | 0.35               |
| Dexus, REIT   | AUD      | 21,057                     | 142,236                | 0.26               |
| Fortescue Metals Group Ltd.   | AUD      | 10,449                     | 154,391                | 0.28               |
| Goodman Group, REIT   | AUD      | 10,365                     | 138,911                | 0.26               |
| JB Hi-Fi Ltd.   | AUD      | 3,627                      | 116,138                | 0.21               |
| Stockland, REIT   | AUD      | 50,413                     | 148,722                | 0.27               |
| Vicinity Centres, REIT  | AUD      | 169,727                    | 166,007                | 0.30               |
|   |          |                            | <u>1,055,154</u>       | <u>1.93</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| ANDRITZ AG  | EUR      | 3,765                      | 178,386                | 0.33               |
| BAWAG Group AG, Reg. S  | EUR      | 3,442                      | 154,477                | 0.28               |
| Verbund AG  | EUR      | 2,571                      | 199,638                | 0.36               |
| voestalpine AG  | EUR      | 1,375                      | 47,217                 | 0.09               |
|   |          |                            | <u>579,718</u>         | <u>1.06</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Ageas SA  | EUR      | 3,317                      | 155,236                | 0.29               |
| Solvay SA   | EUR      | 1,177                      | 126,174                | 0.23               |
| Telenet Group Holding NV  | EUR      | 3,276                      | 103,980                | 0.19               |
|   |          |                            | <u>385,390</u>         | <u>0.71</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Assured Guaranty Ltd.   | USD      | 3,898                      | 156,065                | 0.29               |
| Hongkong Land Holdings Ltd.   | USD      | 47,200                     | 189,453                | 0.35               |
| Invesco Ltd.  | USD      | 7,384                      | 166,434                | 0.30               |
| Jardine Matheson Holdings Ltd.  | USD      | 3,200                      | 172,480                | 0.32               |
| Kerry Properties Ltd.   | HKD      | 7,000                      | 19,458                 | 0.03               |
|   |          |                            | <u>703,890</u>         | <u>1.29</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Bank of Montreal  | CAD      | 2,761                      | 238,892                | 0.44               |
| Bank of Nova Scotia (The)   | CAD      | 4,696                      | 257,808                | 0.47               |
| Canadian Imperial Bank of Commerce  | CAD      | 2,206                      | 211,977                | 0.39               |
| CI Financial Corp.  | CAD      | 10,732                     | 166,260                | 0.30               |
| Corus Entertainment, Inc. 'B'   | CAD      | 10,928                     | 47,329                 | 0.09               |
| Empire Co. Ltd. 'A'   | CAD      | 5,075                      | 135,126                | 0.25               |
| FirstService Corp.  | CAD      | 1,277                      | 184,885                | 0.34               |
| Hydro One Ltd., Reg. S  | CAD      | 7,381                      | 150,585                | 0.27               |
| iA Financial Corp., Inc.  | CAD      | 4,012                      | 184,385                | 0.34               |
| Loblaw Cos. Ltd.  | CAD      | 3,615                      | 187,803                | 0.34               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Canada (continued)</i>   |          |                            |                        |                    |
| Lundin Mining Corp.   | CAD      | 22,368                     | 170,292                | 0.31               |
| Magna International, Inc.   | CAD      | 2,790                      | 218,051                | 0.40               |
| Manulife Financial Corp.  | CAD      | 4,460                      | 74,106                 | 0.14               |
| Masonite International Corp.  | USD      | 1,229                      | 115,853                | 0.21               |
| North West Co., Inc. (The)  | CAD      | 4,907                      | 117,588                | 0.21               |
| Open Text Corp.   | CAD      | 3,962                      | 169,839                | 0.31               |
| Torex Gold Resources, Inc.  | CAD      | 7,457                      | 72,513                 | 0.13               |
| Toronto-Dominion Bank (The)   | CAD      | 5,135                      | 303,764                | 0.56               |
|   |          |                            | <u>3,007,056</u>       | <u>5.50</u>        |
| <i>Curacao</i>  |          |                            |                        |                    |
| Schlumberger NV   | USD      | 8,934                      | 241,148                | 0.44               |
|   |          |                            | <u>241,148</u>         | <u>0.44</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| AP Moller - Maersk A/S 'B'  | DKK      | 84                         | 203,611                | 0.37               |
| Novo Nordisk A/S 'B'  | DKK      | 2,350                      | 166,037                | 0.30               |
| Pandora A/S   | DKK      | 658                        | 74,593                 | 0.14               |
| Sydbank A/S   | DKK      | 5,875                      | 152,558                | 0.28               |
|   |          |                            | <u>596,799</u>         | <u>1.09</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Kesko OYJ 'B'   | EUR      | 6,117                      | 190,544                | 0.35               |
| Orion OYJ 'B'   | EUR      | 5,363                      | 194,409                | 0.36               |
|   |          |                            | <u>384,953</u>         | <u>0.71</u>        |
| <i>France</i>   |          |                            |                        |                    |
| BNP Paribas SA  | EUR      | 2,867                      | 151,578                | 0.28               |
| Carrefour SA  | EUR      | 10,228                     | 169,631                | 0.31               |
| Cie de Saint-Gobain   | EUR      | 1,871                      | 103,915                | 0.19               |
| Ipsen SA  | EUR      | 1,827                      | 160,265                | 0.29               |
| Klepierre SA, REIT  | EUR      | 6,748                      | 146,634                | 0.27               |
| Publicis Groupe SA  | EUR      | 2,955                      | 159,393                | 0.29               |
| Rexel SA  | EUR      | 4,255                      | 75,058                 | 0.14               |
| Sanofi  | EUR      | 2,424                      | 214,185                | 0.39               |
|   |          |                            | <u>1,180,659</u>       | <u>2.16</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Bayerische Motoren Werke AG   | EUR      | 2,449                      | 218,720                | 0.40               |
| Daimler AG  | EUR      | 2,954                      | 222,436                | 0.41               |
| Deutsche Wohnen SE  | EUR      | 2,737                      | 141,174                | 0.26               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Germany (continued)</i>  |          |                            |                        |                    |
| Draegerwerk AG & Co. KGaA Preference  | EUR      | 855                        | 68,229                 | 0.12               |
| HelloFresh SE   | EUR      | 2,765                      | 226,675                | 0.41               |
| Merck KGaA  | EUR      | 1,416                      | 228,967                | 0.42               |
| Telefonica Deutschland Holding AG   | EUR      | 56,354                     | 125,388                | 0.23               |
|   |          |                            | <u>1,231,589</u>       | <u>2.25</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Sino Land Co. Ltd.  | HKD      | 104,000                    | 138,222                | 0.25               |
| Swire Pacific Ltd. 'A'  | HKD      | 27,500                     | 157,215                | 0.29               |
|   |          |                            | <u>295,437</u>         | <u>0.54</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| James Hardie Industries plc, CDI  | AUD      | 5,623                      | 161,148                | 0.30               |
| Jazz Pharmaceuticals plc  | USD      | 38                         | 5,692                  | 0.01               |
| Johnson Controls International plc  | USD      | 3,562                      | 206,139                | 0.38               |
| Seagate Technology Holdings plc   | USD      | 2,239                      | 166,014                | 0.30               |
| Trane Technologies plc  | USD      | 1,269                      | 197,043                | 0.36               |
|   |          |                            | <u>736,036</u>         | <u>1.35</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Plus500 Ltd.  | GBP      | 6,434                      | 100,057                | 0.18               |
| Teva Pharmaceutical Industries Ltd., ADR  | USD      | 15,763                     | 131,591                | 0.24               |
|   |          |                            | <u>231,648</u>         | <u>0.42</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Telecom Italia SpA  | EUR      | 356,751                    | 149,443                | 0.27               |
|   |          |                            | <u>149,443</u>         | <u>0.27</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Aeon Mall Co. Ltd.  | JPY      | 8,100                      | 105,294                | 0.19               |
| Ajinomoto Co., Inc.   | JPY      | 9,300                      | 203,773                | 0.37               |
| Brother Industries Ltd.   | JPY      | 11,400                     | 192,017                | 0.35               |
| Canon, Inc.   | JPY      | 4,600                      | 87,825                 | 0.16               |
| Dai-ichi Life Holdings, Inc.  | JPY      | 4,800                      | 74,175                 | 0.14               |
| Daito Trust Construction Co. Ltd.   | JPY      | 1,700                      | 156,925                | 0.29               |
| Daiwa Securities Group, Inc.  | JPY      | 36,500                     | 169,185                | 0.31               |
| Earth Corp.   | JPY      | 1,200                      | 58,804                 | 0.11               |
| Fujitsu Ltd.  | JPY      | 1,100                      | 173,830                | 0.32               |
| Hirose Electric Co. Ltd.  | JPY      | 1,100                      | 135,805                | 0.25               |
| Honda Motor Co. Ltd.  | JPY      | 2,000                      | 53,942                 | 0.10               |
| Iida Group Holdings Co. Ltd.  | JPY      | 7,900                      | 171,657                | 0.31               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Japan (continued)</i>  |          |                            |                        |                    |
| Kanamoto Co. Ltd.   | JPY      | 1,000                      | 19,434                 | 0.04               |
| Kurita Water Industries Ltd.  | JPY      | 2,900                      | 117,434                | 0.21               |
| Lixil Corp.   | JPY      | 7,500                      | 163,706                | 0.30               |
| Marubeni Corp.  | JPY      | 27,200                     | 199,645                | 0.36               |
| Mitsubishi Corp.  | JPY      | 9,400                      | 216,248                | 0.40               |
| Mitsui & Co. Ltd.   | JPY      | 7,900                      | 150,080                | 0.27               |
| Nippon Express Co. Ltd.   | JPY      | 2,900                      | 186,396                | 0.34               |
| Nippon Yusen KK   | JPY      | 6,100                      | 260,919                | 0.48               |
| Nomura Holdings, Inc.   | JPY      | 26,600                     | 114,748                | 0.21               |
| Nomura Real Estate Holdings, Inc.   | JPY      | 7,400                      | 158,431                | 0.29               |
| Nomura Research Institute Ltd.  | JPY      | 5,800                      | 161,940                | 0.30               |
| Osaka Gas Co. Ltd.  | JPY      | 8,000                      | 125,753                | 0.23               |
| Panasonic Corp.   | JPY      | 16,700                     | 163,101                | 0.30               |
| Renesas Electronics Corp.   | JPY      | 500                        | 4,562                  | 0.01               |
| Ricoh Co. Ltd.  | JPY      | 19,800                     | 187,586                | 0.34               |
| Rinnai Corp.  | JPY      | 1,400                      | 112,427                | 0.21               |
| Seiko Epson Corp.   | JPY      | 6,400                      | 95,011                 | 0.17               |
| Sekisui House Ltd.  | JPY      | 6,800                      | 117,713                | 0.22               |
| SG Holdings Co. Ltd.  | JPY      | 5,200                      | 115,083                | 0.21               |
| Shimamura Co. Ltd.  | JPY      | 1,300                      | 105,286                | 0.19               |
| Sony Group Corp.  | JPY      | 900                        | 73,950                 | 0.13               |
| Sumitomo Corp.  | JPY      | 13,400                     | 151,487                | 0.28               |
| Sumitomo Dainippon Pharma Co. Ltd.  | JPY      | 11,300                     | 199,862                | 0.37               |
| Yamada Holdings Co. Ltd.  | JPY      | 49,300                     | 192,146                | 0.35               |
| Yamaha Motor Co. Ltd.   | JPY      | 8,100                      | 185,849                | 0.34               |
| Yamato Holdings Co. Ltd.  | JPY      | 5,500                      | 132,044                | 0.24               |
| Yamazaki Baking Co. Ltd.  | JPY      | 100                        | 1,190                  | –                  |
|   |          |                            | 5,295,263              | 9.69               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Aegon NV  | EUR      | 2,451                      | 8,576                  | 0.02               |
| Akzo Nobel NV   | EUR      | 134                        | 13,963                 | 0.03               |
| CNH Industrial NV   | EUR      | 13,718                     | 191,023                | 0.35               |
| Flow Traders, Reg. S  | EUR      | 4,950                      | 179,586                | 0.33               |
| Koninklijke Ahold Delhaize NV   | EUR      | 4,977                      | 124,773                | 0.23               |
| NN Group NV   | EUR      | 3,532                      | 140,503                | 0.26               |
| PostNL NV   | EUR      | 43,561                     | 199,161                | 0.36               |
| Randstad NV   | EUR      | 951                        | 61,339                 | 0.11               |
| Signify NV, Reg. S  | EUR      | 3,628                      | 193,518                | 0.35               |
|   |          |                            | 1,112,442              | 2.04               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Puerto Rico</i>  |          |                            |                        |                    |
| Popular, Inc.   | USD      | 2,862                      | 181,122                | 0.33               |
|   |          |                            | <u>181,122</u>         | <u>0.33</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Hutchison Port Holdings Trust   | USD      | 174,900                    | 33,184                 | 0.06               |
| UOL Group Ltd.  | SGD      | 33,200                     | 152,037                | 0.28               |
|   |          |                            | <u>185,221</u>         | <u>0.34</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA  | EUR      | 37,001                     | 193,441                | 0.36               |
| Pharma Mar SA   | EUR      | 963                        | 73,053                 | 0.13               |
| Repsol SA   | EUR      | 17,945                     | 189,392                | 0.35               |
|   |          |                            | <u>455,886</u>         | <u>0.84</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Unibail-Rodamco-Westfield, REIT   | EUR      | 1,424                      | 103,938                | 0.19               |
|   |          |                            | <u>103,938</u>         | <u>0.19</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Getinge AB 'B'  | SEK      | 3,417                      | 108,756                | 0.20               |
| Lundin Energy AB  | SEK      | 5,999                      | 179,106                | 0.33               |
| Svenska Handelsbanken AB 'A'  | SEK      | 8,987                      | 85,564                 | 0.16               |
| Volvo AB 'B'  | SEK      | 7,933                      | 161,054                | 0.29               |
|   |          |                            | <u>534,480</u>         | <u>0.98</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Adecco Group AG   | CHF      | 1,991                      | 114,172                | 0.21               |
| Holcim Ltd.   | CHF      | 1,537                      | 77,818                 | 0.14               |
| Nestle SA   | CHF      | 2,065                      | 217,052                | 0.40               |
| Novartis AG   | CHF      | 2,327                      | 178,996                | 0.33               |
| UBS Group AG  | CHF      | 9,096                      | 117,498                | 0.21               |
|   |          |                            | <u>705,536</u>         | <u>1.29</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| GlaxoSmithKline plc   | GBP      | 14,413                     | 238,312                | 0.44               |
| Hikma Pharmaceuticals plc   | GBP      | 499                        | 14,218                 | 0.03               |
| J Sainsbury plc   | GBP      | 57,200                     | 181,106                | 0.33               |
| Kingfisher plc  | GBP      | 33,898                     | 143,932                | 0.26               |
| Land Securities Group plc, REIT   | GBP      | 17,984                     | 141,493                | 0.26               |
| Liberty Global plc 'C'  | USD      | 387                        | 8,824                  | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>   |          |                            |                        |                    |
| Natwest Group plc   | GBP      | 85,065                     | 201,355                | 0.37               |
| Rio Tinto plc   | GBP      | 2,806                      | 194,455                | 0.35               |
| Royal Dutch Shell plc 'B'   | GBP      | 4,047                      | 65,954                 | 0.12               |
| Vodafone Group plc  | GBP      | 159,542                    | 225,510                | 0.41               |
|   |          |                            | 1,415,159              | 2.59               |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc.  | USD      | 1,335                      | 126,802                | 0.23               |
| Abercrombie & Fitch Co. 'A'   | USD      | 5,338                      | 208,992                | 0.38               |
| Aflac, Inc.   | USD      | 4,514                      | 204,251                | 0.37               |
| AGCO Corp.  | USD      | 1,693                      | 186,131                | 0.34               |
| Agilent Technologies, Inc.  | USD      | 1,592                      | 198,426                | 0.36               |
| Alliance Data Systems Corp.   | USD      | 2,142                      | 188,190                | 0.34               |
| Allstate Corp. (The)  | USD      | 1,868                      | 205,466                | 0.38               |
| Ally Financial, Inc.  | USD      | 4,981                      | 209,337                | 0.38               |
| Alphabet, Inc. 'A'  | USD      | 317                        | 652,709                | 1.19               |
| Alphabet, Inc. 'C'  | USD      | 326                        | 688,979                | 1.26               |
| Amazon.com, Inc.  | USD      | 324                        | 939,887                | 1.72               |
| AmerisourceBergen Corp.   | USD      | 2,287                      | 220,793                | 0.40               |
| Anthem, Inc.  | USD      | 918                        | 295,550                | 0.54               |
| Apple, Inc.   | USD      | 16,424                     | 1,896,813              | 3.47               |
| Applied Materials, Inc.   | USD      | 2,610                      | 313,402                | 0.57               |
| ArcBest Corp.   | USD      | 2,679                      | 131,454                | 0.24               |
| Arrow Electronics, Inc.   | USD      | 1,693                      | 162,505                | 0.30               |
| AutoZone, Inc.  | USD      | 189                        | 237,819                | 0.44               |
| Avantor, Inc.   | USD      | 2,270                      | 67,972                 | 0.12               |
| Avaya Holdings Corp.  | USD      | 7,262                      | 164,725                | 0.30               |
| Avery Dennison Corp.  | USD      | 996                        | 176,574                | 0.32               |
| Bank of America Corp.   | USD      | 7,590                      | 263,880                | 0.48               |
| Berkshire Hathaway, Inc. 'B'  | USD      | 1,190                      | 278,881                | 0.51               |
| Best Buy Co., Inc.  | USD      | 1,340                      | 129,921                | 0.24               |
| Biogen, Inc.  | USD      | 866                        | 252,863                | 0.46               |
| Bio-Rad Laboratories, Inc. 'A'  | USD      | 301                        | 163,531                | 0.30               |
| Bio-Techne Corp.  | USD      | 603                        | 228,946                | 0.42               |
| Bristol-Myers Squibb Co.  | USD      | 5,945                      | 334,973                | 0.61               |
| Broadcom, Inc.  | USD      | 739                        | 297,145                | 0.54               |
| Cardinal Health, Inc.   | USD      | 2,721                      | 130,991                | 0.24               |
| CBRE Group, Inc. 'A'  | USD      | 2,461                      | 177,908                | 0.33               |
| Cigna Corp.   | USD      | 1,113                      | 222,497                | 0.41               |
| Citigroup, Inc.   | USD      | 3,876                      | 231,240                | 0.42               |
| Citizens Financial Group, Inc.  | USD      | 5,848                      | 226,198                | 0.41               |
| Colgate-Palmolive Co.   | USD      | 1,858                      | 127,455                | 0.23               |



## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| CommVault Systems, Inc.   | USD      | 1,857                      | 122,406                | 0.22               |
| Corning, Inc.   | USD      | 4,725                      | 162,959                | 0.30               |
| Corteva, Inc.   | USD      | 320                        | 11,967                 | 0.02               |
| Cummins, Inc.   | USD      | 711                        | 146,175                | 0.27               |
| Customers Bancorp, Inc.   | USD      | 4,574                      | 150,384                | 0.28               |
| CVS Health Corp.  | USD      | 4,154                      | 292,276                | 0.54               |
| DaVita, Inc.  | USD      | 1,519                      | 154,257                | 0.28               |
| Deere & Co.   | USD      | 836                        | 248,643                | 0.46               |
| Dell Technologies, Inc. 'C'   | USD      | 2,053                      | 172,546                | 0.32               |
| DENTSPLY SIRONA, Inc.   | USD      | 3,367                      | 179,607                | 0.33               |
| Dillard's, Inc. 'A'   | USD      | 1,760                      | 268,445                | 0.49               |
| Dover Corp.   | USD      | 669                        | 84,958                 | 0.16               |
| DuPont de Nemours, Inc.   | USD      | 3,088                      | 201,570                | 0.37               |
| DXC Technology Co.  | USD      | 6,741                      | 221,346                | 0.41               |
| EchoStar Corp. 'A'  | USD      | 4,375                      | 89,610                 | 0.16               |
| Equitable Holdings, Inc.  | USD      | 6,515                      | 167,284                | 0.31               |
| Ethan Allen Interiors, Inc.   | USD      | 6,342                      | 147,600                | 0.27               |
| Exelon Corp.  | USD      | 3,786                      | 141,460                | 0.26               |
| Facebook, Inc. 'A'  | USD      | 2,145                      | 628,921                | 1.15               |
| Fortinet, Inc.  | USD      | 1,051                      | 211,095                | 0.39               |
| Gartner, Inc.   | USD      | 1,086                      | 221,797                | 0.41               |
| Gilead Sciences, Inc.   | USD      | 1,822                      | 105,796                | 0.19               |
| GMS, Inc.   | USD      | 5,265                      | 213,726                | 0.39               |
| Group 1 Automotive, Inc.  | USD      | 1,389                      | 180,878                | 0.33               |
| Haverty Furniture Cos., Inc.  | USD      | 1,729                      | 62,343                 | 0.11               |
| HCA Healthcare, Inc.  | USD      | 1,147                      | 199,958                | 0.37               |
| Heidrick & Struggles International, Inc.  | USD      | 1,743                      | 65,478                 | 0.12               |
| Henry Schein, Inc.  | USD      | 619                        | 38,725                 | 0.07               |
| Hershey Co. (The)   | USD      | 1,309                      | 192,260                | 0.35               |
| Hewlett Packard Enterprise Co.  | USD      | 14,556                     | 178,958                | 0.33               |
| Hilltop Holdings, Inc.  | USD      | 5,806                      | 178,209                | 0.33               |
| Hologic, Inc.   | USD      | 2,471                      | 139,021                | 0.25               |
| Home Depot, Inc. (The)  | USD      | 1,090                      | 293,102                | 0.54               |
| HP, Inc.  | USD      | 7,373                      | 187,698                | 0.34               |
| Ingles Markets, Inc. 'A'  | USD      | 3,074                      | 151,043                | 0.28               |
| International Paper Co.   | USD      | 3,585                      | 185,341                | 0.34               |
| Interpublic Group of Cos., Inc. (The)   | USD      | 6,383                      | 174,874                | 0.32               |
| Investors Bancorp, Inc.   | USD      | 11,691                     | 140,580                | 0.26               |
| J M Smucker Co. (The)   | USD      | 921                        | 100,627                | 0.18               |
| Jefferies Financial Group, Inc.   | USD      | 6,197                      | 178,714                | 0.33               |
| Johnson & Johnson   | USD      | 2,671                      | 371,044                | 0.68               |
| JPMorgan Chase & Co.  | USD      | 2,590                      | 339,699                | 0.62               |
| Juniper Networks, Inc.  | USD      | 2,021                      | 46,610                 | 0.09               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Kelly Services, Inc. 'A'  | USD      | 4,427                      | 89,481                 | 0.16               |
| Keysight Technologies, Inc.   | USD      | 1,218                      | 158,590                | 0.29               |
| Kforce, Inc.  | USD      | 1,333                      | 70,736                 | 0.13               |
| Kraft Heinz Co. (The)   | USD      | 5,690                      | 195,664                | 0.36               |
| Kroger Co. (The)  | USD      | 4,130                      | 133,418                | 0.24               |
| Kulicke & Soffa Industries, Inc.  | USD      | 3,445                      | 177,784                | 0.33               |
| L Brands, Inc.  | USD      | 2,774                      | 168,559                | 0.31               |
| Laboratory Corp. of America Holdings  | USD      | 690                        | 160,500                | 0.29               |
| Loews Corp.   | USD      | 3,817                      | 175,899                | 0.32               |
| Lumen Technologies, Inc.  | USD      | 12,300                     | 140,954                | 0.26               |
| ManpowerGroup, Inc.   | USD      | 1,748                      | 175,272                | 0.32               |
| Masco Corp.   | USD      | 2,399                      | 119,171                | 0.22               |
| McKesson Corp.  | USD      | 1,428                      | 230,281                | 0.42               |
| MercadoLibre, Inc.  | USD      | 36                         | 47,289                 | 0.09               |
| MetLife, Inc.   | USD      | 4,061                      | 204,951                | 0.38               |
| MGIC Investment Corp.   | USD      | 4,203                      | 48,200                 | 0.09               |
| Microsoft Corp.   | USD      | 7,800                      | 1,781,786              | 3.26               |
| Moderna, Inc.   | USD      | 1,319                      | 261,353                | 0.48               |
| ModivCare, Inc.   | USD      | 633                        | 90,779                 | 0.17               |
| Molina Healthcare, Inc.   | USD      | 974                        | 207,843                | 0.38               |
| Molson Coors Beverage Co. 'B'   | USD      | 132                        | 5,976                  | 0.01               |
| Mosaic Co. (The)  | USD      | 7,631                      | 205,334                | 0.38               |
| MYR Group, Inc.   | USD      | 2,005                      | 153,718                | 0.28               |
| NetApp, Inc.  | USD      | 2,658                      | 183,386                | 0.34               |
| NetScout Systems, Inc.  | USD      | 6,287                      | 151,304                | 0.28               |
| New York Community Bancorp, Inc.  | USD      | 16,897                     | 157,016                | 0.29               |
| Newell Brands, Inc.   | USD      | 7,866                      | 182,207                | 0.33               |
| News Corp. 'A'  | USD      | 9,204                      | 200,006                | 0.37               |
| NortonLifeLock, Inc.  | USD      | 9,438                      | 216,631                | 0.40               |
| Omnicom Group, Inc.   | USD      | 3,031                      | 204,444                | 0.37               |
| ON Semiconductor Corp.  | USD      | 5,653                      | 182,475                | 0.33               |
| Oracle Corp.  | USD      | 2,206                      | 144,797                | 0.27               |
| Owens Corning   | USD      | 1,994                      | 164,611                | 0.30               |
| PerkinElmer, Inc.   | USD      | 1,219                      | 158,720                | 0.29               |
| Pfizer, Inc.  | USD      | 10,909                     | 360,230                | 0.66               |
| Prestige Consumer Healthcare, Inc.  | USD      | 4,317                      | 189,658                | 0.35               |
| Primoris Services Corp.   | USD      | 4,924                      | 122,197                | 0.22               |
| Public Storage, REIT  | USD      | 871                        | 220,846                | 0.40               |
| PulteGroup, Inc.  | USD      | 787                        | 36,214                 | 0.07               |
| Qorvo, Inc.   | USD      | 1,167                      | 192,532                | 0.35               |
| QUALCOMM, Inc.  | USD      | 1,911                      | 230,322                | 0.42               |
| Quanex Building Products Corp.  | USD      | 4,428                      | 92,749                 | 0.17               |
| Quest Diagnostics, Inc.   | USD      | 1,248                      | 138,881                | 0.25               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Qurate Retail, Inc.   | USD      | 15,011                     | 165,692                | 0.30               |
| Rambus, Inc.  | USD      | 6,049                      | 120,939                | 0.22               |
| Regions Financial Corp.   | USD      | 3,615                      | 61,515                 | 0.11               |
| Ryder System, Inc.  | USD      | 2,837                      | 177,818                | 0.33               |
| S&P Global, Inc.  | USD      | 188                        | 65,068                 | 0.12               |
| Sanderson Farms, Inc.   | USD      | 594                        | 94,151                 | 0.17               |
| Sanmina Corp.   | USD      | 4,781                      | 157,069                | 0.29               |
| Schneider National, Inc. 'B'  | USD      | 4,974                      | 91,310                 | 0.17               |
| Sealed Air Corp.  | USD      | 4,161                      | 207,892                | 0.38               |
| Sherwin-Williams Co. (The)  | USD      | 720                        | 165,414                | 0.30               |
| Smith & Wesson Brands, Inc.   | USD      | 9,407                      | 275,253                | 0.50               |
| Snap-on, Inc.   | USD      | 1,135                      | 213,840                | 0.39               |
| Sonos, Inc.   | USD      | 6,460                      | 191,910                | 0.35               |
| SpartanNash Co.   | USD      | 8,807                      | 143,404                | 0.26               |
| Spectrum Brands Holdings, Inc.  | USD      | 124                        | 8,892                  | 0.02               |
| SPS Commerce, Inc.  | USD      | 1,545                      | 130,085                | 0.24               |
| Sykes Enterprises, Inc.   | USD      | 3,924                      | 177,687                | 0.33               |
| Synchrony Financial   | USD      | 364                        | 14,893                 | 0.03               |
| Target Corp.  | USD      | 1,520                      | 309,845                | 0.57               |
| Teradata Corp.  | USD      | 5,027                      | 211,822                | 0.39               |
| TrueBlue, Inc.  | USD      | 4,928                      | 116,811                | 0.21               |
| TTEC Holdings, Inc.   | USD      | 1,408                      | 122,397                | 0.22               |
| UGI Corp.   | USD      | 4,612                      | 180,101                | 0.33               |
| United Natural Foods, Inc.  | USD      | 3,975                      | 123,953                | 0.23               |
| United Rentals, Inc.  | USD      | 777                        | 209,015                | 0.38               |
| United Therapeutics Corp.   | USD      | 498                        | 75,340                 | 0.14               |
| UnitedHealth Group, Inc.  | USD      | 849                        | 286,680                | 0.52               |
| Universal Health Services, Inc. 'B'   | USD      | 1,270                      | 156,814                | 0.29               |
| Unum Group  | USD      | 6,804                      | 162,943                | 0.30               |
| Verint Systems, Inc.  | USD      | 3,657                      | 138,984                | 0.25               |
| Viatis, Inc.  | USD      | 730                        | 8,796                  | 0.02               |
| Virtu Financial, Inc. 'A'   | USD      | 6,971                      | 162,416                | 0.30               |
| Vista Outdoor, Inc.   | USD      | 5,528                      | 215,731                | 0.39               |
| Wabash National Corp.   | USD      | 8,252                      | 111,335                | 0.20               |
| Walt Disney Co. (The)   | USD      | 1,770                      | 262,343                | 0.48               |
| Waters Corp.  | USD      | 632                        | 184,185                | 0.34               |
| Weis Markets, Inc.  | USD      | 1,323                      | 57,632                 | 0.11               |
| West Pharmaceutical Services, Inc.  | USD      | 524                        | 158,671                | 0.29               |
| Western Digital Corp.   | USD      | 3,125                      | 187,542                | 0.34               |
| Weyerhaeuser Co., REIT  | USD      | 8,128                      | 235,910                | 0.43               |
| Whirlpool Corp.   | USD      | 780                        | 143,398                | 0.26               |
| Xerox Holdings Corp.  | USD      | 6,655                      | 131,821                | 0.24               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Active Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 33,243,277             | 60.84              |
| Total Equities  |          |                            | 54,011,244             | 98.85              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 54,011,244             | 98.85              |
| <b>Total Investments</b>  |          |                            | <b>54,011,244</b>      | <b>98.85</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>(21,994)</b>        | <b>(0.04)</b>      |
| <b>Cash</b>   |          |                            | <b>603,435</b>         | <b>1.10</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>45,568</b>          | <b>0.09</b>        |
| <b>Total net assets</b>   |          |                            | <b>54,638,253</b>      | <b>100.00</b>      |

### Robeco QI Global Developed Active Equities

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| S&P 500 Emini Index, 17/09/2021                             | 3                      | USD      | 542,436                   | 8,093                            | 0.01               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>8,093</b>                     | <b>0.01</b>        |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>8,093</b>                     | <b>0.01</b>        |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Alibaba Health Information Technology Ltd.  | HKD      | 54,000                     | 119,740                | 0.10               |
| Alibaba Pictures Group Ltd.   | HKD      | 210,000                    | 29,205                 | 0.02               |
| Brilliance China Automotive Holdings Ltd.   | HKD      | 46,000                     | 43,241                 | 0.04               |
| China Gas Holdings Ltd.   | HKD      | 41,000                     | 125,125                | 0.11               |
| China Resources Gas Group Ltd.  | HKD      | 14,000                     | 84,009                 | 0.07               |
| COSCO SHIPPING Ports Ltd.   | HKD      | 24,000                     | 18,728                 | 0.02               |
| Credicorp Ltd.  | USD      | 905                        | 109,604                | 0.10               |
| Hopson Development Holdings Ltd.  | HKD      | 8,000                      | 36,673                 | 0.03               |
| Kunlun Energy Co. Ltd.  | HKD      | 46,000                     | 42,411                 | 0.04               |
| Nine Dragons Paper Holdings Ltd.  | HKD      | 46,000                     | 58,997                 | 0.05               |
| Shenzhen International Holdings Ltd.  | HKD      | 16,573                     | 22,920                 | 0.02               |
|   |          |                            | <u>690,653</u>         | <u>0.60</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Alpargatas SA   | BRL      | 2,400                      | 24,006                 | 0.02               |
| Ambev SA  | BRL      | 63,000                     | 214,317                | 0.19               |
| Atacadao SA   | BRL      | 5,900                      | 24,692                 | 0.02               |
| B3 SA - Brasil Bolsa Balcao   | BRL      | 81,000                     | 271,515                | 0.24               |
| Banco Bradesco SA   | BRL      | 21,784                     | 94,901                 | 0.08               |
| Banco Bradesco SA Preference  | BRL      | 65,413                     | 335,418                | 0.29               |
| Banco do Brasil SA  | BRL      | 17,500                     | 112,055                | 0.10               |
| Banco Inter SA  | BRL      | 4,200                      | 65,111                 | 0.06               |
| Banco Santander Brasil SA   | BRL      | 14,900                     | 120,261                | 0.11               |
| BB Seguridade Participacoes SA  | BRL      | 10,500                     | 48,337                 | 0.04               |
| Bradespar SA Preference   | BRL      | 3,000                      | 44,439                 | 0.04               |
| BRF SA  | BRL      | 8,700                      | 47,385                 | 0.04               |
| CCR SA  | BRL      | 18,600                     | 49,856                 | 0.04               |
| Centrais Eletricas Brasileiras SA   | BRL      | 3,100                      | 26,670                 | 0.02               |
| Centrais Eletricas Brasileiras SA Preference  | BRL      | 3,800                      | 32,768                 | 0.03               |
| Cia de Saneamento Basico do Estado de Sao Paulo   | BRL      | 5,200                      | 37,908                 | 0.03               |
| Cia Energetica de Minas Gerais Preference   | BRL      | 44,874                     | 108,477                | 0.10               |
| Cia Paranaense de Energia   | BRL      | 7,600                      | 44,150                 | 0.04               |
| Cia Siderurgica Nacional SA   | BRL      | 9,200                      | 80,654                 | 0.07               |
| Cosan SA  | BRL      | 9,200                      | 43,930                 | 0.04               |
| Energisa SA   | BRL      | 2,600                      | 24,146                 | 0.02               |
| Engie Brasil Energia SA   | BRL      | 2,875                      | 22,431                 | 0.02               |
| Equatorial Energia SA   | BRL      | 14,000                     | 69,193                 | 0.06               |
| Gerdau SA Preference  | BRL      | 23,600                     | 139,262                | 0.12               |
| Hapvida Participacoes e Investimentos SA, Reg. S  | BRL      | 14,700                     | 45,144                 | 0.04               |
| Hypera SA   | BRL      | 5,100                      | 35,034                 | 0.03               |
| Itau Unibanco Holding SA Preference   | BRL      | 67,100                     | 398,493                | 0.35               |
| Itausa SA Preference  | BRL      | 61,090                     | 135,746                | 0.12               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Brazil (continued)</i>   |          |                            |                        |                    |
| JBS SA  | BRL      | 26,400                     | 153,101                | 0.13               |
| Klabin SA   | BRL      | 11,100                     | 58,267                 | 0.05               |
| Localiza Rent a Car SA  | BRL      | 8,070                      | 102,929                | 0.09               |
| Lojas Americanas SA Preference  | BRL      | 12,206                     | 52,494                 | 0.05               |
| Lojas Renner SA   | BRL      | 10,411                     | 91,768                 | 0.08               |
| Magazine Luiza SA   | BRL      | 38,400                     | 161,854                | 0.14               |
| Natura & Co. Holding SA   | BRL      | 10,115                     | 114,377                | 0.10               |
| Notre Dame Intermedica Participacoes SA   | BRL      | 7,100                      | 120,172                | 0.11               |
| Petrobras Distribuidora SA  | BRL      | 10,400                     | 55,297                 | 0.05               |
| Petroleo Brasileiro SA  | BRL      | 49,900                     | 301,219                | 0.26               |
| Petroleo Brasileiro SA Preference   | BRL      | 68,000                     | 398,824                | 0.35               |
| Raia Drogasil SA  | BRL      | 17,500                     | 86,177                 | 0.08               |
| Sul America SA  | BRL      | 3,859                      | 26,748                 | 0.02               |
| Suzano SA   | BRL      | 9,999                      | 119,183                | 0.10               |
| Telefonica Brasil SA  | BRL      | 11,500                     | 96,256                 | 0.08               |
| TIM SA, ADR   | USD      | 3,141                      | 36,184                 | 0.03               |
| TOTVS SA  | BRL      | 6,600                      | 49,521                 | 0.04               |
| Transmissora Alianca de Energia Eletrica SA   | BRL      | 2,900                      | 21,326                 | 0.02               |
| Ultrapar Participacoes SA   | BRL      | 10,700                     | 39,215                 | 0.03               |
| Vale SA   | BRL      | 43,345                     | 978,272                | 0.85               |
| WEG SA  | BRL      | 22,200                     | 149,051                | 0.13               |
|   |          |                            | <u>5,908,534</u>       | <u>5.15</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| AAC Technologies Holdings, Inc.   | HKD      | 9,500                      | 71,074                 | 0.06               |
| Agile Group Holdings Ltd.   | HKD      | 38,000                     | 49,226                 | 0.04               |
| Airtac International Group  | TWD      | 2,000                      | 77,165                 | 0.07               |
| Alibaba Group Holding Ltd., ADR   | USD      | 1,241                      | 281,434                | 0.24               |
| Alibaba Group Holding Ltd.  | HKD      | 188,616                    | 5,343,333              | 4.66               |
| ANTA Sports Products Ltd.   | HKD      | 14,000                     | 329,545                | 0.29               |
| Autohome, Inc., ADR   | USD      | 845                        | 54,046                 | 0.05               |
| Baidu, Inc., ADR  | USD      | 3,791                      | 772,985                | 0.67               |
| BeiGene Ltd., ADR   | USD      | 606                        | 207,973                | 0.18               |
| Bilibili, Inc., ADR   | USD      | 2,151                      | 262,078                | 0.23               |
| Bosideng International Holdings Ltd.  | HKD      | 44,000                     | 31,445                 | 0.03               |
| Chailease Holding Co. Ltd.  | TWD      | 16,410                     | 119,265                | 0.10               |
| China Conch Venture Holdings Ltd.   | HKD      | 24,500                     | 103,163                | 0.09               |
| China Education Group Holdings Ltd., Reg. S   | HKD      | 9,000                      | 20,073                 | 0.02               |
| China Evergrande Group  | HKD      | 27,000                     | 35,185                 | 0.03               |
| China Feihe Ltd., Reg. S  | HKD      | 13,000                     | 28,056                 | 0.02               |
| China Lesso Group Holdings Ltd.   | HKD      | 14,000                     | 34,541                 | 0.03               |
| China Literature Ltd., Reg. S   | HKD      | 3,800                      | 42,253                 | 0.04               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Cayman Islands (continued)</i>   |          |                            |                        |                    |
| China Medical System Holdings Ltd.  | HKD      | 19,000                     | 50,033                 | 0.04               |
| China Meidong Auto Holdings Ltd.  | HKD      | 8,000                      | 43,627                 | 0.04               |
| China Mengniu Dairy Co. Ltd.  | HKD      | 42,000                     | 253,919                | 0.22               |
| China Overseas Property Holdings Ltd.   | HKD      | 20,000                     | 21,376                 | 0.02               |
| China Resources Cement Holdings Ltd.  | HKD      | 36,000                     | 34,211                 | 0.03               |
| China Resources Land Ltd.   | HKD      | 40,000                     | 161,991                | 0.14               |
| China State Construction International Holdings Ltd.  | HKD      | 30,000                     | 20,474                 | 0.02               |
| China Yuhua Education Corp. Ltd., Reg. S  | HKD      | 20,000                     | 18,105                 | 0.02               |
| CIFI Holdings Group Co. Ltd.  | HKD      | 54,196                     | 42,291                 | 0.04               |
| Country Garden Holdings Co. Ltd.  | HKD      | 109,399                    | 122,559                | 0.11               |
| Country Garden Services Holdings Co. Ltd.   | HKD      | 20,000                     | 216,074                | 0.19               |
| ENN Energy Holdings Ltd.  | HKD      | 10,800                     | 205,546                | 0.18               |
| Ever Sunshine Lifestyle Services Group Ltd., Reg. S   | HKD      | 10,000                     | 24,827                 | 0.02               |
| Gaotu Techedu, Inc., ADR  | USD      | 170                        | 2,511                  | –                  |
| GDS Holdings Ltd., ADR  | USD      | 1,069                      | 83,906                 | 0.07               |
| Geely Automobile Holdings Ltd.  | HKD      | 73,000                     | 229,833                | 0.20               |
| Genscript Biotech Corp.   | HKD      | 10,000                     | 43,653                 | 0.04               |
| Greentown Service Group Co. Ltd., Reg. S  | HKD      | 20,000                     | 31,059                 | 0.03               |
| Haitian International Holdings Ltd.   | HKD      | 19,000                     | 63,734                 | 0.05               |
| Hansoh Pharmaceutical Group Co. Ltd., Reg. S  | HKD      | 16,000                     | 70,050                 | 0.06               |
| Huazhu Group Ltd., ADR  | USD      | 374                        | 19,751                 | 0.02               |
| Innovent Biologics, Inc., Reg. S  | HKD      | 15,500                     | 180,730                | 0.16               |
| JD Health International, Inc., Reg. S   | HKD      | 3,750                      | 53,745                 | 0.05               |
| JD.com, Inc., ADR   | USD      | 11,433                     | 912,468                | 0.79               |
| Jiumaojiu International Holdings Ltd., Reg. S   | HKD      | 10,000                     | 40,884                 | 0.04               |
| JOYY, Inc., ADR   | USD      | 825                        | 54,425                 | 0.05               |
| Kaisa Group Holdings Ltd.   | HKD      | 36,571                     | 13,845                 | 0.01               |
| KE Holdings, Inc., ADR  | USD      | 4,747                      | 226,337                | 0.20               |
| Kingboard Holdings Ltd.   | HKD      | 22,500                     | 124,874                | 0.11               |
| Kingboard Laminates Holdings Ltd.   | HKD      | 23,500                     | 52,714                 | 0.05               |
| Kingdee International Software Group Co. Ltd.   | HKD      | 35,000                     | 118,757                | 0.10               |
| Kingsoft Corp. Ltd.   | HKD      | 11,000                     | 65,936                 | 0.06               |
| Kuaishou Technology, Reg. S   | HKD      | 3,600                      | 90,303                 | 0.08               |
| KWG Group Holdings Ltd.   | HKD      | 55,500                     | 74,325                 | 0.06               |
| Lee & Man Paper Manufacturing Ltd.  | HKD      | 20,000                     | 15,220                 | 0.01               |
| Li Auto, Inc., ADR  | USD      | 654                        | 22,851                 | 0.02               |
| Li Ning Co. Ltd.  | HKD      | 37,000                     | 451,670                | 0.39               |
| Logan Group Co. Ltd.  | HKD      | 18,000                     | 26,933                 | 0.02               |
| Longfor Group Holdings Ltd., Reg. S   | HKD      | 26,000                     | 145,638                | 0.13               |
| Meituan, Reg. S 'B'   | HKD      | 47,200                     | 1,947,357              | 1.70               |
| Microport Scientific Corp.  | HKD      | 9,000                      | 80,719                 | 0.07               |
| Ming Yuan Cloud Group Holdings Ltd.   | HKD      | 5,000                      | 24,820                 | 0.02               |
| Minth Group Ltd.  | HKD      | 10,000                     | 47,516                 | 0.04               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Cayman Islands (continued)</i>   |          |                            |                        |                    |
| Momo, Inc., ADR   | USD      | 2,304                      | 35,274                 | 0.03               |
| NetEase, Inc., ADR  | USD      | 5,558                      | 640,560                | 0.56               |
| New Oriental Education & Technology Group, Inc., ADR  | USD      | 19,820                     | 162,326                | 0.14               |
| NIO, Inc., ADR  | USD      | 17,072                     | 908,230                | 0.79               |
| Pinduoduo, Inc., ADR  | USD      | 5,827                      | 740,146                | 0.64               |
| Ping An Healthcare and Technology Co. Ltd., Reg. S  | HKD      | 6,100                      | 75,957                 | 0.07               |
| Seazen Group Ltd.   | HKD      | 24,000                     | 22,746                 | 0.02               |
| Shenzhou International Group Holdings Ltd.  | HKD      | 11,000                     | 277,767                | 0.24               |
| Shimao Group Holdings Ltd.  | HKD      | 18,000                     | 44,132                 | 0.04               |
| Silergy Corp.   | TWD      | 1,000                      | 136,025                | 0.12               |
| Sino Biopharmaceutical Ltd.   | HKD      | 138,500                    | 135,899                | 0.12               |
| Sunac China Holdings Ltd.   | HKD      | 36,000                     | 123,541                | 0.11               |
| Sunac Services Holdings Ltd., Reg. S  | HKD      | 1,158                      | 4,302                  | –                  |
| Sunny Optical Technology Group Co. Ltd.   | HKD      | 9,900                      | 312,839                | 0.27               |
| TAL Education Group, ADR  | USD      | 5,492                      | 138,563                | 0.12               |
| Tencent Holdings Ltd.   | HKD      | 75,400                     | 5,670,158              | 4.94               |
| Tencent Music Entertainment Group, ADR  | USD      | 1,364                      | 21,115                 | 0.02               |
| Tingyi Cayman Islands Holding Corp.   | HKD      | 48,000                     | 95,804                 | 0.08               |
| Tongcheng-Elong Holdings Ltd., Reg. S   | HKD      | 13,200                     | 33,043                 | 0.03               |
| Topsports International Holdings Ltd., Reg. S   | HKD      | 17,000                     | 27,845                 | 0.02               |
| Trip.com Group Ltd., ADR  | USD      | 6,724                      | 238,433                | 0.21               |
| Uni-President China Holdings Ltd.   | HKD      | 20,000                     | 22,071                 | 0.02               |
| Vipshop Holdings Ltd., ADR  | USD      | 6,954                      | 139,636                | 0.12               |
| Want Want China Holdings Ltd.   | HKD      | 78,000                     | 55,242                 | 0.05               |
| Weimob, Inc., Reg. S  | HKD      | 21,000                     | 46,295                 | 0.04               |
| Wuxi Biologics Cayman, Inc., Reg. S   | HKD      | 45,000                     | 824,572                | 0.72               |
| Xiaomi Corp., Reg. S 'B'  | HKD      | 190,800                    | 663,366                | 0.58               |
| Xinyi Solar Holdings Ltd.   | HKD      | 57,199                     | 123,445                | 0.11               |
| XPeng, Inc., ADR  | USD      | 818                        | 36,336                 | 0.03               |
| Yadea Group Holdings Ltd., Reg. S   | HKD      | 24,000                     | 51,611                 | 0.04               |
| Yihai International Holding Ltd.  | HKD      | 7,000                      | 47,007                 | 0.04               |
| Zai Lab Ltd., ADR   | USD      | 559                        | 98,937                 | 0.09               |
| Zhen Ding Technology Holding Ltd.   | TWD      | 8,000                      | 30,148                 | 0.03               |
| Zhongsheng Group Holdings Ltd.  | HKD      | 8,500                      | 70,707                 | 0.06               |
| ZTO Express Cayman, Inc., ADR   | USD      | 3,683                      | 111,779                | 0.10               |
|   |          |                            | 26,560,294             | 23.15              |
| <i>Chile</i>  |          |                            |                        |                    |
| Banco de Credito e Inversiones SA   | CLP      | 686                        | 29,208                 | 0.03               |
| Banco Santander Chile, ADR  | USD      | 2,325                      | 46,198                 | 0.04               |
| Cencosud SA   | CLP      | 57,805                     | 115,997                | 0.10               |
| Embotelladora Andina SA Preference 'B'  | CLP      | 4,476                      | 10,452                 | 0.01               |



## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Chile (continued)</i>  |          |                            |                        |                    |
| Empresas CMPC SA  | CLP      | 18,896                     | 45,416                 | 0.04               |
| Empresas COPEC SA   | CLP      | 5,159                      | 51,228                 | 0.04               |
| Enel Americas SA, ADR   | USD      | 5,649                      | 40,786                 | 0.04               |
| Enel Chile SA   | CLP      | 414,592                    | 24,058                 | 0.02               |
| Falabella SA  | CLP      | 11,284                     | 50,660                 | 0.04               |
| Sociedad Quimica y Minera de Chile SA, ADR Preference   | USD      | 1,790                      | 84,721                 | 0.07               |
|   |          |                            | 498,724                | 0.43               |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'A'   | CNY      | 65,600                     | 30,762                 | 0.03               |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 549,000                    | 190,874                | 0.17               |
| Aier Eye Hospital Group Co. Ltd. 'A'  | CNY      | 4,550                      | 49,982                 | 0.04               |
| A-Living Smart City Services Co. Ltd., Reg. S 'H'   | HKD      | 6,250                      | 31,106                 | 0.03               |
| Aluminum Corp. of China Ltd. 'H'  | HKD      | 52,000                     | 31,002                 | 0.03               |
| Angel Yeast Co. Ltd. 'A'  | CNY      | 4,600                      | 38,714                 | 0.03               |
| Anhui Conch Cement Co. Ltd. 'A'   | CNY      | 2,600                      | 16,518                 | 0.01               |
| Anhui Conch Cement Co. Ltd. 'H'   | HKD      | 25,000                     | 132,632                | 0.12               |
| AVIC Jonhon Optron Technology Co. Ltd. 'A'  | CNY      | 1,300                      | 15,898                 | 0.01               |
| AviChina Industry & Technology Co. Ltd. 'H'   | HKD      | 36,000                     | 23,827                 | 0.02               |
| BAIC Motor Corp. Ltd., Reg. S 'H'   | HKD      | 74,500                     | 27,725                 | 0.02               |
| Bank of Beijing Co. Ltd. 'A'  | CNY      | 110,000                    | 82,907                 | 0.07               |
| Bank of Chengdu Co. Ltd. 'A'  | CNY      | 23,700                     | 46,362                 | 0.04               |
| Bank of China Ltd. 'A'  | CNY      | 23,500                     | 11,202                 | 0.01               |
| Bank of China Ltd. 'H'  | HKD      | 1,248,000                  | 448,363                | 0.39               |
| Bank of Communications Co. Ltd. 'A'   | CNY      | 34,600                     | 26,239                 | 0.02               |
| Bank of Communications Co. Ltd. 'H'   | HKD      | 218,000                    | 146,534                | 0.13               |
| Bank of Shanghai Co. Ltd. 'A'   | CNY      | 53,366                     | 67,725                 | 0.06               |
| Baoshan Iron & Steel Co. Ltd. 'A'   | CNY      | 74,600                     | 88,207                 | 0.08               |
| Beijing-Shanghai High Speed Railway Co. Ltd. 'A'  | CNY      | 32,900                     | 26,935                 | 0.02               |
| BOE Technology Group Co. Ltd. 'A'   | CNY      | 28,800                     | 27,813                 | 0.02               |
| BYD Co. Ltd. 'A'  | CNY      | 1,600                      | 62,153                 | 0.05               |
| BYD Co. Ltd. 'H'  | HKD      | 11,000                     | 328,902                | 0.29               |
| CanSino Biologics, Inc., Reg. S 'H'   | HKD      | 800                        | 42,504                 | 0.04               |
| CGN Power Co. Ltd., Reg. S 'H'  | HKD      | 150,000                    | 33,416                 | 0.03               |
| Changchun High & New Technology Industry Group, Inc. 'A'  | CNY      | 400                        | 23,957                 | 0.02               |
| Chaozhou Three-Circle Group Co. Ltd. 'A'  | CNY      | 14,200                     | 93,224                 | 0.08               |
| China Bohai Bank Co. Ltd., Reg. S 'H'   | HKD      | 32,500                     | 11,258                 | 0.01               |
| China Cinda Asset Management Co. Ltd. 'H'   | HKD      | 394,000                    | 75,088                 | 0.07               |
| China CITIC Bank Corp. Ltd. 'H'   | HKD      | 257,000                    | 121,784                | 0.11               |
| China Construction Bank Corp. 'H'   | HKD      | 1,289,000                  | 1,014,157              | 0.88               |
| China Everbright Bank Co. Ltd. 'A'  | CNY      | 26,700                     | 15,620                 | 0.01               |
| China Everbright Bank Co. Ltd. 'H'  | HKD      | 95,000                     | 38,779                 | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| China Galaxy Securities Co. Ltd. 'H'  | HKD      | 139,500                    | 83,170                 | 0.07               |
| China Life Insurance Co. Ltd. 'A'   | CNY      | 2,400                      | 12,588                 | 0.01               |
| China Life Insurance Co. Ltd. 'H'   | HKD      | 109,000                    | 216,151                | 0.19               |
| China Longyuan Power Group Corp. Ltd. 'H'   | HKD      | 48,000                     | 82,701                 | 0.07               |
| China Merchants Bank Co. Ltd. 'A'   | CNY      | 18,200                     | 152,637                | 0.13               |
| China Merchants Bank Co. Ltd. 'H'   | HKD      | 51,000                     | 435,078                | 0.38               |
| China Merchants Securities Co. Ltd. 'A'   | CNY      | 6,500                      | 19,133                 | 0.02               |
| China Minsheng Banking Corp. Ltd. 'A'   | CNY      | 31,200                     | 21,294                 | 0.02               |
| China Minsheng Banking Corp. Ltd. 'H'   | HKD      | 204,300                    | 97,864                 | 0.09               |
| China Molybdenum Co. Ltd. 'H'   | HKD      | 57,000                     | 33,837                 | 0.03               |
| China National Accord Medicines Corp. Ltd. 'A'  | CNY      | 10,900                     | 63,833                 | 0.06               |
| China National Building Material Co. Ltd. 'H'   | HKD      | 104,000                    | 122,135                | 0.11               |
| China National Chemical Engineering Co. Ltd. 'A'  | CNY      | 59,000                     | 79,988                 | 0.07               |
| China Oilfield Services Ltd. 'H'  | HKD      | 28,000                     | 25,094                 | 0.02               |
| China Pacific Insurance Group Co. Ltd. 'A'  | CNY      | 5,500                      | 24,659                 | 0.02               |
| China Pacific Insurance Group Co. Ltd. 'H'  | HKD      | 39,800                     | 125,306                | 0.11               |
| China Petroleum & Chemical Corp. 'A'  | CNY      | 17,100                     | 11,539                 | 0.01               |
| China Petroleum & Chemical Corp. 'H'  | HKD      | 454,000                    | 229,752                | 0.20               |
| China Railway Construction Corp. Ltd. 'A'   | CNY      | 10,100                     | 11,614                 | 0.01               |
| China Railway Construction Corp. Ltd. 'H'   | HKD      | 30,000                     | 19,818                 | 0.02               |
| China Railway Group Ltd. 'A'  | CNY      | 15,700                     | 12,732                 | 0.01               |
| China Railway Group Ltd. 'H'  | HKD      | 145,000                    | 75,620                 | 0.07               |
| China Reinsurance Group Corp. 'H'   | HKD      | 244,000                    | 24,822                 | 0.02               |
| China South Publishing & Media Group Co. Ltd. 'A'   | CNY      | 42,006                     | 57,339                 | 0.05               |
| China State Construction Engineering Corp. Ltd. 'A'   | CNY      | 69,400                     | 49,944                 | 0.04               |
| China Telecom Corp. Ltd. 'H'  | HKD      | 112,000                    | 41,968                 | 0.04               |
| China Tourism Group Duty Free Corp. Ltd. 'A'  | CNY      | 3,049                      | 141,610                | 0.12               |
| China Tower Corp. Ltd., Reg. S 'H'  | HKD      | 584,000                    | 80,465                 | 0.07               |
| China United Network Communications Ltd. 'A'  | CNY      | 21,400                     | 14,308                 | 0.01               |
| China Vanke Co. Ltd. 'A'  | CNY      | 8,600                      | 31,690                 | 0.03               |
| China Vanke Co. Ltd. 'H'  | HKD      | 23,600                     | 73,846                 | 0.06               |
| China Yangtze Power Co. Ltd. 'A'  | CNY      | 19,300                     | 61,651                 | 0.05               |
| Chinese Universe Publishing and Media Group Co. Ltd. 'A'  | CNY      | 38,200                     | 58,292                 | 0.05               |
| Chongqing Rural Commercial Bank Co. Ltd. 'H'  | HKD      | 128,000                    | 50,601                 | 0.04               |
| Chongqing Zhifei Biological Products Co. Ltd. 'A'   | CNY      | 1,300                      | 37,569                 | 0.03               |
| CITIC Securities Co. Ltd. 'A'   | CNY      | 8,700                      | 33,580                 | 0.03               |
| CITIC Securities Co. Ltd. 'H'   | HKD      | 21,000                     | 52,677                 | 0.05               |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 1,900                      | 157,259                | 0.14               |
| COSCO SHIPPING Holdings Co. Ltd. 'A'  | CNY      | 7,700                      | 36,394                 | 0.03               |
| COSCO SHIPPING Holdings Co. Ltd. 'H'  | HKD      | 72,500                     | 182,607                | 0.16               |
| CRRC Corp. Ltd. 'A'   | CNY      | 10,900                     | 10,257                 | 0.01               |
| CRRC Corp. Ltd. 'H'   | HKD      | 64,000                     | 28,267                 | 0.02               |
| CSC Financial Co. Ltd. 'A'  | CNY      | 2,400                      | 11,674                 | 0.01               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| Daqin Railway Co. Ltd. 'A'  | CNY      | 85,700                     | 87,272                 | 0.08               |
| Dongfang Electric Corp. Ltd. 'A'  | CNY      | 41,600                     | 70,627                 | 0.06               |
| Dongfeng Motor Group Co. Ltd. 'H'   | HKD      | 124,000                    | 111,452                | 0.10               |
| Eve Energy Co. Ltd. 'A'   | CNY      | 1,500                      | 24,127                 | 0.02               |
| Financial Street Holdings Co. Ltd. 'A'  | CNY      | 31,900                     | 33,325                 | 0.03               |
| Focus Media Information Technology Co. Ltd. 'A'   | CNY      | 12,600                     | 18,350                 | 0.02               |
| Foshan Haitian Flavouring & Food Co. Ltd. 'A'   | CNY      | 3,120                      | 62,265                 | 0.05               |
| Fuyao Glass Industry Group Co. Ltd., Reg. S 'H'   | HKD      | 6,800                      | 47,897                 | 0.04               |
| Gemdale Corp. 'A'   | CNY      | 28,300                     | 44,849                 | 0.04               |
| GF Securities Co. Ltd. 'H'  | HKD      | 22,000                     | 28,499                 | 0.02               |
| Great Wall Motor Co. Ltd. 'H'   | HKD      | 56,500                     | 182,614                | 0.16               |
| Guangzhou Automobile Group Co. Ltd. 'H'   | HKD      | 45,600                     | 40,927                 | 0.04               |
| Guangzhou R&F Properties Co. Ltd. 'H'   | HKD      | 15,200                     | 17,342                 | 0.02               |
| Guangzhou Shiyuan Electronic Technology Co. Ltd. 'A'  | CNY      | 2,100                      | 40,395                 | 0.04               |
| Guotai Junan Securities Co. Ltd. 'A'  | CNY      | 5,000                      | 13,263                 | 0.01               |
| Haier Smart Home Co. Ltd. 'A'   | CNY      | 5,100                      | 20,451                 | 0.02               |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 27,000                     | 94,220                 | 0.08               |
| Haitong Securities Co. Ltd. 'A'   | CNY      | 7,100                      | 12,636                 | 0.01               |
| Haitong Securities Co. Ltd. 'H'   | HKD      | 48,400                     | 42,380                 | 0.04               |
| Hangzhou Robam Appliances Co. Ltd. 'A'  | CNY      | 11,600                     | 83,480                 | 0.07               |
| Hangzhou Tigermed Consulting Co. Ltd., Reg. S 'H'   | HKD      | 1,600                      | 37,498                 | 0.03               |
| Hengli Petrochemical Co. Ltd. 'A'   | CNY      | 4,800                      | 19,493                 | 0.02               |
| HLA Group Corp. Ltd. 'A'  | CNY      | 47,100                     | 52,775                 | 0.05               |
| Huatai Securities Co. Ltd. 'A'  | CNY      | 4,400                      | 10,759                 | 0.01               |
| Huatai Securities Co. Ltd., Reg. S 'H'  | HKD      | 21,800                     | 32,002                 | 0.03               |
| Huayu Automotive Systems Co. Ltd. 'A'   | CNY      | 18,500                     | 75,215                 | 0.07               |
| Iflytek Co. Ltd. 'A'  | CNY      | 3,400                      | 35,560                 | 0.03               |
| Industrial & Commercial Bank of China Ltd. 'A'  | CNY      | 47,500                     | 38,006                 | 0.03               |
| Industrial & Commercial Bank of China Ltd. 'H'  | HKD      | 869,000                    | 510,265                | 0.44               |
| Industrial Bank Co. Ltd. 'A'  | CNY      | 13,900                     | 44,208                 | 0.04               |
| Inner Mongolia Junzheng Energy & Chemical Industry Group Co. Ltd. 'A'                                     | CNY      | 12,200                     | 9,611                  | 0.01               |
| Inner Mongolia Yili Industrial Group Co. Ltd. 'A'   | CNY      | 5,200                      | 29,640                 | 0.03               |
| Jiangsu Expressway Co. Ltd. 'H'   | HKD      | 18,000                     | 20,374                 | 0.02               |
| Jiangsu Hengli Hydraulic Co. Ltd. 'A'   | CNY      | 5,476                      | 72,816                 | 0.06               |
| Jiangsu Yanghe Brewery Joint-Stock Co. Ltd. 'A'   | CNY      | 1,200                      | 38,481                 | 0.03               |
| Jiangxi Copper Co. Ltd. 'H'   | HKD      | 46,000                     | 94,182                 | 0.08               |
| Jinke Properties Group Co. Ltd. 'A'   | CNY      | 45,900                     | 41,130                 | 0.04               |
| Joincare Pharmaceutical Group Industry Co. Ltd. 'A'   | CNY      | 32,500                     | 69,060                 | 0.06               |
| Jointown Pharmaceutical Group Co. Ltd. 'A'  | CNY      | 26,500                     | 63,036                 | 0.06               |
| Kweichow Moutai Co. Ltd. 'A'  | CNY      | 1,000                      | 318,303                | 0.28               |
| Legend Holdings Corp., Reg. S 'H'   | HKD      | 17,100                     | 28,097                 | 0.02               |
| Lens Technology Co. Ltd. 'A'  | CNY      | 4,000                      | 18,206                 | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| LONGi Green Energy Technology Co. Ltd. 'A'  | CNY      | 4,480                      | 61,597                 | 0.05               |
| Luxshare Precision Industry Co. Ltd. 'A'  | CNY      | 3,787                      | 26,960                 | 0.02               |
| Luzhou Laojiao Co. Ltd. 'A'   | CNY      | 1,300                      | 47,470                 | 0.04               |
| Mango Excellent Media Co. Ltd. 'A'  | CNY      | 1,500                      | 15,925                 | 0.01               |
| Metallurgical Corp. of China Ltd. 'H'   | HKD      | 93,000                     | 21,676                 | 0.02               |
| Muyuan Foods Co. Ltd. 'A'   | CNY      | 4,200                      | 39,534                 | 0.03               |
| NARI Technology Co. Ltd. 'A'  | CNY      | 4,440                      | 15,969                 | 0.01               |
| New China Life Insurance Co. Ltd. 'A'   | CNY      | 1,900                      | 13,500                 | 0.01               |
| New China Life Insurance Co. Ltd. 'H'   | HKD      | 12,700                     | 43,337                 | 0.04               |
| Nongfu Spring Co. Ltd., Reg. S 'H'  | HKD      | 5,400                      | 27,084                 | 0.02               |
| Ovctek China, Inc. 'A'  | CNY      | 5,320                      | 85,257                 | 0.07               |
| People's Insurance Co. Group of China Ltd. (The) 'H'  | HKD      | 145,000                    | 48,359                 | 0.04               |
| PetroChina Co. Ltd. 'H'   | HKD      | 488,000                    | 237,532                | 0.21               |
| Pharmaron Beijing Co. Ltd., Reg. S 'H'  | HKD      | 1,700                      | 45,314                 | 0.04               |
| PICC Property & Casualty Co. Ltd. 'H'   | HKD      | 99,000                     | 86,687                 | 0.08               |
| Ping An Bank Co. Ltd. 'A'   | CNY      | 15,400                     | 53,912                 | 0.05               |
| Ping An Insurance Group Co. of China Ltd. 'A'   | CNY      | 9,500                      | 94,508                 | 0.08               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 80,000                     | 783,430                | 0.68               |
| Poly Developments and Holdings Group Co. Ltd. 'A'   | CNY      | 34,800                     | 64,845                 | 0.06               |
| Poly Property Services Co. Ltd., Reg. S 'H'   | HKD      | 1,600                      | 10,858                 | 0.01               |
| Postal Savings Bank of China Co. Ltd. 'A'   | CNY      | 20,400                     | 15,849                 | 0.01               |
| Postal Savings Bank of China Co. Ltd., Reg. S 'H'   | HKD      | 139,000                    | 93,611                 | 0.08               |
| RiseSun Real Estate Development Co. Ltd. 'A'  | CNY      | 45,600                     | 39,803                 | 0.03               |
| Rongsheng Petrochemical Co. Ltd. 'A'  | CNY      | 8,100                      | 21,649                 | 0.02               |
| SAIC Motor Corp. Ltd. 'A'   | CNY      | 12,900                     | 43,862                 | 0.04               |
| Sany Heavy Industry Co. Ltd. 'A'  | CNY      | 18,600                     | 83,681                 | 0.07               |
| SF Holding Co. Ltd. 'A'   | CNY      | 2,500                      | 26,194                 | 0.02               |
| Shandong Buchang Pharmaceuticals Co. Ltd. 'A'   | CNY      | 21,630                     | 75,286                 | 0.07               |
| Shandong Gold Mining Co. Ltd. 'A'   | CNY      | 3,220                      | 9,578                  | 0.01               |
| Shandong Weigao Group Medical Polymer Co. Ltd. 'H'  | HKD      | 28,000                     | 65,332                 | 0.06               |
| Shanghai Construction Group Co. Ltd. 'A'  | CNY      | 122,800                    | 52,454                 | 0.05               |
| Shanghai Electric Group Co. Ltd. 'H'  | HKD      | 124,000                    | 33,052                 | 0.03               |
| Shanghai Fosun Pharmaceutical Group Co. Ltd. 'H'  | HKD      | 7,500                      | 60,554                 | 0.05               |
| Shanghai Jahwa United Co. Ltd. 'A'  | CNY      | 2,400                      | 22,338                 | 0.02               |
| Shanghai Pharmaceuticals Holding Co. Ltd. 'H'   | HKD      | 23,400                     | 51,104                 | 0.04               |
| Shanghai Pudong Development Bank Co. Ltd. 'A'   | CNY      | 43,593                     | 67,466                 | 0.06               |
| Shanxi Coking Coal Energy Group Co. Ltd. 'A'  | CNY      | 89,440                     | 115,028                | 0.10               |
| Shanxi Xinghuacun Fen Wine Factory Co. Ltd. 'A'   | CNY      | 2,000                      | 138,669                | 0.12               |
| Shenwan Hongyuan Group Co. Ltd. 'A'   | CNY      | 19,800                     | 14,341                 | 0.01               |
| Shenzhen Inovance Technology Co. Ltd. 'A'   | CNY      | 2,100                      | 24,135                 | 0.02               |
| Shenzhen Mindray Bio-Medical Electronics Co. Ltd. 'A'   | CNY      | 900                        | 66,865                 | 0.06               |
| Shenzhen Overseas Chinese Town Co. Ltd. 'A'   | CNY      | 59,000                     | 67,935                 | 0.06               |
| Sinopharm Group Co. Ltd. 'H'  | HKD      | 18,800                     | 55,922                 | 0.05               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| Suofeiya Home Collection Co. Ltd. 'A'   | CNY      | 15,400                     | 57,677                 | 0.05               |
| Tangshan Jidong Cement Co. Ltd. 'A'   | CNY      | 14,500                     | 27,714                 | 0.02               |
| TBEA Co. Ltd. 'A'   | CNY      | 23,700                     | 47,133                 | 0.04               |
| Tongwei Co. Ltd. 'A'  | CNY      | 3,600                      | 24,108                 | 0.02               |
| TravelSky Technology Ltd. 'H'   | HKD      | 9,000                      | 19,424                 | 0.02               |
| Tsingtao Brewery Co. Ltd. 'H'   | HKD      | 12,000                     | 129,181                | 0.11               |
| Wanhua Chemical Group Co. Ltd. 'A'  | CNY      | 2,100                      | 35,367                 | 0.03               |
| Weichai Power Co. Ltd. 'A'  | CNY      | 4,700                      | 12,998                 | 0.01               |
| Weichai Power Co. Ltd. 'H'  | HKD      | 29,000                     | 64,454                 | 0.06               |
| Weifu High-Technology Group Co. Ltd. 'A'  | CNY      | 18,200                     | 58,672                 | 0.05               |
| Will Semiconductor Co. Ltd. Shanghai 'A'  | CNY      | 700                        | 34,884                 | 0.03               |
| Wuliangye Yibin Co. Ltd. 'A'  | CNY      | 3,400                      | 156,749                | 0.14               |
| WuXi AppTec Co. Ltd. 'A'  | CNY      | 2,184                      | 52,928                 | 0.05               |
| WuXi AppTec Co. Ltd., Reg. S 'H'  | HKD      | 4,032                      | 94,130                 | 0.08               |
| Wuxi Taiji Industry Co. Ltd. 'A'  | CNY      | 53,700                     | 75,629                 | 0.07               |
| Xiamen C & D, Inc. 'A'  | CNY      | 61,394                     | 76,963                 | 0.07               |
| Yunnan Baiyao Group Co. Ltd. 'A'  | CNY      | 1,000                      | 17,909                 | 0.02               |
| Zhangzhou Pientzehuang Pharmaceutical Co. Ltd. 'A'  | CNY      | 500                        | 34,690                 | 0.03               |
| Zhejiang Expressway Co. Ltd. 'H'  | HKD      | 76,000                     | 67,624                 | 0.06               |
| Zhejiang Weixing New Building Materials Co. Ltd. 'A'  | CNY      | 10,800                     | 34,549                 | 0.03               |
| Zhuzhou CRRC Times Electric Co. Ltd. 'H'  | HKD      | 7,800                      | 46,102                 | 0.04               |
| Zijin Mining Group Co. Ltd. 'A'   | CNY      | 16,700                     | 25,044                 | 0.02               |
| Zijin Mining Group Co. Ltd. 'H'   | HKD      | 82,000                     | 110,236                | 0.10               |
| Zoomlion Heavy Industry Science and Technology Co. Ltd. 'H'   | HKD      | 57,600                     | 60,301                 | 0.05               |
| ZTE Corp. 'A'   | CNY      | 3,000                      | 15,428                 | 0.01               |
| ZTE Corp. 'H'   | HKD      | 10,600                     | 33,100                 | 0.03               |
|   |          |                            | 13,832,076             | 12.05              |
| <i>Colombia</i>   |          |                            |                        |                    |
| Bancolombia SA, ADR Preference  | USD      | 1,595                      | 45,936                 | 0.04               |
| Bancolombia SA  | COP      | 3,461                      | 24,470                 | 0.02               |
| Ecopetrol SA, ADR   | USD      | 3,791                      | 55,424                 | 0.05               |
| Grupo de Inversiones Suramericana SA  | COP      | 3,313                      | 16,414                 | 0.02               |
| Interconexion Electrica SA ESP  | COP      | 8,265                      | 49,028                 | 0.04               |
|   |          |                            | 191,272                | 0.17               |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| CEZ A/S   | CZK      | 2,279                      | 67,601                 | 0.06               |
| Komerční banka A/S  | CZK      | 1,074                      | 37,800                 | 0.03               |
|   |          |                            | 105,401                | 0.09               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Egypt</i>  |          |                            |                        |                    |
| Commercial International Bank Egypt SAE, Reg. S, GDR  | USD      | 20,848                     | 68,486                 | 0.06               |
| ElSewedy Electric Co.   | EGP      | 10,760                     | 5,813                  | 0.01               |
|   |          |                            | <u>74,299</u>          | <u>0.07</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Hellenic Telecommunications Organization SA   | EUR      | 5,975                      | 100,263                | 0.09               |
| JUMBO SA  | EUR      | 1,572                      | 26,454                 | 0.02               |
|   |          |                            | <u>126,717</u>         | <u>0.11</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Beijing Enterprises Holdings Ltd.   | HKD      | 27,000                     | 95,785                 | 0.08               |
| BYD Electronic International Co. Ltd.   | HKD      | 10,000                     | 65,672                 | 0.06               |
| China Everbright Environment Group Ltd.   | HKD      | 47,962                     | 27,174                 | 0.02               |
| China Everbright Ltd.   | HKD      | 14,000                     | 16,477                 | 0.02               |
| China Jinmao Holdings Group Ltd.  | HKD      | 78,000                     | 26,114                 | 0.02               |
| China Merchants Port Holdings Co. Ltd.  | HKD      | 19,134                     | 27,940                 | 0.02               |
| China Overseas Land & Investment Ltd.   | HKD      | 56,000                     | 127,203                | 0.11               |
| China Resources Beer Holdings Co. Ltd.  | HKD      | 20,000                     | 179,633                | 0.16               |
| China Taiping Insurance Holdings Co. Ltd.   | HKD      | 21,400                     | 35,603                 | 0.03               |
| China Traditional Chinese Medicine Holdings Co. Ltd.  | HKD      | 36,000                     | 24,662                 | 0.02               |
| China Unicom Hong Kong Ltd.   | HKD      | 58,000                     | 31,667                 | 0.03               |
| CITIC Ltd.  | HKD      | 78,000                     | 84,068                 | 0.07               |
| CNOOC Ltd.  | HKD      | 32,000                     | 36,385                 | 0.03               |
| CSPC Pharmaceutical Group Ltd.  | HKD      | 130,560                    | 188,968                | 0.17               |
| Far East Horizon Ltd.   | HKD      | 92,000                     | 96,196                 | 0.08               |
| Fosun International Ltd.  | HKD      | 39,000                     | 56,146                 | 0.05               |
| Guangdong Investment Ltd.   | HKD      | 46,000                     | 66,105                 | 0.06               |
| Hua Hong Semiconductor Ltd., Reg. S   | HKD      | 7,000                      | 38,669                 | 0.03               |
| Lenovo Group Ltd.   | HKD      | 158,000                    | 181,685                | 0.16               |
| Shenzhen Investment Ltd.  | HKD      | 136,000                    | 41,855                 | 0.04               |
| Sinotruk Hong Kong Ltd.   | HKD      | 31,500                     | 67,496                 | 0.06               |
| Sun Art Retail Group Ltd.   | HKD      | 25,500                     | 18,979                 | 0.02               |
| Wharf Holdings Ltd. (The)   | HKD      | 16,000                     | 60,985                 | 0.05               |
| Yuexiu Property Co. Ltd.  | HKD      | 45,600                     | 48,032                 | 0.04               |
|   |          |                            | <u>1,643,499</u>       | <u>1.43</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| MOL Hungarian Oil & Gas plc   | HUF      | 5,760                      | 45,885                 | 0.04               |
| OTP Bank Nyrt.  | HUF      | 3,100                      | 167,094                | 0.14               |
| Richter Gedeon Nyrt.  | HUF      | 1,975                      | 52,644                 | 0.05               |
|   |          |                            | <u>265,623</u>         | <u>0.23</u>        |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>India</i>  |          |                            |                        |                    |
| ACC Ltd.  | INR      | 991                        | 26,862                 | 0.02               |
| Adani Green Energy Ltd.   | INR      | 5,235                      | 79,226                 | 0.07               |
| Adani Ports & Special Economic Zone Ltd.  | INR      | 6,775                      | 64,141                 | 0.06               |
| Ambuja Cements Ltd.   | INR      | 29,912                     | 137,085                | 0.12               |
| Apollo Hospitals Enterprise Ltd.  | INR      | 1,193                      | 58,099                 | 0.05               |
| Asian Paints Ltd.   | INR      | 5,143                      | 207,069                | 0.18               |
| Astral Ltd.   | INR      | 723                        | 19,352                 | 0.02               |
| Aurobindo Pharma Ltd.   | INR      | 3,875                      | 50,318                 | 0.04               |
| Avenue Supermarts Ltd., Reg. S  | INR      | 2,169                      | 97,583                 | 0.09               |
| Axis Bank Ltd.  | INR      | 19,229                     | 193,584                | 0.17               |
| Bajaj Auto Ltd.   | INR      | 1,292                      | 71,854                 | 0.06               |
| Bajaj Finance Ltd.  | INR      | 3,600                      | 291,364                | 0.25               |
| Bajaj Finserv Ltd.  | INR      | 572                        | 93,184                 | 0.08               |
| Balkrishna Industries Ltd.  | INR      | 1,165                      | 35,096                 | 0.03               |
| Berger Paints India Ltd.  | INR      | 3,472                      | 37,607                 | 0.03               |
| Bharat Forge Ltd.   | INR      | 3,117                      | 31,950                 | 0.03               |
| Bharat Petroleum Corp. Ltd.   | INR      | 11,309                     | 71,219                 | 0.06               |
| Bharti Airtel Ltd.  | INR      | 32,692                     | 231,193                | 0.20               |
| Biocon Ltd.   | INR      | 4,080                      | 22,200                 | 0.02               |
| Britannia Industries Ltd.   | INR      | 1,452                      | 71,294                 | 0.06               |
| Cipla Ltd.  | INR      | 12,966                     | 169,537                | 0.15               |
| Colgate-Palmolive India Ltd.  | INR      | 4,986                      | 113,082                | 0.10               |
| Container Corp. of India Ltd.   | INR      | 3,672                      | 34,499                 | 0.03               |
| Dabur India Ltd.  | INR      | 8,271                      | 63,287                 | 0.06               |
| Divi's Laboratories Ltd.  | INR      | 1,767                      | 104,795                | 0.09               |
| Dixon Technologies India Ltd., Reg. S   | INR      | 720                        | 42,825                 | 0.04               |
| DLF Ltd.  | INR      | 8,666                      | 32,773                 | 0.03               |
| Dr Reddy's Laboratories Ltd.  | INR      | 1,539                      | 112,284                | 0.10               |
| Eicher Motors Ltd.  | INR      | 1,970                      | 70,795                 | 0.06               |
| GAIL India Ltd.   | INR      | 23,070                     | 46,447                 | 0.04               |
| Godrej Consumer Products Ltd.   | INR      | 5,586                      | 65,400                 | 0.06               |
| Grasim Industries Ltd.  | INR      | 5,054                      | 101,906                | 0.09               |
| Havells India Ltd.  | INR      | 3,528                      | 46,524                 | 0.04               |
| HCL Technologies Ltd.   | INR      | 14,380                     | 190,270                | 0.17               |
| HDFC Asset Management Co. Ltd., Reg. S  | INR      | 633                        | 24,845                 | 0.02               |
| HDFC Life Insurance Co. Ltd., Reg. S  | INR      | 10,822                     | 99,921                 | 0.09               |
| Hero MotoCorp Ltd.  | INR      | 2,799                      | 109,301                | 0.10               |
| Hindalco Industries Ltd.  | INR      | 32,142                     | 160,883                | 0.14               |
| Hindustan Petroleum Corp. Ltd.  | INR      | 28,725                     | 113,308                | 0.10               |
| Hindustan Unilever Ltd.   | INR      | 10,936                     | 363,597                | 0.32               |
| Housing Development Finance Corp. Ltd.  | INR      | 22,772                     | 758,326                | 0.66               |
| ICICI Bank Ltd.   | INR      | 68,397                     | 580,542                | 0.51               |
| ICICI Lombard General Insurance Co. Ltd., Reg. S  | INR      | 2,118                      | 44,651                 | 0.04               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>India (continued)</i>  |          |                            |                        |                    |
| ICICI Prudential Life Insurance Co. Ltd., Reg. S  | INR      | 4,806                      | 39,616                 | 0.03               |
| IndiaMart InterMesh Ltd., Reg. S  | INR      | 399                        | 37,534                 | 0.03               |
| Indian Oil Corp. Ltd.   | INR      | 77,067                     | 111,873                | 0.10               |
| Indraprastha Gas Ltd.   | INR      | 2,975                      | 22,324                 | 0.02               |
| Indus Towers Ltd.   | INR      | 4,901                      | 15,736                 | 0.01               |
| Info Edge India Ltd.  | INR      | 911                        | 60,248                 | 0.05               |
| Infosys Ltd.  | INR      | 49,088                     | 1,043,970              | 0.91               |
| InterGlobe Aviation Ltd., Reg. S  | INR      | 1,360                      | 31,415                 | 0.03               |
| Ipca Laboratories Ltd.  | INR      | 917                        | 24,999                 | 0.02               |
| JSW Steel Ltd.  | INR      | 19,360                     | 178,129                | 0.16               |
| Jubilant Foodworks Ltd.   | INR      | 1,061                      | 43,967                 | 0.04               |
| Kotak Mahindra Bank Ltd.  | INR      | 7,423                      | 170,356                | 0.15               |
| Laurus Labs Ltd., Reg. S  | INR      | 3,677                      | 34,067                 | 0.03               |
| LIC Housing Finance Ltd.  | INR      | 4,236                      | 26,785                 | 0.02               |
| Lupin Ltd.  | INR      | 3,455                      | 53,412                 | 0.05               |
| Mahindra & Mahindra Ltd.  | INR      | 11,649                     | 121,881                | 0.11               |
| Marico Ltd.   | INR      | 19,256                     | 137,510                | 0.12               |
| Maruti Suzuki India Ltd.  | INR      | 1,822                      | 184,232                | 0.16               |
| Motherson Sumi Systems Ltd.   | INR      | 14,338                     | 46,700                 | 0.04               |
| MRF Ltd.  | INR      | 25                         | 26,934                 | 0.02               |
| Muthoot Finance Ltd.  | INR      | 1,528                      | 30,458                 | 0.03               |
| Nestle India Ltd.   | INR      | 452                        | 107,226                | 0.09               |
| Page Industries Ltd.  | INR      | 85                         | 33,760                 | 0.03               |
| Petronet LNG Ltd.   | INR      | 11,141                     | 33,844                 | 0.03               |
| PI Industries Ltd.  | INR      | 1,116                      | 43,697                 | 0.04               |
| Pidilite Industries Ltd.  | INR      | 1,798                      | 52,103                 | 0.05               |
| Piramal Enterprises Ltd.  | INR      | 1,149                      | 37,072                 | 0.03               |
| Power Finance Corp. Ltd.  | INR      | 44,912                     | 77,824                 | 0.07               |
| Power Grid Corp. of India Ltd.  | INR      | 27,509                     | 86,010                 | 0.07               |
| REC Ltd.  | INR      | 39,247                     | 78,436                 | 0.07               |
| Reliance Industries Ltd.  | INR      | 37,382                     | 1,061,487              | 0.92               |
| SBI Life Insurance Co. Ltd., Reg. S   | INR      | 5,986                      | 81,189                 | 0.07               |
| Shree Cement Ltd.   | INR      | 125                        | 46,254                 | 0.04               |
| Shriram Transport Finance Co. Ltd.  | INR      | 2,542                      | 45,917                 | 0.04               |
| Siemens Ltd.  | INR      | 1,072                      | 29,148                 | 0.03               |
| State Bank of India   | INR      | 27,475                     | 154,951                | 0.13               |
| Sun Pharmaceutical Industries Ltd.  | INR      | 12,754                     | 115,898                | 0.10               |
| Tata Consumer Products Ltd.   | INR      | 6,135                      | 62,266                 | 0.05               |
| Tata Elxsi Ltd.   | INR      | 591                        | 34,224                 | 0.03               |
| Tata Motors Ltd.  | INR      | 38,201                     | 174,533                | 0.15               |
| Tata Steel Ltd.   | INR      | 13,416                     | 210,562                | 0.18               |
| Tech Mahindra Ltd.  | INR      | 14,060                     | 207,211                | 0.18               |
| Titan Co. Ltd.  | INR      | 4,758                      | 110,901                | 0.10               |



## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>India (continued)</i>  |          |                            |                        |                    |
| Torrent Pharmaceuticals Ltd.  | INR      | 719                        | 28,067                 | 0.02               |
| Trent Ltd.  | INR      | 2,427                      | 27,749                 | 0.02               |
| UltraTech Cement Ltd.   | INR      | 1,698                      | 154,791                | 0.13               |
| United Spirits Ltd.   | INR      | 4,395                      | 39,122                 | 0.03               |
| UPL Ltd.  | INR      | 8,206                      | 87,530                 | 0.08               |
| Wipro Ltd.  | INR      | 28,118                     | 206,412                | 0.18               |
|   |          |                            | <u>11,210,408</u>      | <u>9.77</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Aneka Tambang Tbk.  | IDR      | 110,800                    | 17,575                 | 0.02               |
| Astra International Tbk. PT   | IDR      | 304,300                    | 103,672                | 0.09               |
| Bank Central Asia Tbk. PT   | IDR      | 118,900                    | 247,025                | 0.21               |
| Bank Mandiri Persero Tbk. PT  | IDR      | 268,000                    | 109,048                | 0.09               |
| Bank Negara Indonesia Persero Tbk. PT   | IDR      | 103,200                    | 32,953                 | 0.03               |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 773,600                    | 210,206                | 0.18               |
| Barito Pacific Tbk. PT  | IDR      | 391,000                    | 23,056                 | 0.02               |
| Charoen Pokphand Indonesia Tbk. PT  | IDR      | 110,800                    | 47,759                 | 0.04               |
| Indah Kiat Pulp & Paper Tbk. PT   | IDR      | 42,700                     | 21,939                 | 0.02               |
| Indofood CBP Sukses Makmur Tbk. PT  | IDR      | 33,000                     | 18,548                 | 0.02               |
| Kalbe Farma Tbk. PT   | IDR      | 308,300                    | 29,767                 | 0.03               |
| Perusahaan Gas Negara Tbk. PT   | IDR      | 528,100                    | 36,603                 | 0.03               |
| Sarana Menara Nusantara Tbk. PT   | IDR      | 307,300                    | 26,279                 | 0.02               |
| Semen Indonesia Persero Tbk. PT   | IDR      | 53,900                     | 35,314                 | 0.03               |
| Telkom Indonesia Persero Tbk. PT  | IDR      | 664,000                    | 144,248                | 0.13               |
| Unilever Indonesia Tbk. PT  | IDR      | 108,000                    | 36,869                 | 0.03               |
|   |          |                            | <u>1,140,861</u>       | <u>0.99</u>        |
| <i>Isle of Man</i>  |          |                            |                        |                    |
| NEPI Rockcastle plc   | ZAR      | 6,068                      | 43,015                 | 0.04               |
|   |          |                            | <u>43,015</u>          | <u>0.04</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Polymetal International plc   | RUB      | 1,630                      | 35,309                 | 0.03               |
| Polymetal International plc   | GBP      | 3,094                      | 66,443                 | 0.06               |
|   |          |                            | <u>101,752</u>         | <u>0.09</u>        |
| <i>Kuwait</i>   |          |                            |                        |                    |
| Agility Public Warehousing Co. KSC  | KWD      | 23,544                     | 71,734                 | 0.06               |
| Boubyan Bank KSCP   | KWD      | 8,961                      | 21,770                 | 0.02               |
| Kuwait Finance House KSCP   | KWD      | 62,198                     | 156,682                | 0.14               |
| Mabane Co. KPSC   | KWD      | 7,841                      | 18,659                 | 0.01               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Kuwait (continued)</i>   |          |                            |                        |                    |
| Mobile Telecommunications Co. KSCP  | KWD      | 34,057                     | 66,577                 | 0.06               |
| National Bank of Kuwait SAKP  | KWD      | 88,841                     | 250,335                | 0.22               |
|   |          |                            | <u>585,757</u>         | <u>0.51</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Allegro.eu SA, Reg. S   | PLN      | 4,731                      | 81,547                 | 0.07               |
| Globant SA  | USD      | 529                        | 115,946                | 0.10               |
|   |          |                            | <u>197,493</u>         | <u>0.17</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| Astro Malaysia Holdings Bhd.  | MYR      | 37,800                     | 10,471                 | 0.01               |
| Axiata Group Bhd.   | MYR      | 23,920                     | 21,549                 | 0.02               |
| CIMB Group Holdings Bhd.  | MYR      | 88,955                     | 98,779                 | 0.09               |
| DiGi.Com Bhd.   | MYR      | 41,400                     | 41,186                 | 0.04               |
| Gamuda Bhd.   | MYR      | 24,298                     | 18,319                 | 0.02               |
| Genting Bhd.  | MYR      | 31,800                     | 37,763                 | 0.03               |
| Genting Malaysia Bhd.   | MYR      | 41,900                     | 27,957                 | 0.02               |
| Hartalega Holdings Bhd.   | MYR      | 22,700                     | 40,189                 | 0.03               |
| Hong Leong Bank Bhd.  | MYR      | 10,000                     | 45,092                 | 0.04               |
| IHH Healthcare Bhd.   | MYR      | 24,400                     | 32,149                 | 0.03               |
| IOI Corp. Bhd.  | MYR      | 32,000                     | 28,982                 | 0.03               |
| Kossan Rubber Industries  | MYR      | 26,400                     | 20,476                 | 0.02               |
| Kuala Lumpur Kepong Bhd.  | MYR      | 6,092                      | 29,877                 | 0.03               |
| Malayan Banking Bhd.  | MYR      | 57,570                     | 112,464                | 0.10               |
| Malaysia Airports Holdings Bhd.   | MYR      | 16,500                     | 23,847                 | 0.02               |
| Maxis Bhd.  | MYR      | 28,900                     | 30,560                 | 0.03               |
| MISC Bhd.   | MYR      | 18,000                     | 29,397                 | 0.03               |
| Nestle Malaysia Bhd.  | MYR      | 500                        | 16,054                 | 0.01               |
| Petronas Chemicals Group Bhd.   | MYR      | 31,900                     | 61,933                 | 0.05               |
| Petronas Dagangan Bhd.  | MYR      | 3,700                      | 16,577                 | 0.01               |
| Petronas Gas Bhd.   | MYR      | 10,300                     | 38,456                 | 0.03               |
| PPB Group Bhd.  | MYR      | 11,000                     | 48,489                 | 0.04               |
| Press Metal Aluminium Holdings Bhd.   | MYR      | 40,400                     | 46,516                 | 0.04               |
| Public Bank Bhd.  | MYR      | 189,100                    | 187,210                | 0.16               |
| RHB Bank Bhd.   | MYR      | 21,500                     | 27,966                 | 0.02               |
| Sime Darby Bhd.   | MYR      | 35,700                     | 18,746                 | 0.02               |
| Sime Darby Plantation Bhd.  | MYR      | 32,970                     | 31,608                 | 0.03               |
| Supermax Corp. Bhd.   | MYR      | 21,671                     | 17,226                 | 0.01               |
| Telekom Malaysia Bhd.   | MYR      | 44,200                     | 64,626                 | 0.06               |
| Tenaga Nasional Bhd.  | MYR      | 32,400                     | 76,405                 | 0.07               |
| Top Glove Corp. Bhd.  | MYR      | 81,600                     | 81,964                 | 0.07               |
|   |          |                            | <u>1,382,833</u>       | <u>1.21</u>        |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Mexico</i>   |          |                            |                        |                    |
| Alfa SAB de CV 'A'  | MXN      | 46,500                     | 34,938                 | 0.03               |
| America Movil SAB de CV   | MXN      | 465,400                    | 350,619                | 0.30               |
| Arca Continental SAB de CV  | MXN      | 5,900                      | 34,261                 | 0.03               |
| Cemex SAB de CV   | MXN      | 225,700                    | 190,667                | 0.17               |
| Coca-Cola Femsa SAB de CV   | MXN      | 7,800                      | 41,318                 | 0.04               |
| Fomento Economico Mexicano SAB de CV  | MXN      | 23,500                     | 198,441                | 0.17               |
| Gruma SAB de CV 'B'   | MXN      | 8,450                      | 94,560                 | 0.08               |
| Grupo Aeroportuario del Pacifico SAB de CV 'B'  | MXN      | 5,400                      | 57,538                 | 0.05               |
| Grupo Bimbo SAB de CV   | MXN      | 39,600                     | 87,293                 | 0.08               |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 35,900                     | 232,163                | 0.20               |
| Grupo Financiero Inbursa SAB de CV 'O'  | MXN      | 24,200                     | 23,969                 | 0.02               |
| Grupo Mexico SAB de CV 'B'  | MXN      | 58,100                     | 273,597                | 0.24               |
| Grupo Televisa SAB  | MXN      | 36,200                     | 103,670                | 0.09               |
| Industrias Penoles SAB de CV  | MXN      | 2,135                      | 29,505                 | 0.02               |
| Kimberly-Clark de Mexico SAB de CV 'A'  | MXN      | 22,400                     | 39,793                 | 0.03               |
| Orbia Advance Corp. SAB de CV   | MXN      | 20,700                     | 54,208                 | 0.05               |
| Promotora y Operadora de Infraestructura SAB de CV  | MXN      | 3,755                      | 30,075                 | 0.03               |
| Wal-Mart de Mexico SAB de CV  | MXN      | 72,500                     | 236,939                | 0.21               |
|   |          |                            | 2,113,554              | 1.84               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| X5 Retail Group NV, Reg. S, GDR   | USD      | 1,632                      | 57,218                 | 0.05               |
| Yandex NV 'A'   | RUB      | 2,753                      | 195,357                | 0.17               |
|   |          |                            | 252,575                | 0.22               |
| <i>Peru</i>   |          |                            |                        |                    |
| Cia de Minas Buenaventura SAA, ADR  | USD      | 2,687                      | 24,317                 | 0.02               |
|   |          |                            | 24,317                 | 0.02               |
| <i>Philippines</i>  |          |                            |                        |                    |
| Altus Property Ventures, Inc.   | PHP      | 433                        | 154                    | –                  |
| Ayala Corp.   | PHP      | 4,230                      | 69,323                 | 0.06               |
| Ayala Land, Inc.  | PHP      | 110,500                    | 81,604                 | 0.07               |
| Bank of the Philippine Islands  | PHP      | 23,960                     | 43,537                 | 0.04               |
| BDO Unibank, Inc.   | PHP      | 29,160                     | 67,621                 | 0.06               |
| Globe Telecom, Inc.   | PHP      | 725                        | 27,328                 | 0.02               |
| International Container Terminal Services, Inc.   | PHP      | 14,830                     | 49,732                 | 0.04               |
| JG Summit Holdings, Inc.  | PHP      | 45,591                     | 58,045                 | 0.05               |
| Jollibee Foods Corp.  | PHP      | 6,530                      | 28,573                 | 0.03               |
| Megaworld Corp.   | PHP      | 207,000                    | 13,697                 | 0.01               |
| Metro Pacific Investments Corp.   | PHP      | 191,000                    | 15,220                 | 0.01               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Philippines (continued)</i>  |          |                            |                        |                    |
| Metropolitan Bank & Trust Co.   | PHP      | 14,594                     | 14,560                 | 0.01               |
| PLDT, Inc.  | PHP      | 2,440                      | 64,630                 | 0.06               |
| SM Investments Corp.  | PHP      | 3,810                      | 78,011                 | 0.07               |
| SM Prime Holdings, Inc.   | PHP      | 107,600                    | 80,455                 | 0.07               |
| Universal Robina Corp.  | PHP      | 11,630                     | 34,427                 | 0.03               |
|   |          |                            | <u>726,917</u>         | <u>0.63</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| Bank Polska Kasa Opieki SA  | PLN      | 2,607                      | 63,685                 | 0.05               |
| CD Projekt SA   | PLN      | 1,030                      | 50,058                 | 0.04               |
| Cyfrowy Polsat SA   | PLN      | 4,352                      | 34,226                 | 0.03               |
| KGHM Polska Miedz SA  | PLN      | 3,282                      | 161,772                | 0.14               |
| LPP SA  | PLN      | 18                         | 60,851                 | 0.05               |
| Orange Polska SA  | PLN      | 9,760                      | 17,215                 | 0.01               |
| Polski Koncern Naftowy ORLEN SA   | PLN      | 4,876                      | 98,340                 | 0.09               |
| Polskie Gornictwo Naftowe i Gazownictwo SA  | PLN      | 16,935                     | 29,680                 | 0.03               |
| Powszechna Kasa Oszczednosci Bank Polski SA   | PLN      | 11,110                     | 110,400                | 0.10               |
| Powszechny Zaklad Ubezpieczen SA  | PLN      | 8,092                      | 78,008                 | 0.07               |
| Santander Bank Polska SA  | PLN      | 329                        | 21,985                 | 0.02               |
|   |          |                            | <u>726,220</u>         | <u>0.63</u>        |
| <i>Qatar</i>  |          |                            |                        |                    |
| Barwa Real Estate Co.   | QAR      | 15,070                     | 12,334                 | 0.01               |
| Commercial Bank PSQC (The)  | QAR      | 25,050                     | 36,258                 | 0.03               |
| Industries Qatar QSC  | QAR      | 27,420                     | 99,784                 | 0.09               |
| Masraf Al Rayan QSC   | QAR      | 65,280                     | 79,946                 | 0.07               |
| Mesaieed Petrochemical Holding Co.  | QAR      | 66,793                     | 34,525                 | 0.03               |
| Ooredoo QPSC  | QAR      | 26,610                     | 53,315                 | 0.05               |
| Qatar Electricity & Water Co. QSC   | QAR      | 7,988                      | 36,550                 | 0.03               |
| Qatar Fuel QSC  | QAR      | 5,221                      | 25,395                 | 0.02               |
| Qatar Gas Transport Co. Ltd.  | QAR      | 32,898                     | 27,106                 | 0.02               |
| Qatar International Islamic Bank QSC  | QAR      | 10,861                     | 27,772                 | 0.03               |
| Qatar Islamic Bank SAQ  | QAR      | 17,862                     | 84,821                 | 0.07               |
| Qatar National Bank QPSC  | QAR      | 44,193                     | 217,870                | 0.19               |
|   |          |                            | <u>735,676</u>         | <u>0.64</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| Alrosa PJSC   | RUB      | 38,400                     | 70,636                 | 0.06               |
| Gazprom PJSC, ADR   | USD      | 4,727                      | 36,029                 | 0.03               |
| Gazprom PJSC  | RUB      | 147,376                    | 567,565                | 0.50               |
| Inter RAO UES PJSC  | RUB      | 438,000                    | 28,089                 | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Russia (continued)</i>   |          |                            |                        |                    |
| LUKOIL PJSC, ADR  | USD      | 1,733                      | 160,510                | 0.14               |
| LUKOIL PJSC   | RUB      | 4,027                      | 372,471                | 0.32               |
| Magnit PJSC   | RUB      | 1,982                      | 144,132                | 0.13               |
| Magnitogorsk Iron & Steel Works PJSC  | RUB      | 33,100                     | 27,453                 | 0.02               |
| MMC Norilsk Nickel PJSC   | RUB      | 849                        | 287,727                | 0.25               |
| Mobile TeleSystems PJSC   | RUB      | 11,820                     | 55,440                 | 0.05               |
| Moscow Exchange MICEX-RTS PJSC  | RUB      | 21,120                     | 49,347                 | 0.04               |
| Novatek PJSC, Reg. S, GDR   | USD      | 528                        | 115,790                | 0.10               |
| Novatek PJSC  | RUB      | 5,030                      | 110,675                | 0.10               |
| Novolipetsk Steel PJSC, Reg. S, GDR   | USD      | 1,788                      | 56,322                 | 0.05               |
| PhosAgro PJSC   | RUB      | 476                        | 31,100                 | 0.03               |
| Polyus PJSC, Reg. S, GDR  | USD      | 963                        | 93,170                 | 0.08               |
| Rosneft Oil Co. PJSC, Reg. S, GDR   | USD      | 15,728                     | 121,735                | 0.11               |
| Sberbank of Russia PJSC Preference  | RUB      | 19,785                     | 76,252                 | 0.07               |
| Sberbank of Russia PJSC   | RUB      | 144,690                    | 605,449                | 0.53               |
| Severstal PAO   | RUB      | 2,744                      | 58,911                 | 0.05               |
| Surgutneftegas PJSC   | RUB      | 100,346                    | 50,349                 | 0.04               |
| Surgutneftegas PJSC Preference  | RUB      | 221,501                    | 140,459                | 0.12               |
| Tatneft PJSC  | RUB      | 20,225                     | 147,063                | 0.13               |
| VTB Bank PJSC   | RUB      | 45,660,000                 | 30,251                 | 0.03               |
|   |          |                            | <u>3,436,925</u>       | <u>3.00</u>        |
| <i>Saudi Arabia</i>   |          |                            |                        |                    |
| Abdullah Al Othaim Markets Co.  | SAR      | 625                        | 20,664                 | 0.02               |
| Advanced Petrochemical Co.  | SAR      | 1,619                      | 31,211                 | 0.03               |
| Al Rajhi Bank   | SAR      | 17,429                     | 515,843                | 0.45               |
| Alinma Bank   | SAR      | 15,381                     | 86,289                 | 0.07               |
| Almarai Co. JSC   | SAR      | 3,582                      | 60,553                 | 0.05               |
| Arab National Bank  | SAR      | 8,786                      | 53,179                 | 0.05               |
| Bank AlBilad  | SAR      | 7,727                      | 75,614                 | 0.07               |
| Bank Al-Jazira  | SAR      | 5,884                      | 29,025                 | 0.03               |
| Banque Saudi Fransi   | SAR      | 7,811                      | 79,976                 | 0.07               |
| Dr Sulaiman Al Habib Medical Services Group Co.   | SAR      | 703                        | 30,629                 | 0.03               |
| Etihad Etisalat Co.   | SAR      | 4,944                      | 43,700                 | 0.04               |
| Jarir Marketing Co.   | SAR      | 861                        | 48,486                 | 0.04               |
| Mobile Telecommunications Co. Saudi Arabia  | SAR      | 5,592                      | 21,680                 | 0.02               |
| National Industrialization Co.  | SAR      | 4,318                      | 22,244                 | 0.02               |
| Riyad Bank  | SAR      | 17,645                     | 124,678                | 0.11               |
| SABIC Agri-Nutrients Co.  | SAR      | 2,920                      | 92,963                 | 0.08               |
| Sahara International Petrochemical Co.  | SAR      | 5,629                      | 46,003                 | 0.04               |
| Saudi Arabian Mining Co.  | SAR      | 5,690                      | 95,885                 | 0.08               |
| Saudi Arabian Oil Co., Reg. S   | SAR      | 29,492                     | 276,016                | 0.24               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Saudi Arabia (continued)</i>   |          |                            |                        |                    |
| Saudi Basic Industries Corp.  | SAR      | 12,065                     | 391,829                | 0.34               |
| Saudi British Bank (The)  | SAR      | 2,890                      | 24,273                 | 0.02               |
| Saudi Electricity Co.   | SAR      | 11,533                     | 74,234                 | 0.06               |
| Saudi Industrial Investment Group   | SAR      | 5,668                      | 52,896                 | 0.05               |
| Saudi Kayan Petrochemical Co.   | SAR      | 9,699                      | 46,705                 | 0.04               |
| Saudi National Bank (The)   | SAR      | 29,068                     | 446,437                | 0.39               |
| Saudi Telecom Co.   | SAR      | 7,925                      | 278,085                | 0.24               |
| Savola Group (The)  | SAR      | 3,490                      | 40,154                 | 0.03               |
| Yanbu National Petrochemical Co.  | SAR      | 3,586                      | 69,418                 | 0.06               |
|   |          |                            | <u>3,178,669</u>       | <u>2.77</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| BOC Aviation Ltd., Reg. S   | HKD      | 3,200                      | 26,990                 | 0.02               |
|   |          |                            | <u>26,990</u>          | <u>0.02</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| Absa Group Ltd.   | ZAR      | 10,613                     | 100,877                | 0.09               |
| African Rainbow Minerals Ltd.   | ZAR      | 2,122                      | 37,948                 | 0.03               |
| Anglo American Platinum Ltd.  | ZAR      | 767                        | 88,600                 | 0.08               |
| AngloGold Ashanti Ltd.  | ZAR      | 5,560                      | 103,379                | 0.09               |
| Aspen Pharmacare Holdings Ltd.  | ZAR      | 5,194                      | 58,961                 | 0.05               |
| Bid Corp. Ltd.  | ZAR      | 1,223                      | 26,519                 | 0.02               |
| Bidvest Group Ltd. (The)  | ZAR      | 3,855                      | 51,421                 | 0.05               |
| Capitec Bank Holdings Ltd.  | ZAR      | 232                        | 27,402                 | 0.02               |
| Clicks Group Ltd.   | ZAR      | 3,746                      | 64,456                 | 0.06               |
| FirstRand Ltd.  | ZAR      | 63,073                     | 236,721                | 0.21               |
| Gold Fields Ltd.  | ZAR      | 11,604                     | 104,348                | 0.09               |
| Impala Platinum Holdings Ltd.   | ZAR      | 11,713                     | 193,175                | 0.17               |
| Investec Ltd.   | ZAR      | 4,364                      | 16,663                 | 0.01               |
| Kumba Iron Ore Ltd.   | ZAR      | 2,504                      | 112,337                | 0.10               |
| Mr Price Group Ltd.   | ZAR      | 2,918                      | 43,022                 | 0.04               |
| MTN Group   | ZAR      | 33,838                     | 244,636                | 0.21               |
| MultiChoice Group   | ZAR      | 6,628                      | 54,468                 | 0.05               |
| Naspers Ltd. 'N'  | ZAR      | 5,761                      | 1,209,670              | 1.05               |
| Nedbank Group Ltd.  | ZAR      | 5,615                      | 67,193                 | 0.06               |
| Northam Platinum Ltd.   | ZAR      | 5,315                      | 80,748                 | 0.07               |
| Old Mutual Ltd.   | ZAR      | 62,376                     | 58,974                 | 0.05               |
| Rand Merchant Investment Holdings Ltd.  | ZAR      | 11,790                     | 25,877                 | 0.02               |
| Remgro Ltd.   | ZAR      | 8,152                      | 65,427                 | 0.06               |
| Sanlam Ltd.   | ZAR      | 22,604                     | 97,152                 | 0.08               |
| Sasol Ltd.  | ZAR      | 7,212                      | 110,114                | 0.10               |
| Shoprite Holdings Ltd.  | ZAR      | 14,207                     | 154,659                | 0.13               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>South Africa (continued)</i>   |          |                            |                        |                    |
| Sibanye Stillwater Ltd.   | ZAR      | 36,753                     | 153,563                | 0.13               |
| SPAR Group Ltd. (The)   | ZAR      | 2,541                      | 32,191                 | 0.03               |
| Standard Bank Group Ltd.  | ZAR      | 17,099                     | 152,815                | 0.13               |
| Tiger Brands Ltd.   | ZAR      | 2,516                      | 36,827                 | 0.03               |
| Vodacom Group Ltd.  | ZAR      | 9,537                      | 86,007                 | 0.08               |
| Woolworths Holdings Ltd.  | ZAR      | 14,033                     | 52,982                 | 0.05               |
|   |          |                            | 3,949,132              | 3.44               |
| <i>South Korea</i>  |          |                            |                        |                    |
| Amorepacific Corp. Preference   | KRW      | 127                        | 9,935                  | 0.01               |
| Amorepacific Corp.  | KRW      | 424                        | 94,879                 | 0.08               |
| AMOREPACIFIC Group  | KRW      | 395                        | 22,448                 | 0.02               |
| BNK Financial Group, Inc.   | KRW      | 13,627                     | 93,537                 | 0.08               |
| Celltrion Healthcare Co. Ltd.   | KRW      | 990                        | 101,712                | 0.09               |
| Celltrion, Inc.   | KRW      | 1,303                      | 310,665                | 0.27               |
| Cheil Worldwide, Inc.   | KRW      | 1,017                      | 22,712                 | 0.02               |
| CJ CheilJedang Corp.  | KRW      | 262                        | 107,252                | 0.09               |
| CJ Corp.  | KRW      | 230                        | 21,853                 | 0.02               |
| CJ ENM Co. Ltd.   | KRW      | 160                        | 25,957                 | 0.02               |
| CJ Logistics Corp.  | KRW      | 124                        | 19,489                 | 0.02               |
| Coway Co. Ltd.  | KRW      | 685                        | 47,871                 | 0.04               |
| DB Insurance Co. Ltd.   | KRW      | 765                        | 37,226                 | 0.03               |
| Doosan Bobcat, Inc.   | KRW      | 546                        | 23,272                 | 0.02               |
| Doosan Heavy Industries & Construction Co. Ltd.   | KRW      | 2,581                      | 54,661                 | 0.05               |
| Douzone Bizon Co. Ltd.  | KRW      | 239                        | 17,615                 | 0.02               |
| E-MART, Inc.  | KRW      | 279                        | 39,639                 | 0.03               |
| Fila Holdings Corp.   | KRW      | 755                        | 39,019                 | 0.03               |
| GS Engineering & Construction Corp.   | KRW      | 1,680                      | 63,999                 | 0.06               |
| GS Holdings Corp.   | KRW      | 721                        | 29,611                 | 0.03               |
| Hana Financial Group, Inc.  | KRW      | 5,920                      | 242,078                | 0.21               |
| Hankook Tire & Technology Co. Ltd.  | KRW      | 1,126                      | 51,693                 | 0.04               |
| Hanmi Pharm Co. Ltd.  | KRW      | 89                         | 26,436                 | 0.02               |
| Hanon Systems   | KRW      | 2,641                      | 38,812                 | 0.03               |
| Hanwha Solutions Corp.  | KRW      | 1,750                      | 69,229                 | 0.06               |
| Hotel Shilla Co. Ltd.   | KRW      | 420                        | 36,176                 | 0.03               |
| Hyundai Engineering & Construction Co. Ltd.   | KRW      | 1,168                      | 60,467                 | 0.05               |
| Hyundai Glovis Co. Ltd.   | KRW      | 268                        | 49,738                 | 0.04               |
| Hyundai Heavy Industries Holdings Co. Ltd.  | KRW      | 725                        | 45,580                 | 0.04               |
| Hyundai Marine & Fire Insurance Co. Ltd.  | KRW      | 965                        | 21,851                 | 0.02               |
| Hyundai Mobis Co. Ltd.  | KRW      | 880                        | 228,176                | 0.20               |
| Hyundai Motor Co. Preference  | KRW      | 320                        | 32,820                 | 0.03               |
| Hyundai Motor Co. Preference  | KRW      | 532                        | 54,327                 | 0.05               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>South Korea (continued)</i>  |          |                            |                        |                    |
| Hyundai Motor Co.   | KRW      | 1,843                      | 391,954                | 0.34               |
| Hyundai Steel Co.   | KRW      | 1,130                      | 53,884                 | 0.05               |
| Kakao Corp.   | KRW      | 4,122                      | 596,622                | 0.52               |
| Kangwon Land, Inc.  | KRW      | 776                        | 18,536                 | 0.02               |
| KB Financial Group, Inc.  | KRW      | 6,397                      | 316,967                | 0.28               |
| Kia Corp.   | KRW      | 4,456                      | 354,533                | 0.31               |
| Korea Aerospace Industries Ltd.   | KRW      | 1,142                      | 33,363                 | 0.03               |
| Korea Investment Holdings Co. Ltd.  | KRW      | 597                        | 54,603                 | 0.05               |
| Korea Shipbuilding & Offshore Engineering Co. Ltd.  | KRW      | 564                        | 67,110                 | 0.06               |
| Korea Zinc Co. Ltd.   | KRW      | 130                        | 49,811                 | 0.04               |
| Korean Air Lines Co. Ltd.   | KRW      | 2,113                      | 59,104                 | 0.05               |
| KT Corp., ADR   | USD      | 1,796                      | 25,054                 | 0.02               |
| Kumho Petrochemical Co. Ltd.  | KRW      | 269                        | 52,312                 | 0.05               |
| LG Chem Ltd. Preference   | KRW      | 108                        | 36,778                 | 0.03               |
| LG Chem Ltd.  | KRW      | 615                        | 464,192                | 0.40               |
| LG Corp.  | KRW      | 1,221                      | 111,133                | 0.10               |
| LG Display Co. Ltd.   | KRW      | 3,422                      | 74,447                 | 0.06               |
| LG Electronics, Inc.  | KRW      | 2,021                      | 293,419                | 0.26               |
| LG Household & Health Care Ltd. Preference  | KRW      | 30                         | 20,379                 | 0.02               |
| LG Household & Health Care Ltd.   | KRW      | 130                        | 203,401                | 0.18               |
| LG Innotek Co. Ltd.   | KRW      | 595                        | 117,822                | 0.10               |
| LG Uplus Corp.  | KRW      | 3,130                      | 42,664                 | 0.04               |
| Lotte Chemical Corp.  | KRW      | 269                        | 62,703                 | 0.05               |
| Mirae Asset Securities Co. Ltd.   | KRW      | 11,986                     | 100,367                | 0.09               |
| NAVER Corp.   | KRW      | 1,651                      | 612,079                | 0.53               |
| NCSOFT Corp.  | KRW      | 221                        | 160,920                | 0.14               |
| NH Investment & Securities Co. Ltd.   | KRW      | 2,026                      | 23,208                 | 0.02               |
| Orion Corp.   | KRW      | 335                        | 35,251                 | 0.03               |
| Pan Ocean Co. Ltd.  | KRW      | 3,542                      | 26,860                 | 0.02               |
| Pearl Abyss Corp.   | KRW      | 388                        | 26,081                 | 0.02               |
| POSCO   | KRW      | 1,216                      | 375,765                | 0.33               |
| S-1 Corp.   | KRW      | 246                        | 17,891                 | 0.02               |
| Samsung Biologics Co. Ltd., Reg. S  | KRW      | 166                        | 123,968                | 0.11               |
| Samsung C&T Corp.   | KRW      | 1,122                      | 135,997                | 0.12               |
| Samsung Card Co. Ltd.   | KRW      | 446                        | 13,584                 | 0.01               |
| Samsung Electro-Mechanics Co. Ltd.  | KRW      | 847                        | 133,125                | 0.12               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 11,031                     | 721,915                | 0.63               |
| Samsung Electronics Co. Ltd.  | KRW      | 63,509                     | 4,551,060              | 3.97               |
| Samsung Engineering Co. Ltd.  | KRW      | 2,102                      | 44,610                 | 0.04               |
| Samsung Fire & Marine Insurance Co. Ltd.  | KRW      | 454                        | 88,893                 | 0.08               |
| Samsung Life Insurance Co. Ltd.   | KRW      | 997                        | 70,648                 | 0.06               |
| Samsung SDI Co. Ltd.  | KRW      | 568                        | 352,053                | 0.31               |
| Samsung SDS Co. Ltd.  | KRW      | 492                        | 80,824                 | 0.07               |



## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>South Korea (continued)</i>  |          |                            |                        |                    |
| Samsung Securities Co. Ltd.   | KRW      | 838                        | 33,449                 | 0.03               |
| Seegene, Inc.   | KRW      | 520                        | 38,187                 | 0.03               |
| Shin Poong Pharmaceutical Co. Ltd.  | KRW      | 413                        | 31,539                 | 0.03               |
| Shinhan Financial Group Co. Ltd.  | KRW      | 6,135                      | 221,179                | 0.19               |
| Shinsegae, Inc.   | KRW      | 114                        | 28,901                 | 0.02               |
| SK Biopharmaceuticals Co. Ltd.  | KRW      | 205                        | 22,390                 | 0.02               |
| SK Chemicals Co. Ltd.   | KRW      | 101                        | 23,318                 | 0.02               |
| SK Hynix, Inc.  | KRW      | 7,319                      | 828,640                | 0.72               |
| SK Innovation Co. Ltd.  | KRW      | 678                        | 177,906                | 0.15               |
| SK Telecom Co. Ltd.   | KRW      | 564                        | 160,263                | 0.14               |
| SK, Inc.  | KRW      | 465                        | 116,647                | 0.10               |
| S-Oil Corp.   | KRW      | 593                        | 53,974                 | 0.05               |
| Woori Financial Group, Inc.   | KRW      | 7,012                      | 71,294                 | 0.06               |
| Yuhan Corp.   | KRW      | 535                        | 29,977                 | 0.03               |
|   |          |                            | 15,174,289             | 13.22              |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Accton Technology Corp.   | TWD      | 7,000                      | 83,033                 | 0.07               |
| Acer, Inc.  | TWD      | 116,000                    | 121,985                | 0.11               |
| Advantech Co. Ltd.  | TWD      | 5,499                      | 68,090                 | 0.06               |
| ASE Technology Holding Co. Ltd.   | TWD      | 52,889                     | 212,600                | 0.18               |
| Asia Cement Corp.   | TWD      | 31,000                     | 56,409                 | 0.05               |
| Asustek Computer, Inc.  | TWD      | 11,000                     | 146,667                | 0.13               |
| AU Optronics Corp.  | TWD      | 127,000                    | 103,241                | 0.09               |
| Catcher Technology Co. Ltd.   | TWD      | 10,000                     | 65,321                 | 0.06               |
| Cathay Financial Holding Co. Ltd.   | TWD      | 115,852                    | 224,116                | 0.19               |
| Cheng Shin Rubber Industry Co. Ltd.   | TWD      | 29,000                     | 48,659                 | 0.04               |
| Chicony Electronics Co. Ltd.  | TWD      | 27,080                     | 78,142                 | 0.07               |
| China Development Financial Holding Corp.   | TWD      | 190,000                    | 89,673                 | 0.08               |
| China Life Insurance Co. Ltd.   | TWD      | 9,225                      | 8,724                  | 0.01               |
| China Steel Corp.   | TWD      | 156,000                    | 221,717                | 0.19               |
| Chunghwa Telecom Co. Ltd.   | TWD      | 51,000                     | 208,668                | 0.18               |
| Compal Electronics, Inc.  | TWD      | 135,000                    | 108,291                | 0.09               |
| CTBC Financial Holding Co. Ltd.   | TWD      | 251,000                    | 204,494                | 0.18               |
| Delta Electronics, Inc.   | TWD      | 28,000                     | 304,495                | 0.26               |
| E.Sun Financial Holding Co. Ltd.  | TWD      | 39,421                     | 37,210                 | 0.03               |
| Eclat Textile Co. Ltd.  | TWD      | 2,000                      | 47,088                 | 0.04               |
| Evergreen Marine Corp. Taiwan Ltd.  | TWD      | 54,000                     | 381,804                | 0.33               |
| Far Eastern New Century Corp.   | TWD      | 48,000                     | 55,128                 | 0.05               |
| Far EasTone Telecommunications Co. Ltd.   | TWD      | 23,000                     | 53,326                 | 0.05               |
| Feng TAY Enterprise Co. Ltd.  | TWD      | 5,000                      | 43,876                 | 0.04               |
| First Financial Holding Co. Ltd.  | TWD      | 152,974                    | 124,630                | 0.11               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Taiwan (continued)</i>   |          |                            |                        |                    |
| Formosa Chemicals & Fibre Corp.   | TWD      | 47,000                     | 142,877                | 0.12               |
| Formosa Plastics Corp.  | TWD      | 50,000                     | 184,836                | 0.16               |
| Foxconn Technology Co. Ltd.   | TWD      | 14,000                     | 33,012                 | 0.03               |
| Fubon Financial Holding Co. Ltd.  | TWD      | 89,000                     | 236,056                | 0.21               |
| Giant Manufacturing Co. Ltd.  | TWD      | 5,000                      | 57,156                 | 0.05               |
| Globalwafers Co. Ltd.   | TWD      | 3,000                      | 98,950                 | 0.09               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 183,200                    | 736,416                | 0.64               |
| Hotai Motor Co. Ltd.  | TWD      | 1,000                      | 22,037                 | 0.02               |
| Hua Nan Financial Holdings Co. Ltd.   | TWD      | 52,530                     | 34,784                 | 0.03               |
| Innolux Corp.   | TWD      | 156,000                    | 116,178                | 0.10               |
| Inventec Corp.  | TWD      | 35,000                     | 32,974                 | 0.03               |
| Lite-On Technology Corp.  | TWD      | 49,000                     | 101,297                | 0.09               |
| MediaTek, Inc.  | TWD      | 22,000                     | 759,587                | 0.66               |
| Mega Financial Holding Co. Ltd.   | TWD      | 146,000                    | 172,135                | 0.15               |
| Micro-Star International Co. Ltd.   | TWD      | 10,000                     | 56,528                 | 0.05               |
| Nan Ya Plastics Corp.   | TWD      | 71,000                     | 212,013                | 0.18               |
| Nan Ya Printed Circuit Board Corp.  | TWD      | 3,000                      | 41,938                 | 0.04               |
| Nanya Technology Corp.  | TWD      | 17,000                     | 48,628                 | 0.04               |
| Nien Made Enterprise Co. Ltd.   | TWD      | 2,000                      | 29,682                 | 0.03               |
| Novatek Microelectronics Corp.  | TWD      | 9,000                      | 161,184                | 0.14               |
| Pegatron Corp.  | TWD      | 26,000                     | 64,201                 | 0.06               |
| Phison Electronics Corp.  | TWD      | 2,000                      | 34,455                 | 0.03               |
| Pou Chen Corp.  | TWD      | 31,000                     | 43,725                 | 0.04               |
| Powertech Technology, Inc.  | TWD      | 10,000                     | 38,582                 | 0.03               |
| President Chain Store Corp.   | TWD      | 8,000                      | 75,514                 | 0.07               |
| Quanta Computer, Inc.   | TWD      | 46,000                     | 144,459                | 0.13               |
| Realtek Semiconductor Corp.   | TWD      | 11,000                     | 199,372                | 0.17               |
| Ruentex Development Co. Ltd.  | TWD      | 11,000                     | 22,345                 | 0.02               |
| Shanghai Commercial & Savings Bank Ltd. (The)   | TWD      | 49,737                     | 80,775                 | 0.07               |
| SinoPac Financial Holdings Co. Ltd.   | TWD      | 145,347                    | 71,728                 | 0.06               |
| Synnex Technology International Corp.   | TWD      | 22,000                     | 40,190                 | 0.03               |
| Taishin Financial Holding Co. Ltd.  | TWD      | 137,647                    | 75,338                 | 0.07               |
| Taiwan Cement Corp.   | TWD      | 65,765                     | 120,377                | 0.10               |
| Taiwan Cooperative Financial Holding Co. Ltd.   | TWD      | 137,312                    | 104,724                | 0.09               |
| Taiwan Mobile Co. Ltd.  | TWD      | 4,000                      | 14,643                 | 0.01               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 327,000                    | 6,983,042              | 6.09               |
| Unimicron Technology Corp.  | TWD      | 15,000                     | 69,448                 | 0.06               |
| Uni-President Enterprises Corp.   | TWD      | 65,000                     | 170,767                | 0.15               |
| United Microelectronics Corp.   | TWD      | 195,000                    | 371,629                | 0.32               |
| Vanguard International Semiconductor Corp.  | TWD      | 13,000                     | 55,056                 | 0.05               |
| Walsin Technology Corp.   | TWD      | 4,000                      | 32,660                 | 0.03               |
| Wan Hai Lines Ltd.  | TWD      | 7,000                      | 80,646                 | 0.07               |
| Winbond Electronics Corp.   | TWD      | 46,000                     | 57,536                 | 0.05               |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Taiwan (continued)</i>   |          |                            |                        |                    |
| Wistron Corp.   | TWD      | 42,000                     | 46,730                 | 0.04               |
| WPG Holdings Ltd.   | TWD      | 22,160                     | 40,642                 | 0.04               |
| Yuanta Financial Holding Co. Ltd.   | TWD      | 151,840                    | 146,322                | 0.13               |
|   |          |                            | <u>15,560,561</u>      | <u>13.56</u>       |
| <i>Thailand</i>   |          |                            |                        |                    |
| Advanced Info Service PCL, NVDR   | THB      | 17,000                     | 90,702                 | 0.08               |
| Airports of Thailand PCL, NVDR  | THB      | 57,500                     | 111,233                | 0.10               |
| Bangkok Bank PCL  | THB      | 7,100                      | 25,033                 | 0.02               |
| Bangkok Dusit Medical Services PCL, NVDR  | THB      | 21,600                     | 15,501                 | 0.01               |
| Bangkok Expressway & Metro PCL, NVDR  | THB      | 97,300                     | 24,742                 | 0.02               |
| BTS Group Holdings PCL, NVDR  | THB      | 82,700                     | 24,126                 | 0.02               |
| Central Retail Corp. PCL, NVDR  | THB      | 23,600                     | 24,668                 | 0.02               |
| Charoen Pokphand Foods PCL, NVDR  | THB      | 120,700                    | 99,799                 | 0.09               |
| CP ALL PCL, NVDR  | THB      | 78,300                     | 146,584                | 0.13               |
| Delta Electronics Thailand PCL, NVDR  | THB      | 4,100                      | 73,941                 | 0.06               |
| Electricity Generating PCL, NVDR  | THB      | 4,000                      | 21,841                 | 0.02               |
| Energy Absolute PCL, NVDR   | THB      | 9,600                      | 18,272                 | 0.02               |
| Global Power Synergy PCL, NVDR  | THB      | 10,300                     | 23,460                 | 0.02               |
| Gulf Energy Development PCL, NVDR   | THB      | 31,500                     | 33,662                 | 0.03               |
| Home Product Center PCL, NVDR   | THB      | 88,200                     | 39,628                 | 0.03               |
| Indorama Ventures PCL, NVDR   | THB      | 26,100                     | 33,185                 | 0.03               |
| Intouch Holdings PCL, NVDR  | THB      | 31,100                     | 63,073                 | 0.06               |
| Kasikornbank PCL  | THB      | 25,700                     | 95,022                 | 0.08               |
| Krung Thai Bank PCL, NVDR   | THB      | 65,700                     | 21,934                 | 0.02               |
| Krungthai Card PCL, NVDR  | THB      | 10,200                     | 21,323                 | 0.02               |
| Land & Houses PCL, NVDR   | THB      | 112,000                    | 27,782                 | 0.02               |
| Muangthai Capital PCL, NVDR   | THB      | 10,100                     | 18,120                 | 0.02               |
| Osotspa PCL, NVDR   | THB      | 16,100                     | 18,963                 | 0.02               |
| PTT Exploration & Production PCL, NVDR  | THB      | 42,400                     | 154,783                | 0.13               |
| PTT Global Chemical PCL, NVDR   | THB      | 33,200                     | 61,117                 | 0.05               |
| PTT Oil & Retail Business PCL, NVDR   | THB      | 35,900                     | 34,164                 | 0.03               |
| PTT PCL, NVDR   | THB      | 188,000                    | 230,234                | 0.20               |
| Siam Cement PCL (The), NVDR   | THB      | 12,000                     | 161,747                | 0.14               |
| Siam Commercial Bank PCL (The), NVDR  | THB      | 16,500                     | 50,452                 | 0.04               |
| Sri Trang Gloves Thailand PCL, NVDR   | THB      | 13,400                     | 17,456                 | 0.02               |
| Srisawad Corp. PCL, NVDR  | THB      | 9,900                      | 21,236                 | 0.02               |
| Thai Oil PCL, NVDR  | THB      | 17,000                     | 28,908                 | 0.03               |
| Thai Union Group PCL, NVDR  | THB      | 168,700                    | 104,220                | 0.09               |
| Total Access Communication PCL, NVDR  | THB      | 10,600                     | 10,087                 | 0.01               |
|   |          |                            | <u>1,946,998</u>       | <u>1.70</u>        |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Turkey</i>   |          |                            |                        |                    |
| Akbank TAS  | TRY      | 39,617                     | 24,078                 | 0.02               |
| BIM Birlesik Magazalar A/S  | TRY      | 8,724                      | 62,411                 | 0.05               |
| Eregli Demir ve Celik Fabrikalari TAS   | TRY      | 20,586                     | 42,653                 | 0.04               |
| Ford Otomotiv Sanayi A/S  | TRY      | 917                        | 17,965                 | 0.02               |
| KOC Holding A/S   | TRY      | 8,949                      | 18,882                 | 0.02               |
| Turkcell Iletisim Hizmetleri A/S  | TRY      | 14,957                     | 27,719                 | 0.02               |
| Turkiye Garanti Bankasi A/S   | TRY      | 33,941                     | 32,427                 | 0.03               |
| Turkiye Is Bankasi A/S 'C'  | TRY      | 77,657                     | 45,589                 | 0.04               |
|   |          |                            | <u>271,724</u>         | <u>0.24</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| Abu Dhabi Commercial Bank PJSC  | AED      | 36,838                     | 68,899                 | 0.06               |
| Abu Dhabi Islamic Bank PJSC   | AED      | 19,170                     | 28,600                 | 0.03               |
| Aldar Properties PJSC   | AED      | 54,816                     | 57,007                 | 0.05               |
| Dubai Investments PJSC  | AED      | 30,523                     | 14,127                 | 0.01               |
| Dubai Islamic Bank PJSC   | AED      | 23,257                     | 30,518                 | 0.03               |
| Emaar Properties PJSC   | AED      | 55,005                     | 62,296                 | 0.05               |
| Emirates NBD Bank PJSC  | AED      | 34,618                     | 124,876                | 0.11               |
| Emirates Telecommunications Group Co. PJSC  | AED      | 22,792                     | 136,511                | 0.12               |
| First Abu Dhabi Bank PJSC   | AED      | 58,141                     | 264,338                | 0.23               |
|   |          |                            | <u>787,172</u>         | <u>0.69</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Southern Copper Corp.   | USD      | 1,202                      | 77,312                 | 0.07               |
| Yum China Holdings, Inc.  | USD      | 5,583                      | 369,874                | 0.32               |
|   |          |                            | <u>447,186</u>         | <u>0.39</u>        |
| Total Equities  |          |                            | <u>113,918,116</u>     | <u>99.27</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>113,918,116</u>     | <u>99.27</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>India</i>  |          |                            |                        |                    |
| Britannia Industries Ltd. 5.5% 03/06/2024   | INR      | 1,452                      | 565                    | –                  |
|   |          |                            | <u>565</u>             | <u>–</u>           |
| Total Bonds   |          |                            | <u>565</u>             | <u>–</u>           |

## Schedule of Investments (continued)

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 565                    | –                  |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Greece</i>   |          |                            |                        |                    |
| FF Group*   | EUR      | 690                        | –                      | –                  |
|   |          |                            | –                      | –                  |
| Total Equities  |          |                            | –                      | –                  |
| Total Other transferable securities and money market instruments                                      |          |                            | –                      | –                  |
| <b>Total Investments</b>  |          |                            | <b>113,918,681</b>     | <b>99.27</b>       |
| <b>Cash</b>   |          |                            | <b>832,351</b>         | <b>0.73</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>175</b>             | <b>–</b>           |
| <b>Total net assets</b>   |          |                            | <b>114,751,207</b>     | <b>100.00</b>      |

\* Security is valued at its fair value under the direction of the Board of Directors.

### Robeco QI Customized Emerging Markets Enhanced Index Equities I As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>USD | Unrealised<br>Gain/(Loss)<br>USD | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| MSCI Emerging Markets Index, 17/09/2021                     | 8                      | USD      | 545,920                   | (119)                            | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(119)</b>                     | <b>–</b>           |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(119)</b>                     | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Global Quality Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Fortescue Metals Group Ltd.   | AUD      | 21,582                     | 318,889                | 0.70               |
| JB Hi-Fi Ltd.   | AUD      | 6,017                      | 192,666                | 0.42               |
| REA Group Ltd.  | AUD      | 2,230                      | 238,625                | 0.52               |
| Sandfire Resources Ltd.   | AUD      | 40,231                     | 173,952                | 0.38               |
| Telstra Corp. Ltd.  | AUD      | 5,398                      | 12,849                 | 0.03               |
| Wesfarmers Ltd.   | AUD      | 15,311                     | 572,847                | 1.26               |
|   |          |                            | <u>1,509,828</u>       | <u>3.31</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| ANDRITZ AG  | EUR      | 4,120                      | 195,206                | 0.43               |
| Oesterreichische Post AG  | EUR      | 4,587                      | 205,727                | 0.45               |
|   |          |                            | <u>400,933</u>         | <u>0.88</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| bpost SA  | EUR      | 17,378                     | 175,344                | 0.38               |
|   |          |                            | <u>175,344</u>         | <u>0.38</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Assured Guaranty Ltd.   | USD      | 496                        | 19,858                 | 0.04               |
|   |          |                            | <u>19,858</u>          | <u>0.04</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| BB Seguridade Participacoes SA  | BRL      | 2,400                      | 9,317                  | 0.02               |
| Itausa SA Preference  | BRL      | 42,100                     | 78,884                 | 0.17               |
|   |          |                            | <u>88,201</u>          | <u>0.19</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| CI Financial Corp.  | CAD      | 10,850                     | 168,088                | 0.37               |
| Constellation Software, Inc.  | CAD      | 330                        | 421,890                | 0.92               |
| Finning International, Inc.   | CAD      | 8,466                      | 187,076                | 0.41               |
| IGM Financial, Inc.   | CAD      | 5,772                      | 172,001                | 0.38               |
| North West Co., Inc. (The)  | CAD      | 7,456                      | 178,670                | 0.39               |
| Onex Corp.  | CAD      | 3,026                      | 185,475                | 0.41               |
|   |          |                            | <u>1,313,200</u>       | <u>2.88</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Herbalife Nutrition Ltd.  | USD      | 2,597                      | 115,473                | 0.25               |
| Li Ning Co. Ltd.  | HKD      | 44,000                     | 452,923                | 0.99               |
| Tingyi Cayman Islands Holding Corp.   | HKD      | 100,000                    | 168,304                | 0.37               |
| Vipshop Holdings Ltd., ADR  | USD      | 8,311                      | 140,724                | 0.31               |

## Schedule of Investments (continued)

### Robeco QI Global Quality Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Cayman Islands (continued)</i>   |          |                            |                        |                    |
| Yadea Group Holdings Ltd., Reg. S   | HKD      | 46,000                     | 83,414                 | 0.18               |
|   |          |                            | <u>960,838</u>         | <u>2.10</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Novo Nordisk A/S 'B'  | DKK      | 14,092                     | 995,655                | 2.18               |
| Pandora A/S   | DKK      | 2,825                      | 320,253                | 0.70               |
|   |          |                            | <u>1,315,908</u>       | <u>2.88</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Orion OYJ 'B'   | EUR      | 5,987                      | 217,029                | 0.47               |
|   |          |                            | <u>217,029</u>         | <u>0.47</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Elior Group SA, Reg. S  | EUR      | 5,208                      | 32,810                 | 0.07               |
| Gaztransport Et Technigaz SA  | EUR      | 1,639                      | 111,616                | 0.25               |
| Ipsen SA  | EUR      | 1,322                      | 115,966                | 0.25               |
| Societe BIC SA  | EUR      | 173                        | 10,138                 | 0.02               |
| Ubisoft Entertainment SA  | EUR      | 1,940                      | 114,538                | 0.25               |
|   |          |                            | <u>385,068</u>         | <u>0.84</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| HelloFresh SE   | EUR      | 3,989                      | 327,018                | 0.72               |
| ProSiebenSat.1 Media SE   | EUR      | 1,175                      | 19,711                 | 0.04               |
|   |          |                            | <u>346,729</u>         | <u>0.76</u>        |
| <i>Gibraltar</i>  |          |                            |                        |                    |
| 888 Holdings plc  | GBP      | 8,408                      | 37,591                 | 0.08               |
|   |          |                            | <u>37,591</u>          | <u>0.08</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Hellenic Telecommunications Organization SA   | EUR      | 11,318                     | 160,150                | 0.35               |
|   |          |                            | <u>160,150</u>         | <u>0.35</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Everbright Ltd.   | HKD      | 132,000                    | 131,004                | 0.29               |
| Sinotruk Hong Kong Ltd.   | HKD      | 61,000                     | 110,216                | 0.24               |
|   |          |                            | <u>241,220</u>         | <u>0.53</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Quality Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Unilever Indonesia Tbk. PT  | IDR      | 118,000                    | 33,968                 | 0.07               |
|   |          |                            | <u>33,968</u>          | <u>0.07</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 1,037                      | 257,777                | 0.56               |
| James Hardie Industries plc, CDI  | AUD      | 11,025                     | 315,963                | 0.69               |
| Johnson Controls International plc  | USD      | 4,000                      | 231,487                | 0.51               |
| Seagate Technology Holdings plc   | USD      | 3,456                      | 256,249                | 0.56               |
|   |          |                            | <u>1,061,476</u>       | <u>2.32</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Bezeq The Israeli Telecommunication Corp. Ltd.  | ILS      | 21,074                     | 19,360                 | 0.04               |
| Check Point Software Technologies Ltd.  | USD      | 2,915                      | 285,453                | 0.63               |
| Taro Pharmaceutical Industries Ltd.   | USD      | 76                         | 4,612                  | 0.01               |
|   |          |                            | <u>309,425</u>         | <u>0.68</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Adastria Co. Ltd.   | JPY      | 700                        | 10,796                 | 0.02               |
| Astellas Pharma, Inc.   | JPY      | 1,600                      | 23,516                 | 0.05               |
| Brother Industries Ltd.   | JPY      | 900                        | 15,159                 | 0.03               |
| Digital Arts, Inc.  | JPY      | 2,000                      | 128,549                | 0.28               |
| en Japan, Inc.  | JPY      | 4,100                      | 123,041                | 0.27               |
| GungHo Online Entertainment, Inc.   | JPY      | 6,680                      | 112,210                | 0.25               |
| Hoya Corp.  | JPY      | 500                        | 55,955                 | 0.12               |
| Iida Group Holdings Co. Ltd.  | JPY      | 6,300                      | 136,891                | 0.30               |
| JAFCO Group Co. Ltd.  | JPY      | 3,200                      | 167,995                | 0.37               |
| KDDI Corp.  | JPY      | 800                        | 21,060                 | 0.05               |
| Mixi, Inc.  | JPY      | 800                        | 17,808                 | 0.04               |
| Nintendo Co. Ltd.   | JPY      | 1,400                      | 687,327                | 1.51               |
| Nomura Research Institute Ltd.  | JPY      | 7,300                      | 203,821                | 0.45               |
| Pola Orbis Holdings, Inc.   | JPY      | 6,200                      | 138,204                | 0.30               |
| Ricoh Co. Ltd.  | JPY      | 17,100                     | 162,006                | 0.35               |
| Trend Micro, Inc.   | JPY      | 5,700                      | 252,038                | 0.55               |
| Wacom Co. Ltd.  | JPY      | 23,000                     | 123,367                | 0.27               |
|   |          |                            | <u>2,379,743</u>       | <u>5.21</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Janus Henderson Group plc   | USD      | 8,316                      | 272,151                | 0.60               |
| Man Group plc   | GBP      | 13,767                     | 28,859                 | 0.06               |
|   |          |                            | <u>301,010</u>         | <u>0.66</u>        |



## Schedule of Investments (continued)

### Robeco QI Global Quality Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Malaysia</i>   |          |                            |                        |                    |
| Nestle Malaysia Bhd.  | MYR      | 2,200                      | 59,566                 | 0.13               |
|   |          |                            | <u>59,566</u>          | <u>0.13</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Adyen NV, Reg. S  | EUR      | 277                        | 570,758                | 1.25               |
| BE Semiconductor Industries NV  | EUR      | 2,846                      | 203,603                | 0.45               |
| Flow Traders, Reg. S  | EUR      | 5,164                      | 187,350                | 0.41               |
| Koninklijke Ahold Delhaize NV   | EUR      | 16,970                     | 425,438                | 0.93               |
| NN Group NV   | EUR      | 7,008                      | 278,778                | 0.61               |
| NXP Semiconductors NV   | USD      | 1,645                      | 285,361                | 0.62               |
| Randstad NV   | EUR      | 3,231                      | 208,399                | 0.46               |
| Signify NV, Reg. S  | EUR      | 5,299                      | 282,649                | 0.62               |
|   |          |                            | <u>2,442,336</u>       | <u>5.35</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| MMC Norilsk Nickel PJSC, ADR  | USD      | 6,868                      | 197,312                | 0.43               |
| Tatneft PJSC, ADR   | USD      | 2,454                      | 90,264                 | 0.20               |
|   |          |                            | <u>287,576</u>         | <u>0.63</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Best World International Ltd.   | SGD      | 9,300                      | 7,934                  | 0.02               |
| Sheng Siong Group Ltd.  | SGD      | 96,200                     | 95,350                 | 0.21               |
|   |          |                            | <u>103,284</u>         | <u>0.23</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| Kumba Iron Ore Ltd.   | ZAR      | 5,620                      | 212,607                | 0.47               |
| Mr Price Group Ltd.   | ZAR      | 12,849                     | 159,744                | 0.35               |
| MultiChoice Group   | ZAR      | 24,803                     | 171,875                | 0.38               |
| Shoprite Holdings Ltd.  | ZAR      | 25,046                     | 229,912                | 0.50               |
| Truworths International Ltd.  | ZAR      | 39,231                     | 133,634                | 0.29               |
|   |          |                            | <u>907,772</u>         | <u>1.99</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Samsung Electronics Co. Ltd.  | KRW      | 7,121                      | 430,299                | 0.94               |
| SK Telecom Co. Ltd., ADR  | USD      | 10,585                     | 280,357                | 0.62               |
|   |          |                            | <u>710,656</u>         | <u>1.56</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Pharma Mar SA   | EUR      | 1,131                      | 85,798                 | 0.19               |
|   |          |                            | <u>85,798</u>          | <u>0.19</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Quality Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Sweden</i>   |          |                            |                        |                    |
| Axfood AB   | SEK      | 8,207                      | 191,540                | 0.42               |
| Lundin Energy AB  | SEK      | 5,380                      | 160,625                | 0.35               |
|   |          |                            | <u>352,165</u>         | <u>0.77</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Adecco Group AG   | CHF      | 2,947                      | 168,993                | 0.37               |
| Kardex Holding AG   | CHF      | 1,101                      | 214,940                | 0.47               |
| Kuehne + Nagel International AG   | CHF      | 1,170                      | 337,919                | 0.74               |
| Logitech International SA   | CHF      | 3,553                      | 363,343                | 0.80               |
| Novartis AG   | CHF      | 949                        | 72,998                 | 0.16               |
| Roche Holding AG  | CHF      | 1,190                      | 378,379                | 0.83               |
| SGS SA  | CHF      | 88                         | 229,114                | 0.50               |
|   |          |                            | <u>1,765,686</u>       | <u>3.87</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Chicony Electronics Co. Ltd.  | TWD      | 31,000                     | 75,431                 | 0.16               |
| Lite-On Technology Corp.  | TWD      | 101,000                    | 176,066                | 0.39               |
| Novatek Microelectronics Corp.  | TWD      | 19,000                     | 286,937                | 0.63               |
| President Chain Store Corp.   | TWD      | 3,000                      | 23,878                 | 0.05               |
| Realtek Semiconductor Corp.   | TWD      | 17,000                     | 259,820                | 0.57               |
| United Microelectronics Corp.   | TWD      | 184,000                    | 295,695                | 0.65               |
|   |          |                            | <u>1,117,827</u>       | <u>2.45</u>        |
| <i>Thailand</i>   |          |                            |                        |                    |
| Advanced Info Service PCL, NVDR   | THB      | 21,800                     | 98,079                 | 0.21               |
|   |          |                            | <u>98,079</u>          | <u>0.21</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| Turkcell Iletisim Hizmetleri A/S  | TRY      | 69,387                     | 108,433                | 0.24               |
|   |          |                            | <u>108,433</u>         | <u>0.24</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| 3i Group plc  | GBP      | 2,232                      | 30,498                 | 0.07               |
| Direct Line Insurance Group plc   | GBP      | 42,059                     | 139,634                | 0.30               |
| Dunelm Group plc  | GBP      | 10,753                     | 177,746                | 0.39               |
| JD Sports Fashion plc   | GBP      | 15,320                     | 164,007                | 0.36               |
| Kingfisher plc  | GBP      | 4,476                      | 19,005                 | 0.04               |
| Royal Mail plc  | GBP      | 4,039                      | 27,167                 | 0.06               |
| Standard Life Aberdeen plc  | GBP      | 71,879                     | 226,912                | 0.50               |
|   |          |                            | <u>784,969</u>         | <u>1.72</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Quality Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America</i>   |          |                            |                        |                    |
| Aflac, Inc.   | USD      | 9,811                      | 443,931                | 0.97               |
| Allison Transmission Holdings, Inc.   | USD      | 541                        | 18,129                 | 0.04               |
| Allstate Corp. (The)  | USD      | 4,338                      | 477,147                | 1.04               |
| Amgen, Inc.   | USD      | 1,086                      | 223,217                | 0.49               |
| Anthem, Inc.  | USD      | 1,567                      | 504,495                | 1.10               |
| Apple, Inc.   | USD      | 11,958                     | 1,381,034              | 3.02               |
| Applied Materials, Inc.   | USD      | 669                        | 80,332                 | 0.18               |
| Argan, Inc.   | USD      | 4,719                      | 190,169                | 0.42               |
| AutoZone, Inc.  | USD      | 150                        | 188,745                | 0.41               |
| Berkshire Hathaway, Inc. 'B'  | USD      | 1,705                      | 399,573                | 0.87               |
| Best Buy Co., Inc.  | USD      | 4,036                      | 391,314                | 0.86               |
| Biogen, Inc.  | USD      | 992                        | 289,653                | 0.63               |
| Brightsphere Investment Group, Inc.   | USD      | 12,665                     | 250,224                | 0.55               |
| Cadence Design Systems, Inc.  | USD      | 2,324                      | 268,125                | 0.59               |
| Cerner Corp.  | USD      | 5,575                      | 367,436                | 0.80               |
| Cisco Systems, Inc.   | USD      | 5,635                      | 251,838                | 0.55               |
| Citigroup, Inc.   | USD      | 3,714                      | 221,575                | 0.49               |
| Colgate-Palmolive Co.   | USD      | 9,798                      | 672,120                | 1.47               |
| Comerica, Inc.  | USD      | 2,583                      | 155,385                | 0.34               |
| CommVault Systems, Inc.   | USD      | 3,216                      | 211,986                | 0.46               |
| Corcept Therapeutics, Inc.  | USD      | 9,919                      | 184,010                | 0.40               |
| Cummins, Inc.   | USD      | 145                        | 29,811                 | 0.07               |
| DaVita, Inc.  | USD      | 2,007                      | 203,814                | 0.45               |
| Deluxe Corp.  | USD      | 1,471                      | 59,254                 | 0.13               |
| Dillard's, Inc. 'A'   | USD      | 1,746                      | 266,310                | 0.58               |
| Discover Financial Services   | USD      | 2,052                      | 204,681                | 0.45               |
| Domino's Pizza, Inc.  | USD      | 432                        | 169,933                | 0.37               |
| Dropbox, Inc. 'A'   | USD      | 11,276                     | 288,199                | 0.63               |
| DuPont de Nemours, Inc.   | USD      | 7,413                      | 483,886                | 1.06               |
| Eagle Pharmaceuticals, Inc.   | USD      | 1,538                      | 55,508                 | 0.12               |
| eBay, Inc.  | USD      | 7,040                      | 416,796                | 0.91               |
| Eli Lilly & Co.   | USD      | 1,836                      | 355,341                | 0.78               |
| Employers Holdings, Inc.  | USD      | 5,398                      | 194,818                | 0.43               |
| Etsy, Inc.  | USD      | 1,320                      | 229,116                | 0.50               |
| Extreme Networks, Inc.  | USD      | 8,741                      | 82,258                 | 0.18               |
| F5 Networks, Inc.   | USD      | 1,205                      | 189,666                | 0.42               |
| Fair Isaac Corp.  | USD      | 709                        | 300,531                | 0.66               |
| Fortinet, Inc.  | USD      | 1,926                      | 386,840                | 0.85               |
| Franklin Resources, Inc.  | USD      | 5,642                      | 152,195                | 0.33               |
| HCA Healthcare, Inc.  | USD      | 2,677                      | 466,686                | 1.02               |
| Hershey Co. (The)   | USD      | 199                        | 29,228                 | 0.06               |
| Hewlett Packard Enterprise Co.  | USD      | 12,424                     | 152,746                | 0.33               |
| Home Depot, Inc. (The)  | USD      | 2,659                      | 715,008                | 1.57               |

## Schedule of Investments (continued)

### Robeco QI Global Quality Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| HP, Inc.  | USD      | 15,339                     | 390,492                | 0.86               |
| Humana, Inc.  | USD      | 534                        | 199,353                | 0.44               |
| IDEXX Laboratories, Inc.  | USD      | 134                        | 71,362                 | 0.16               |
| Jefferies Financial Group, Inc.   | USD      | 8,311                      | 239,680                | 0.52               |
| Kforce, Inc.  | USD      | 4,529                      | 240,332                | 0.53               |
| L Brands, Inc.  | USD      | 3,777                      | 229,506                | 0.50               |
| Lam Research Corp.  | USD      | 828                        | 454,321                | 0.99               |
| Landstar System, Inc.   | USD      | 1,198                      | 159,632                | 0.35               |
| Lennox International, Inc.  | USD      | 746                        | 220,674                | 0.48               |
| LHC Group, Inc.   | USD      | 1,152                      | 194,535                | 0.43               |
| Louisiana-Pacific Corp.   | USD      | 2,579                      | 131,114                | 0.29               |
| Lowe's Cos., Inc.   | USD      | 5,887                      | 962,899                | 2.11               |
| Manhattan Associates, Inc.  | USD      | 1,791                      | 218,744                | 0.48               |
| ManpowerGroup, Inc.   | USD      | 209                        | 20,956                 | 0.05               |
| Masco Corp.   | USD      | 3,308                      | 164,326                | 0.36               |
| McKesson Corp.  | USD      | 2,535                      | 408,798                | 0.90               |
| MetLife, Inc.   | USD      | 3,756                      | 189,558                | 0.41               |
| Mettler-Toledo International, Inc.  | USD      | 303                        | 353,957                | 0.78               |
| Molina Healthcare, Inc.   | USD      | 1,399                      | 298,534                | 0.65               |
| MSC Industrial Direct Co., Inc. 'A'   | USD      | 111                        | 8,399                  | 0.02               |
| MSCI, Inc.  | USD      | 178                        | 80,014                 | 0.18               |
| NetApp, Inc.  | USD      | 3,318                      | 228,922                | 0.50               |
| Nu Skin Enterprises, Inc. 'A'   | USD      | 372                        | 17,770                 | 0.04               |
| Oracle Corp.  | USD      | 4,204                      | 275,942                | 0.60               |
| O'Reilly Automotive, Inc.   | USD      | 1,038                      | 495,595                | 1.09               |
| Polaris, Inc.   | USD      | 227                        | 26,216                 | 0.06               |
| QUALCOMM, Inc.  | USD      | 4,685                      | 564,657                | 1.24               |
| Robert Half International, Inc.   | USD      | 2,821                      | 211,640                | 0.46               |
| Skyworks Solutions, Inc.  | USD      | 259                        | 41,878                 | 0.09               |
| SLM Corp.   | USD      | 16,615                     | 293,379                | 0.64               |
| Spectrum Brands Holdings, Inc.  | USD      | 208                        | 14,916                 | 0.03               |
| Synchrony Financial   | USD      | 8,606                      | 352,107                | 0.77               |
| Sysco Corp.   | USD      | 384                        | 25,176                 | 0.06               |
| T Rowe Price Group, Inc.  | USD      | 265                        | 44,238                 | 0.10               |
| Take-Two Interactive Software, Inc.   | USD      | 1,235                      | 184,349                | 0.40               |
| Target Corp.  | USD      | 1,445                      | 294,556                | 0.64               |
| Teradata Corp.  | USD      | 3,861                      | 162,690                | 0.36               |
| Texas Instruments, Inc.   | USD      | 1,753                      | 284,258                | 0.62               |
| TJX Cos., Inc. (The)  | USD      | 13,886                     | 789,438                | 1.73               |
| Travelers Cos., Inc. (The)  | USD      | 181                        | 22,850                 | 0.05               |
| Unum Group  | USD      | 450                        | 10,777                 | 0.02               |
| USANA Health Sciences, Inc.   | USD      | 1,561                      | 134,829                | 0.30               |
| Veeva Systems, Inc. 'A'   | USD      | 1,002                      | 262,730                | 0.58               |

## Schedule of Investments (continued)

### Robeco QI Global Quality Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR   | % of Net<br>Assets   |
|---|----------|----------------------------|--------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                          |                      |
| Equities (continued)  |          |                            |                          |                      |
| <i>United States of America (continued)</i>   |          |                            |                          |                      |
| VeriSign, Inc.  | USD      | 1,916                      | 367,867                  | 0.81                 |
| Vertex Pharmaceuticals, Inc.  | USD      | 2,604                      | 442,739                  | 0.97                 |
| Voya Financial, Inc.  | USD      | 3,131                      | 162,372                  | 0.36                 |
| Walmart, Inc.   | USD      | 247                        | 29,372                   | 0.06                 |
| Waters Corp.  | USD      | 1,277                      | 372,160                  | 0.81                 |
| Williams-Sonoma, Inc.   | USD      | 976                        | 131,393                  | 0.29                 |
| WW Grainger, Inc.   | USD      | 890                        | 328,712                  | 0.72                 |
| Xerox Holdings Corp.  | USD      | 5,408                      | 107,120                  | 0.23                 |
| Yelp, Inc.  | USD      | 3,404                      | 114,701                  | 0.25                 |
| YETI Holdings, Inc.   | USD      | 2,345                      | 181,565                  | 0.40                 |
| Yum! Brands, Inc.   | USD      | 296                        | 28,711                   | 0.06                 |
| Zoom Video Communications, Inc. 'A'   | USD      | 1,155                      | 376,945                  | 0.83                 |
|   |          |                            | <u>25,222,819</u>        | <u>55.24</u>         |
| Total Equities  |          |                            | <u>45,304,485</u>        | <u>99.21</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>45,304,485</u>        | <u>99.21</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>45,304,485</u></b> | <b><u>99.21</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>(20,270)</u></b>   | <b><u>(0.04)</u></b> |
| <b>Cash</b>   |          |                            | <b><u>661,021</u></b>    | <b><u>1.45</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(281,657)</u></b>  | <b><u>(0.62)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>45,663,579</u></b> | <b><u>100.00</u></b> |

### Robeco QI Global Quality Equities

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| S&P 500 Emini Index, 17/09/2021                             | 1                      | USD      | 180,812                   | 717                              | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <u>717</u>                       | <u>–</u>           |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <u>717</u>                       | <u>–</u>           |

## Schedule of Investments (continued)

### Robeco QI Global Quality Equities

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency<br>Purchased   | Amount<br>Purchased | Currency<br>Sold | Amount Sold | Maturity<br>Date | Counterparty     | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|---------------------|------------------|-------------|------------------|------------------|----------------------------------|--------------------|
| EUR   | 356,861             | JPY              | 46,935,682  | 02/07/2021       | Societe Generale | 270                              | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                     |                  |             |                  |                  | <b>270</b>                       | <b>–</b>           |
| EUR   | 128,671             | HKD              | 1,189,397   | 05/07/2021       | Societe Generale | (471)                            | –                  |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |             |                  |                  | <b>(471)</b>                     | <b>–</b>           |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                     |                  |             |                  |                  | <b>(201)</b>                     | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Global Sustainable Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| ASX Ltd.  | AUD      | 8,272                      | 406,944                | 0.33               |
| Brambles Ltd.   | AUD      | 104,954                    | 760,103                | 0.61               |
| Dexus, REIT   | AUD      | 48,274                     | 326,081                | 0.26               |
| Fortescue Metals Group Ltd.   | AUD      | 72,300                     | 1,068,283              | 0.86               |
| Harvey Norman Holdings Ltd.   | AUD      | 135,624                    | 470,505                | 0.38               |
| JB Hi-Fi Ltd.   | AUD      | 20,344                     | 651,422                | 0.52               |
| Medibank Pvt Ltd.   | AUD      | 271,305                    | 542,740                | 0.44               |
| Telstra Corp. Ltd.  | AUD      | 179,204                    | 426,563                | 0.34               |
| Wesfarmers Ltd.   | AUD      | 40,010                     | 1,496,936              | 1.20               |
|   |          |                            | <u>6,149,577</u>       | <u>4.94</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Etablissements Franz Colruyt NV   | EUR      | 3,932                      | 185,433                | 0.15               |
| Proximus SADP   | EUR      | 6,841                      | 111,440                | 0.09               |
|   |          |                            | <u>296,873</u>         | <u>0.24</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| VTech Holdings Ltd.   | HKD      | 37,000                     | 328,437                | 0.26               |
|   |          |                            | <u>328,437</u>         | <u>0.26</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Engie Brasil Energia SA   | BRL      | 62,725                     | 412,673                | 0.33               |
| Itausa SA Preference  | BRL      | 298,900                    | 560,061                | 0.45               |
| Telefonica Brasil SA, ADR   | USD      | 88,102                     | 631,476                | 0.51               |
| TIM SA, ADR   | USD      | 37,951                     | 368,661                | 0.30               |
| Transmissora Alianca de Energia Eletrica SA   | BRL      | 85,200                     | 528,324                | 0.42               |
|   |          |                            | <u>2,501,195</u>       | <u>2.01</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Bank of Montreal  | CAD      | 3,678                      | 318,234                | 0.26               |
| Bank of Nova Scotia (The)   | CAD      | 31,579                     | 1,733,673              | 1.39               |
| BCE, Inc.   | CAD      | 10,248                     | 426,599                | 0.34               |
| Canadian Imperial Bank of Commerce  | CAD      | 6,840                      | 657,264                | 0.53               |
| Cogeco Communications, Inc.   | CAD      | 3,515                      | 290,128                | 0.23               |
| Home Capital Group, Inc.  | CAD      | 5,015                      | 127,040                | 0.10               |
| Hydro One Ltd., Reg. S  | CAD      | 27,706                     | 565,252                | 0.45               |
| IGM Financial, Inc.   | CAD      | 17,117                     | 510,071                | 0.41               |
| Metro, Inc.   | CAD      | 12,683                     | 513,279                | 0.41               |
| National Bank of Canada   | CAD      | 10,167                     | 642,283                | 0.52               |
| Richelieu Hardware Ltd.   | CAD      | 7,072                      | 193,210                | 0.15               |
| Royal Bank of Canada  | CAD      | 15,513                     | 1,326,713              | 1.07               |

## Schedule of Investments (continued)

### Robeco QI Global Sustainable Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Canada (continued)</i>   |          |                            |                        |                    |
| Shaw Communications, Inc. 'B'   | CAD      | 10,020                     | 245,024                | 0.20               |
| Stantec, Inc.   | CAD      | 17,066                     | 642,779                | 0.52               |
| Thomson Reuters Corp.   | CAD      | 8,488                      | 711,697                | 0.57               |
| Toronto-Dominion Bank (The)   | CAD      | 11,414                     | 675,202                | 0.54               |
| Transcontinental, Inc. 'A'  | CAD      | 8,404                      | 133,228                | 0.11               |
|   |          |                            | <u>9,711,676</u>       | <u>7.80</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Kesko OYJ 'B'   | EUR      | 29,380                     | 915,187                | 0.73               |
| Tokmanni Group Corp.  | EUR      | 7,287                      | 169,933                | 0.14               |
|   |          |                            | <u>1,085,120</u>       | <u>0.87</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Societe BIC SA  | EUR      | 1,298                      | 76,063                 | 0.06               |
|   |          |                            | <u>76,063</u>          | <u>0.06</u>        |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 7,387                      | 481,877                | 0.39               |
|   |          |                            | <u>481,877</u>         | <u>0.39</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Mobile Ltd.   | HKD      | 61,500                     | 324,211                | 0.26               |
|   |          |                            | <u>324,211</u>         | <u>0.26</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Infosys Ltd., ADR   | USD      | 106,746                    | 1,907,368              | 1.53               |
|   |          |                            | <u>1,907,368</u>       | <u>1.53</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Johnson Controls International plc  | USD      | 25,933                     | 1,500,786              | 1.20               |
| Seagate Technology Holdings plc   | USD      | 12,530                     | 929,052                | 0.75               |
|   |          |                            | <u>2,429,838</u>       | <u>1.95</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| De' Longhi SpA  | EUR      | 10,404                     | 382,243                | 0.31               |
|   |          |                            | <u>382,243</u>         | <u>0.31</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Bridgestone Corp.   | JPY      | 13,900                     | 533,831                | 0.43               |



## Schedule of Investments (continued)

### Robeco QI Global Sustainable Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Japan (continued)</i>  |          |                            |                        |                    |
| Canon Marketing Japan, Inc.   | JPY      | 10,900                     | 213,904                | 0.17               |
| Daio Paper Corp.  | JPY      | 9,500                      | 132,731                | 0.11               |
| Duskin Co. Ltd.   | JPY      | 8,600                      | 165,567                | 0.13               |
| FP Corp.  | JPY      | 13,400                     | 419,949                | 0.34               |
| FUJIFILM Holdings Corp.   | JPY      | 17,700                     | 1,107,939              | 0.89               |
| Fujitsu Ltd.  | JPY      | 6,000                      | 948,162                | 0.76               |
| H.U. Group Holdings, Inc.   | JPY      | 15,600                     | 339,442                | 0.27               |
| Hirose Electric Co. Ltd.  | JPY      | 4,400                      | 543,218                | 0.44               |
| Iida Group Holdings Co. Ltd.  | JPY      | 7,700                      | 167,311                | 0.14               |
| KDDI Corp.  | JPY      | 20,500                     | 539,666                | 0.43               |
| Kinden Corp.  | JPY      | 19,300                     | 265,989                | 0.21               |
| Komeri Co. Ltd.   | JPY      | 8,000                      | 159,121                | 0.13               |
| K's Holdings Corp.  | JPY      | 32,300                     | 313,373                | 0.25               |
| KYORIN Holdings, Inc.   | JPY      | 10,000                     | 137,666                | 0.11               |
| Lintec Corp.  | JPY      | 9,800                      | 179,437                | 0.14               |
| Nippo Corp.   | JPY      | 6,700                      | 161,108                | 0.13               |
| Nippon Prologis REIT, Inc.  | JPY      | 76                         | 204,113                | 0.16               |
| Nippon Television Holdings, Inc.  | JPY      | 36,000                     | 352,005                | 0.28               |
| Nitto Denko Corp.   | JPY      | 6,500                      | 409,389                | 0.33               |
| Nomura Research Institute Ltd.  | JPY      | 13,900                     | 388,097                | 0.31               |
| Sekisui House Ltd.  | JPY      | 20,500                     | 354,871                | 0.29               |
| Senko Group Holdings Co. Ltd.   | JPY      | 32,200                     | 265,188                | 0.21               |
| SKY Perfect JSAT Holdings, Inc.   | JPY      | 58,400                     | 179,695                | 0.15               |
| SoftBank Corp.  | JPY      | 56,200                     | 620,611                | 0.50               |
| Sundrug Co. Ltd.  | JPY      | 4,000                      | 107,276                | 0.09               |
| Valor Holdings Co. Ltd.   | JPY      | 5,200                      | 89,443                 | 0.07               |
|   |          |                            | <u>9,299,102</u>       | <u>7.47</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Man Group plc   | GBP      | 132,379                    | 277,497                | 0.22               |
|   |          |                            | <u>277,497</u>         | <u>0.22</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| Malayan Banking Bhd.  | MYR      | 159,682                    | 263,041                | 0.21               |
|   |          |                            | <u>263,041</u>         | <u>0.21</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Flow Traders, Reg. S  | EUR      | 10,864                     | 394,146                | 0.32               |
| Koninklijke Ahold Delhaize NV   | EUR      | 33,747                     | 846,037                | 0.68               |
| Wolters Kluwer NV   | EUR      | 6,024                      | 510,353                | 0.41               |
|   |          |                            | <u>1,750,536</u>       | <u>1.41</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Sustainable Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>New Zealand</i>  |          |                            |                        |                    |
| Spark New Zealand Ltd.  | NZD      | 198,193                    | 560,536                | 0.45               |
|   |          |                            | <u>560,536</u>         | <u>0.45</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Europris ASA, Reg. S  | NOK      | 26,658                     | 141,063                | 0.11               |
| Gjensidige Forsikring ASA   | NOK      | 30,278                     | 563,137                | 0.45               |
| Telenor ASA   | NOK      | 23,451                     | 333,442                | 0.27               |
|   |          |                            | <u>1,037,642</u>       | <u>0.83</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| REN - Redes Energeticas Nacionais SGPS SA   | EUR      | 31,938                     | 74,735                 | 0.06               |
|   |          |                            | <u>74,735</u>          | <u>0.06</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| Mobile TeleSystems PJSC   | RUB      | 158,990                    | 628,825                | 0.51               |
| Moscow Exchange MICEX-RTS PJSC  | RUB      | 359,490                    | 708,279                | 0.57               |
| Sberbank of Russia PJSC Preference  | RUB      | 88,560                     | 287,808                | 0.23               |
|   |          |                            | <u>1,624,912</u>       | <u>1.31</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Sheng Siong Group Ltd.  | SGD      | 291,200                    | 288,627                | 0.23               |
| Singapore Exchange Ltd.   | SGD      | 81,300                     | 570,191                | 0.46               |
| StarHub Ltd.  | SGD      | 142,000                    | 108,676                | 0.09               |
|   |          |                            | <u>967,494</u>         | <u>0.78</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| Vodacom Group Ltd.  | ZAR      | 81,352                     | 618,650                | 0.50               |
|   |          |                            | <u>618,650</u>         | <u>0.50</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| KB Financial Group, Inc.  | KRW      | 20,878                     | 872,326                | 0.70               |
| Shinhan Financial Group Co. Ltd.  | KRW      | 7,695                      | 233,933                | 0.19               |
| SK Telecom Co. Ltd., ADR  | USD      | 24,992                     | 661,943                | 0.53               |
|   |          |                            | <u>1,768,202</u>       | <u>1.42</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Mediaset Espana Comunicacion SA   | EUR      | 69,306                     | 366,629                | 0.29               |
| Viscofan SA   | EUR      | 8,366                      | 491,921                | 0.40               |
|   |          |                            | <u>858,550</u>         | <u>0.69</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Sustainable Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Supranational</i>  |          |                            |                        |                    |
| HKT Trust & HKT Ltd.  | HKD      | 418,000                    | 480,203                | 0.39               |
|   |          |                            | <u>480,203</u>         | <u>0.39</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Axfood AB   | SEK      | 23,844                     | 556,486                | 0.45               |
| ICA Gruppen AB  | SEK      | 14,421                     | 566,347                | 0.45               |
| Thule Group AB, Reg. S  | SEK      | 12,853                     | 480,815                | 0.39               |
|   |          |                            | <u>1,603,648</u>       | <u>1.29</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Bucher Industries AG  | CHF      | 516                        | 227,736                | 0.18               |
| Galenica AG, Reg. S   | CHF      | 2,612                      | 155,597                | 0.13               |
| Geberit AG  | CHF      | 1,476                      | 934,461                | 0.75               |
| Kuehne + Nagel International AG   | CHF      | 1,227                      | 354,381                | 0.28               |
| Nestle SA   | CHF      | 24,298                     | 2,553,959              | 2.05               |
| Novartis AG   | CHF      | 22,921                     | 1,763,111              | 1.42               |
| Roche Holding AG  | CHF      | 3,031                      | 963,755                | 0.77               |
| Swiss Prime Site AG   | CHF      | 5,096                      | 426,764                | 0.34               |
| Swisscom AG   | CHF      | 1,593                      | 767,590                | 0.62               |
|   |          |                            | <u>8,147,354</u>       | <u>6.54</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Asustek Computer, Inc.  | TWD      | 59,000                     | 663,350                | 0.53               |
| Cathay Financial Holding Co. Ltd.   | TWD      | 522,000                    | 851,513                | 0.68               |
| Chicony Electronics Co. Ltd.  | TWD      | 105,000                    | 255,492                | 0.21               |
| Chunghwa Telecom Co. Ltd.   | TWD      | 202,000                    | 696,928                | 0.56               |
| CTBC Financial Holding Co. Ltd.   | TWD      | 1,150,000                  | 790,052                | 0.64               |
| Far EasTone Telecommunications Co. Ltd.   | TWD      | 161,000                    | 314,768                | 0.25               |
| First Financial Holding Co. Ltd.  | TWD      | 685,407                    | 470,876                | 0.38               |
| Fubon Financial Holding Co. Ltd.  | TWD      | 435,000                    | 972,894                | 0.78               |
| Lite-On Technology Corp.  | TWD      | 300,000                    | 522,968                | 0.42               |
| Synnex Technology International Corp.   | TWD      | 252,000                    | 388,195                | 0.31               |
| Taishin Financial Holding Co. Ltd.  | TWD      | 806,161                    | 372,069                | 0.30               |
| Taiwan Mobile Co. Ltd.  | TWD      | 132,000                    | 407,480                | 0.33               |
| United Microelectronics Corp.   | TWD      | 623,000                    | 1,001,185              | 0.80               |
| Yuanta Financial Holding Co. Ltd.   | TWD      | 952,920                    | 774,341                | 0.62               |
|   |          |                            | <u>8,482,111</u>       | <u>6.81</u>        |
| <i>Thailand</i>   |          |                            |                        |                    |
| Advanced Info Service PCL, NVDR   | THB      | 65,900                     | 296,487                | 0.24               |
|   |          |                            | <u>296,487</u>         | <u>0.24</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Sustainable Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Direct Line Insurance Group plc   | GBP      | 63,991                     | 212,447                | 0.17               |
| IG Group Holdings plc   | GBP      | 44,113                     | 435,249                | 0.35               |
| Kingfisher plc  | GBP      | 30,901                     | 131,207                | 0.10               |
| United Utilities Group plc  | GBP      | 32,611                     | 370,159                | 0.30               |
|   |          |                            | 1,149,062              | 0.92               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Allstate Corp. (The)  | USD      | 12,299                     | 1,352,797              | 1.09               |
| Amedisys, Inc.  | USD      | 790                        | 163,163                | 0.13               |
| AMERISAFE, Inc.   | USD      | 5,604                      | 282,067                | 0.23               |
| Amgen, Inc.   | USD      | 4,395                      | 903,349                | 0.73               |
| Apple, Inc.   | USD      | 20,552                     | 2,373,558              | 1.91               |
| AptarGroup, Inc.  | USD      | 3,278                      | 389,302                | 0.31               |
| Arrow Electronics, Inc.   | USD      | 6,048                      | 580,524                | 0.47               |
| Artisan Partners Asset Management, Inc. 'A'   | USD      | 2,822                      | 120,933                | 0.10               |
| AT&T, Inc.  | USD      | 23,342                     | 566,475                | 0.45               |
| Avnet, Inc.   | USD      | 12,324                     | 416,516                | 0.33               |
| Baxter International, Inc.  | USD      | 2,319                      | 157,416                | 0.13               |
| Berkshire Hathaway, Inc. 'B'  | USD      | 4,595                      | 1,076,855              | 0.86               |
| Church & Dwight Co., Inc.   | USD      | 2,972                      | 213,571                | 0.17               |
| Cisco Systems, Inc.   | USD      | 30,846                     | 1,378,563              | 1.11               |
| Clorox Co. (The)  | USD      | 2,607                      | 395,502                | 0.32               |
| Colgate-Palmolive Co.   | USD      | 25,777                     | 1,768,243              | 1.42               |
| Costco Wholesale Corp.  | USD      | 350                        | 116,776                | 0.09               |
| Cummins, Inc.   | USD      | 4,444                      | 913,645                | 0.73               |
| CVS Health Corp.  | USD      | 9,143                      | 643,302                | 0.52               |
| DaVita, Inc.  | USD      | 6,256                      | 635,307                | 0.51               |
| Deere & Co.   | USD      | 6,011                      | 1,787,790              | 1.44               |
| Dollar General Corp.  | USD      | 5,122                      | 934,606                | 0.75               |
| Ethan Allen Interiors, Inc.   | USD      | 19,796                     | 460,721                | 0.37               |
| General Mills, Inc.   | USD      | 11,969                     | 614,952                | 0.49               |
| Gilead Sciences, Inc.   | USD      | 14,048                     | 815,706                | 0.66               |
| Hershey Co. (The)   | USD      | 4,598                      | 675,335                | 0.54               |
| Hewlett Packard Enterprise Co.  | USD      | 66,904                     | 822,548                | 0.66               |
| Home Depot, Inc. (The)  | USD      | 4,825                      | 1,297,448              | 1.04               |
| HomeStreet, Inc.  | USD      | 4,284                      | 147,171                | 0.12               |
| HP, Inc.  | USD      | 49,001                     | 1,247,441              | 1.00               |
| Ingles Markets, Inc. 'A'  | USD      | 9,123                      | 448,265                | 0.36               |
| Intel Corp.   | USD      | 6,847                      | 324,134                | 0.26               |
| Investors Bancorp, Inc.   | USD      | 16,867                     | 202,819                | 0.16               |
| Jack Henry & Associates, Inc.   | USD      | 3,078                      | 424,390                | 0.34               |
| Jefferies Financial Group, Inc.   | USD      | 15,120                     | 436,043                | 0.35               |

## Schedule of Investments (continued)

### Robeco QI Global Sustainable Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| JPMorgan Chase & Co.  | USD      | 9,540                      | 1,251,245              | 1.00               |
| Kforce, Inc.  | USD      | 6,484                      | 344,075                | 0.28               |
| Kimberly-Clark Corp.  | USD      | 4,362                      | 492,072                | 0.40               |
| Kroger Co. (The)  | USD      | 33,297                     | 1,075,645              | 0.86               |
| ManpowerGroup, Inc.   | USD      | 2,138                      | 214,377                | 0.17               |
| Maximus, Inc.   | USD      | 3,228                      | 239,453                | 0.19               |
| Merck & Co., Inc.   | USD      | 14,838                     | 973,059                | 0.78               |
| Mercury General Corp.   | USD      | 9,342                      | 511,648                | 0.41               |
| Microsoft Corp.   | USD      | 16,354                     | 3,735,811              | 3.00               |
| Moelis & Co. 'A'  | USD      | 9,967                      | 478,137                | 0.38               |
| Motorola Solutions, Inc.  | USD      | 2,022                      | 369,737                | 0.30               |
| Northwest Bancshares, Inc.  | USD      | 20,870                     | 240,043                | 0.19               |
| Oracle Corp.  | USD      | 34,897                     | 2,290,566              | 1.84               |
| Packaging Corp. of America  | USD      | 945                        | 107,911                | 0.09               |
| Paychex, Inc.   | USD      | 6,999                      | 633,268                | 0.51               |
| Pfizer, Inc.  | USD      | 60,868                     | 2,009,943              | 1.61               |
| Procter & Gamble Co. (The)  | USD      | 21,085                     | 2,399,021              | 1.93               |
| Progress Software Corp.   | USD      | 12,323                     | 480,596                | 0.39               |
| Public Storage, REIT  | USD      | 5,837                      | 1,479,996              | 1.19               |
| Republic Services, Inc.   | USD      | 867                        | 80,427                 | 0.06               |
| Safety Insurance Group, Inc.  | USD      | 4,985                      | 329,055                | 0.26               |
| Silgan Holdings, Inc.   | USD      | 18,374                     | 642,989                | 0.52               |
| SLM Corp.   | USD      | 30,704                     | 542,155                | 0.44               |
| Southside Bancshares, Inc.  | USD      | 10,251                     | 330,463                | 0.27               |
| Target Corp.  | USD      | 12,717                     | 2,592,299              | 2.08               |
| Texas Instruments, Inc.   | USD      | 12,772                     | 2,071,048              | 1.66               |
| Travelers Cos., Inc. (The)  | USD      | 4,242                      | 535,517                | 0.43               |
| United Therapeutics Corp.   | USD      | 4,838                      | 731,921                | 0.59               |
| Verizon Communications, Inc.  | USD      | 49,712                     | 2,348,734              | 1.89               |
| Virtu Financial, Inc. 'A'   | USD      | 17,875                     | 416,465                | 0.33               |
| Walmart, Inc.   | USD      | 6,938                      | 825,025                | 0.66               |
| Waste Management, Inc.  | USD      | 12,830                     | 1,515,820              | 1.22               |
| Waters Corp.  | USD      | 837                        | 243,929                | 0.20               |
| Weis Markets, Inc.  | USD      | 5,950                      | 259,193                | 0.21               |
| Western Union Co. (The)   | USD      | 19,792                     | 383,356                | 0.31               |
|   |          |                            | 58,262,232             | 46.80              |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| Nomad Foods Ltd.  | USD      | 17,504                     | 417,268                | 0.34               |
|   |          |                            | 417,268                | 0.34               |
| Total Equities  |          |                            | 123,613,740            | 99.30              |

## Schedule of Investments (continued)

### Robeco QI Global Sustainable Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 123,613,740            | 99.30              |
| <b>Total Investments</b>  |          |                            | <b>123,613,740</b>     | <b>99.30</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>(82,274)</b>        | <b>(0.06)</b>      |
| <b>Cash</b>   |          |                            | <b>703,483</b>         | <b>0.57</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>245,940</b>         | <b>0.19</b>        |
| <b>Total net assets</b>   |          |                            | <b>124,480,889</b>     | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Ansell Ltd.   | AUD      | 4,004                      | 110,289                | 0.15               |
| Aristocrat Leisure Ltd.   | AUD      | 824                        | 22,478                 | 0.03               |
| ASX Ltd.  | AUD      | 303                        | 14,906                 | 0.02               |
| Aurizon Holdings Ltd.   | AUD      | 31,536                     | 74,267                 | 0.10               |
| Australia & New Zealand Banking Group Ltd.  | AUD      | 4,226                      | 75,310                 | 0.10               |
| Bendigo & Adelaide Bank Ltd.  | AUD      | 4,010                      | 26,630                 | 0.04               |
| BHP Group Ltd.  | AUD      | 4,389                      | 134,953                | 0.19               |
| Brambles Ltd.   | AUD      | 2,519                      | 18,243                 | 0.03               |
| Coles Group Ltd.  | AUD      | 6,781                      | 73,364                 | 0.10               |
| Commonwealth Bank of Australia  | AUD      | 2,709                      | 171,274                | 0.24               |
| Domino's Pizza Enterprises Ltd.   | AUD      | 1,264                      | 96,431                 | 0.13               |
| Endeavour Group Ltd.  | AUD      | 1,888                      | 7,518                  | 0.01               |
| Fortescue Metals Group Ltd.   | AUD      | 9,024                      | 133,336                | 0.18               |
| Goodman Group, REIT   | AUD      | 1,940                      | 26,000                 | 0.04               |
| Medibank Pvt Ltd.   | AUD      | 8,623                      | 17,250                 | 0.02               |
| Platinum Asset Management Ltd.  | AUD      | 32,931                     | 102,361                | 0.14               |
| Rio Tinto Ltd.  | AUD      | 622                        | 49,866                 | 0.07               |
| Scentre Group, REIT   | AUD      | 8,242                      | 14,297                 | 0.02               |
| Sonic Healthcare Ltd.   | AUD      | 783                        | 19,034                 | 0.03               |
| South32 Ltd.  | AUD      | 9,205                      | 17,074                 | 0.02               |
| Stockland, REIT   | AUD      | 33,156                     | 97,813                 | 0.13               |
| Telstra Corp. Ltd.  | AUD      | 8,197                      | 19,511                 | 0.03               |
| Wesfarmers Ltd.   | AUD      | 1,779                      | 66,560                 | 0.09               |
| Woodside Petroleum Ltd.   | AUD      | 1,412                      | 19,853                 | 0.03               |
| Woolworths Group Ltd.   | AUD      | 1,888                      | 45,574                 | 0.06               |
|   |          |                            | 1,454,192              | 2.00               |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG   | EUR      | 496                        | 15,346                 | 0.02               |
| voestalpine AG  | EUR      | 2,831                      | 97,217                 | 0.14               |
|   |          |                            | 112,563                | 0.16               |
| <i>Belgium</i>  |          |                            |                        |                    |
| Ageas SA  | EUR      | 2,217                      | 103,756                | 0.14               |
| Anheuser-Busch InBev SA/NV  | EUR      | 1,232                      | 74,918                 | 0.10               |
| KBC Group NV  | EUR      | 415                        | 26,684                 | 0.04               |
| Solvay SA   | EUR      | 48                         | 5,146                  | 0.01               |
| Telenet Group Holding NV  | EUR      | 626                        | 19,869                 | 0.03               |
| UCB SA  | EUR      | 200                        | 17,632                 | 0.02               |
|   |          |                            | 248,005                | 0.34               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Bunge Ltd.  | USD      | 356                        | 23,460                 | 0.03               |
| Everest Re Group Ltd.   | USD      | 81                         | 17,213                 | 0.02               |
| Hongkong Land Holdings Ltd.   | USD      | 28,100                     | 112,788                | 0.16               |
| IHS Markit Ltd.   | USD      | 528                        | 50,160                 | 0.07               |
| Invesco Ltd.  | USD      | 4,734                      | 106,704                | 0.15               |
| Jardine Matheson Holdings Ltd.  | USD      | 300                        | 16,170                 | 0.02               |
| Kerry Properties Ltd.   | HKD      | 13,500                     | 37,526                 | 0.05               |
|   |          |                            | <u>364,021</u>         | <u>0.50</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Agnico Eagle Mines Ltd.   | CAD      | 363                        | 18,529                 | 0.03               |
| AltaGas Ltd.  | CAD      | 6,320                      | 111,983                | 0.15               |
| Bank of Montreal  | CAD      | 2,169                      | 187,670                | 0.26               |
| Bank of Nova Scotia (The)   | CAD      | 1,807                      | 99,203                 | 0.14               |
| Barrick Gold Corp.  | CAD      | 2,780                      | 48,539                 | 0.07               |
| Bausch Health Cos., Inc.  | CAD      | 615                        | 15,236                 | 0.02               |
| Canadian Imperial Bank of Commerce  | CAD      | 664                        | 63,805                 | 0.09               |
| Canadian Pacific Railway Ltd.   | CAD      | 585                        | 37,972                 | 0.05               |
| CI Financial Corp.  | CAD      | 6,444                      | 99,830                 | 0.14               |
| Constellation Software, Inc.  | CAD      | 108                        | 138,073                | 0.19               |
| Dollarama, Inc.   | CAD      | 439                        | 16,962                 | 0.02               |
| Empire Co. Ltd. 'A'   | CAD      | 665                        | 17,706                 | 0.02               |
| Enbridge, Inc.  | CAD      | 3,221                      | 108,858                | 0.15               |
| Fairfax Financial Holdings Ltd.   | CAD      | 48                         | 17,768                 | 0.02               |
| First Quantum Minerals Ltd.   | CAD      | 886                        | 17,237                 | 0.02               |
| George Weston Ltd.  | CAD      | 130                        | 10,459                 | 0.01               |
| Hydro One Ltd., Reg. S  | CAD      | 4,978                      | 101,560                | 0.14               |
| Intact Financial Corp.  | CAD      | 283                        | 32,455                 | 0.05               |
| Kinross Gold Corp.  | CAD      | 13,804                     | 73,884                 | 0.10               |
| Loblaw Cos. Ltd.  | CAD      | 952                        | 49,457                 | 0.07               |
| Magna International, Inc.   | CAD      | 534                        | 41,735                 | 0.06               |
| Manulife Financial Corp.  | CAD      | 4,283                      | 71,165                 | 0.10               |
| Metro, Inc.   | CAD      | 383                        | 15,500                 | 0.02               |
| National Bank of Canada   | CAD      | 500                        | 31,587                 | 0.04               |
| Nutrien Ltd.  | CAD      | 2,794                      | 142,906                | 0.20               |
| Open Text Corp.   | CAD      | 1,353                      | 57,999                 | 0.08               |
| Power Corp. of Canada   | CAD      | 1,151                      | 30,709                 | 0.04               |
| Rogers Communications, Inc. 'B'   | CAD      | 478                        | 21,451                 | 0.03               |
| Royal Bank of Canada  | CAD      | 2,122                      | 181,479                | 0.25               |
| Shopify, Inc. 'A'   | CAD      | 20                         | 24,690                 | 0.03               |
| Sun Life Financial, Inc.  | CAD      | 917                        | 39,915                 | 0.06               |
| Toronto-Dominion Bank (The)   | CAD      | 2,746                      | 162,441                | 0.22               |



## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Canada (continued)</i>   |          |                            |                        |                    |
| WSP Global, Inc.  | CAD      | 190                        | 18,722                 | 0.03               |
|   |          |                            | <u>2,107,485</u>       | <u>2.90</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| CK Asset Holdings Ltd.  | HKD      | 302                        | 1,758                  | –                  |
| CK Hutchison Holdings Ltd.  | HKD      | 5,000                      | 32,846                 | 0.05               |
| Hutchison Telecommunications Hong Kong Holdings Ltd.  | HKD      | 224,000                    | 37,214                 | 0.05               |
| WH Group Ltd., Reg. S   | HKD      | 69,500                     | 52,675                 | 0.07               |
| Wharf Real Estate Investment Co. Ltd.   | HKD      | 3,000                      | 14,707                 | 0.02               |
|   |          |                            | <u>139,200</u>         | <u>0.19</u>        |
| <i>Curacao</i>  |          |                            |                        |                    |
| Schlumberger NV   | USD      | 5,872                      | 158,498                | 0.22               |
|   |          |                            | <u>158,498</u>         | <u>0.22</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| AP Moller - Maersk A/S 'A'  | DKK      | 52                         | 121,814                | 0.17               |
| AP Moller - Maersk A/S 'B'  | DKK      | 4                          | 9,696                  | 0.01               |
| Carlsberg A/S 'B'   | DKK      | 159                        | 24,995                 | 0.03               |
| Danske Bank A/S   | DKK      | 1,474                      | 21,873                 | 0.03               |
| Genmab A/S  | DKK      | 120                        | 41,408                 | 0.06               |
| GN Store Nord A/S   | DKK      | 220                        | 16,207                 | 0.02               |
| Novo Nordisk A/S 'B'  | DKK      | 4,149                      | 293,143                | 0.40               |
| Orsted A/S, Reg. S  | DKK      | 301                        | 35,620                 | 0.05               |
| Pandora A/S   | DKK      | 1,119                      | 126,854                | 0.18               |
|   |          |                            | <u>691,610</u>         | <u>0.95</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Fortum OYJ  | EUR      | 733                        | 17,049                 | 0.02               |
| Kesko OYJ 'B'   | EUR      | 3,745                      | 116,657                | 0.16               |
| Kone OYJ 'B'  | EUR      | 541                        | 37,221                 | 0.05               |
| Nokia OYJ   | EUR      | 11,484                     | 51,856                 | 0.07               |
| Nordea Bank Abp   | EUR      | 2,347                      | 22,057                 | 0.03               |
| Nordea Bank Abp   | SEK      | 4,586                      | 43,075                 | 0.06               |
| Stora Enso OYJ 'R'  | EUR      | 1,045                      | 16,077                 | 0.02               |
| UPM-Kymmene OYJ   | EUR      | 782                        | 24,946                 | 0.04               |
|   |          |                            | <u>328,938</u>         | <u>0.45</u>        |
| <i>France</i>   |          |                            |                        |                    |
| ALD SA, Reg. S  | EUR      | 1,723                      | 21,779                 | 0.03               |
| Alstom SA   | EUR      | 406                        | 17,292                 | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>France (continued)</i>   |          |                            |                        |                    |
| BNP Paribas SA  | EUR      | 3,479                      | 183,935                | 0.25               |
| Capgemini SE  | EUR      | 324                        | 52,488                 | 0.07               |
| Carrefour SA  | EUR      | 5,838                      | 96,823                 | 0.13               |
| Cie de Saint-Gobain   | EUR      | 790                        | 43,877                 | 0.06               |
| Cie Generale des Etablissements Michelin SCA  | EUR      | 275                        | 36,987                 | 0.05               |
| Credit Agricole SA  | EUR      | 2,789                      | 32,949                 | 0.05               |
| Dassault Systemes SE  | EUR      | 197                        | 40,287                 | 0.06               |
| Edenred   | EUR      | 378                        | 18,163                 | 0.03               |
| Electricite de France SA  | EUR      | 1,100                      | 12,672                 | 0.02               |
| Engie SA  | EUR      | 2,620                      | 30,271                 | 0.04               |
| Faurecia SE   | EUR      | 63                         | 2,606                  | –                  |
| Hermes International  | EUR      | 45                         | 55,283                 | 0.08               |
| Legrand SA  | EUR      | 383                        | 34,187                 | 0.05               |
| L'Oreal SA  | EUR      | 374                        | 140,549                | 0.19               |
| LVMH Moet Hennessy Louis Vuitton SE   | EUR      | 415                        | 274,439                | 0.38               |
| Orange SA   | EUR      | 4,156                      | 39,960                 | 0.06               |
| Pernod Ricard SA  | EUR      | 313                        | 58,594                 | 0.08               |
| Publicis Groupe SA  | EUR      | 183                        | 9,871                  | 0.01               |
| Rexel SA  | EUR      | 6,237                      | 110,021                | 0.15               |
| Sanofi  | EUR      | 2,729                      | 241,134                | 0.33               |
| Schneider Electric SE   | EUR      | 810                        | 107,471                | 0.15               |
| Societe Generale SA   | EUR      | 1,163                      | 28,912                 | 0.04               |
| Teleperformance   | EUR      | 89                         | 30,465                 | 0.04               |
| TotalEnergies SE  | EUR      | 3,769                      | 143,806                | 0.20               |
| Veolia Environnement SA   | EUR      | 759                        | 19,332                 | 0.03               |
| Vivendi SE  | EUR      | 1,353                      | 38,330                 | 0.05               |
| Worldline SA, Reg. S  | EUR      | 260                        | 20,524                 | 0.03               |
|   |          |                            | 1,943,007              | 2.68               |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE  | EUR      | 622                        | 130,807                | 0.18               |
| BASF SE   | EUR      | 1,394                      | 92,617                 | 0.13               |
| Bayer AG  | EUR      | 1,464                      | 74,971                 | 0.10               |
| Bayerische Motoren Werke AG   | EUR      | 611                        | 54,568                 | 0.07               |
| Brenntag SE   | EUR      | 284                        | 22,271                 | 0.03               |
| Continental AG  | EUR      | 175                        | 21,697                 | 0.03               |
| Covestro AG, Reg. S   | EUR      | 342                        | 18,625                 | 0.03               |
| Daimler AG  | EUR      | 2,596                      | 195,479                | 0.27               |
| Deutsche Bank AG  | EUR      | 3,626                      | 39,835                 | 0.05               |
| Deutsche Post AG  | EUR      | 1,474                      | 84,549                 | 0.12               |
| Deutsche Telekom AG   | EUR      | 4,863                      | 86,620                 | 0.12               |
| Deutsche Wohnen SE  | EUR      | 506                        | 26,100                 | 0.04               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Germany (continued)</i>  |          |                            |                        |                    |
| Fresenius Medical Care AG & Co. KGaA  | EUR      | 1,892                      | 132,516                | 0.18               |
| Fresenius SE & Co. KGaA   | EUR      | 628                        | 27,629                 | 0.04               |
| GEA Group AG  | EUR      | 3,125                      | 106,750                | 0.15               |
| HeidelbergCement AG   | EUR      | 282                        | 20,400                 | 0.03               |
| HelloFresh SE   | EUR      | 279                        | 22,872                 | 0.03               |
| Henkel AG & Co. KGaA  | EUR      | 66                         | 5,125                  | 0.01               |
| Henkel AG & Co. KGaA Preference   | EUR      | 269                        | 23,952                 | 0.03               |
| LEG Immobilien SE   | EUR      | 127                        | 15,424                 | 0.02               |
| Merck KGaA  | EUR      | 218                        | 35,251                 | 0.05               |
| Muenchener Rueckversicherungs-Gesellschaft AG   | EUR      | 204                        | 47,114                 | 0.06               |
| Porsche Automobil Holding SE Preference   | EUR      | 97                         | 8,765                  | 0.01               |
| Puma SE   | EUR      | 169                        | 16,993                 | 0.02               |
| SAP SE  | EUR      | 1,567                      | 186,222                | 0.26               |
| Sartorius AG Preference   | EUR      | 51                         | 22,389                 | 0.03               |
| Siemens AG  | EUR      | 1,141                      | 152,460                | 0.21               |
| Siemens Energy AG   | EUR      | 570                        | 14,489                 | 0.02               |
| Siemens Healthineers AG, Reg. S   | EUR      | 392                        | 20,259                 | 0.03               |
| Volkswagen AG Preference  | EUR      | 276                        | 58,291                 | 0.08               |
| Vonovia SE  | EUR      | 820                        | 44,706                 | 0.06               |
| Zalando SE, Reg. S  | EUR      | 228                        | 23,245                 | 0.03               |
|   |          |                            | <u>1,832,991</u>       | <u>2.52</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| AIA Group Ltd.  | HKD      | 4,000                      | 41,913                 | 0.06               |
| Hong Kong Exchanges & Clearing Ltd.   | HKD      | 1,400                      | 70,353                 | 0.10               |
| Link REIT   | HKD      | 3,268                      | 26,703                 | 0.04               |
| Sino Land Co. Ltd.  | HKD      | 88,000                     | 116,957                | 0.16               |
| Sun Hung Kai Properties Ltd.  | HKD      | 1,500                      | 18,845                 | 0.02               |
| Techtronic Industries Co. Ltd.  | HKD      | 8,000                      | 117,791                | 0.16               |
|   |          |                            | <u>392,562</u>         | <u>0.54</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 928                        | 230,681                | 0.32               |
| Allegion plc  | USD      | 148                        | 17,385                 | 0.02               |
| Aon plc 'A'   | USD      | 345                        | 69,460                 | 0.10               |
| CRH plc   | EUR      | 1,268                      | 53,890                 | 0.07               |
| Eaton Corp. plc   | USD      | 1,416                      | 176,931                | 0.24               |
| Flutter Entertainment plc   | EUR      | 256                        | 39,091                 | 0.05               |
| Horizon Therapeutics plc  | USD      | 316                        | 24,952                 | 0.03               |
| James Hardie Industries plc, CDI  | AUD      | 917                        | 26,280                 | 0.04               |
| Jazz Pharmaceuticals plc  | USD      | 83                         | 12,433                 | 0.02               |
| Johnson Controls International plc  | USD      | 2,944                      | 170,374                | 0.23               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Ireland (continued)</i>  |          |                            |                        |                    |
| Kingspan Group plc  | EUR      | 255                        | 20,308                 | 0.03               |
| Linde plc   | USD      | 795                        | 193,806                | 0.27               |
| Medtronic plc   | USD      | 504                        | 52,755                 | 0.07               |
| Pentair plc   | USD      | 335                        | 19,065                 | 0.03               |
| Seagate Technology Holdings plc   | USD      | 338                        | 25,061                 | 0.03               |
| Smurfit Kappa Group plc   | EUR      | 426                        | 19,490                 | 0.03               |
| STERIS plc  | USD      | 188                        | 32,705                 | 0.05               |
| Trane Technologies plc  | USD      | 355                        | 55,122                 | 0.08               |
| Willis Towers Watson plc  | USD      | 237                        | 45,969                 | 0.06               |
|   |          |                            | <u>1,285,758</u>       | <u>1.77</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Bank Leumi Le-Israel BM   | ILS      | 2,994                      | 19,184                 | 0.03               |
| Bezeq The Israeli Telecommunication Corp. Ltd.  | ILS      | 100,276                    | 92,121                 | 0.13               |
| Check Point Software Technologies Ltd.  | USD      | 1,023                      | 100,178                | 0.14               |
| Nice Ltd.   | ILS      | 93                         | 19,162                 | 0.02               |
| Teva Pharmaceutical Industries Ltd., ADR  | USD      | 8,899                      | 74,290                 | 0.10               |
|   |          |                            | <u>304,935</u>         | <u>0.42</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Assicurazioni Generali SpA  | EUR      | 1,489                      | 25,171                 | 0.04               |
| Enel SpA  | EUR      | 12,118                     | 94,908                 | 0.13               |
| Eni SpA   | EUR      | 4,048                      | 41,573                 | 0.06               |
| Moncler SpA   | EUR      | 312                        | 17,803                 | 0.03               |
| Snam SpA  | EUR      | 3,471                      | 16,921                 | 0.02               |
| Telecom Italia SpA  | EUR      | 197,863                    | 82,885                 | 0.11               |
| Terna SpA   | EUR      | 1,633                      | 10,262                 | 0.01               |
| UnipolSai Assicurazioni SpA   | EUR      | 6,287                      | 15,391                 | 0.02               |
|   |          |                            | <u>304,914</u>         | <u>0.42</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Advantest Corp.   | JPY      | 300                        | 22,815                 | 0.03               |
| Aeon Co. Ltd.   | JPY      | 800                        | 18,143                 | 0.03               |
| Ajinomoto Co., Inc.   | JPY      | 3,300                      | 72,306                 | 0.10               |
| Asahi Group Holdings Ltd.   | JPY      | 800                        | 31,551                 | 0.04               |
| Asahi Kasei Corp.   | JPY      | 1,800                      | 16,691                 | 0.02               |
| Astellas Pharma, Inc.   | JPY      | 2,700                      | 39,683                 | 0.05               |
| Bandai Namco Holdings, Inc.   | JPY      | 300                        | 17,568                 | 0.02               |
| Bridgestone Corp.   | JPY      | 800                        | 30,724                 | 0.04               |
| Brother Industries Ltd.   | JPY      | 5,000                      | 84,218                 | 0.12               |
| Canon, Inc.   | JPY      | 1,600                      | 30,548                 | 0.04               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Japan (continued)</i>  |          |                            |                        |                    |
| Chubu Electric Power Co., Inc.  | JPY      | 400                        | 4,127                  | 0.01               |
| Dai-ichi Life Holdings, Inc.  | JPY      | 7,100                      | 109,718                | 0.15               |
| Daiichi Sankyo Co. Ltd.   | JPY      | 2,600                      | 47,299                 | 0.07               |
| Daikin Industries Ltd.  | JPY      | 400                        | 62,876                 | 0.09               |
| Daito Trust Construction Co. Ltd.   | JPY      | 200                        | 18,462                 | 0.03               |
| Daiwa House Industry Co. Ltd.   | JPY      | 900                        | 22,804                 | 0.03               |
| Eisai Co. Ltd.  | JPY      | 500                        | 41,501                 | 0.06               |
| ENEOS Holdings, Inc.  | JPY      | 7,300                      | 25,784                 | 0.04               |
| Ezaki Glico Co. Ltd.  | JPY      | 2,600                      | 81,779                 | 0.11               |
| FANUC Corp.   | JPY      | 300                        | 61,072                 | 0.08               |
| Fast Retailing Co. Ltd.   | JPY      | 100                        | 63,537                 | 0.09               |
| FUJIFILM Holdings Corp.   | JPY      | 2,400                      | 150,229                | 0.21               |
| Fujitsu Ltd.  | JPY      | 1,100                      | 173,830                | 0.24               |
| Hitachi Ltd.  | JPY      | 1,400                      | 67,658                 | 0.09               |
| Honda Motor Co. Ltd.  | JPY      | 2,400                      | 64,730                 | 0.09               |
| Hoya Corp.  | JPY      | 500                        | 55,955                 | 0.08               |
| Iida Group Holdings Co. Ltd.  | JPY      | 1,300                      | 28,247                 | 0.04               |
| ITOCHU Corp.  | JPY      | 2,100                      | 51,055                 | 0.07               |
| Japan Post Holdings Co. Ltd.  | JPY      | 2,400                      | 16,598                 | 0.02               |
| Japan Post Insurance Co. Ltd.   | JPY      | 5,400                      | 84,268                 | 0.12               |
| Kandenko Co. Ltd.   | JPY      | 6,600                      | 43,474                 | 0.06               |
| KDDI Corp.  | JPY      | 2,500                      | 65,813                 | 0.09               |
| Kewpie Corp.  | JPY      | 4,800                      | 90,914                 | 0.13               |
| Kinden Corp.  | JPY      | 3,900                      | 53,749                 | 0.07               |
| Kirin Holdings Co. Ltd.   | JPY      | 1,200                      | 19,747                 | 0.03               |
| Komatsu Ltd.  | JPY      | 1,200                      | 25,167                 | 0.03               |
| K's Holdings Corp.  | JPY      | 7,900                      | 76,645                 | 0.11               |
| Kubota Corp.  | JPY      | 2,400                      | 40,972                 | 0.06               |
| Kyocera Corp.   | JPY      | 300                        | 15,654                 | 0.02               |
| Lixil Corp.   | JPY      | 4,400                      | 96,041                 | 0.13               |
| M3, Inc.  | JPY      | 700                        | 43,147                 | 0.06               |
| Makita Corp.  | JPY      | 400                        | 15,894                 | 0.02               |
| Marubeni Corp.  | JPY      | 3,200                      | 23,488                 | 0.03               |
| Mitsubishi Chemical Holdings Corp.  | JPY      | 2,700                      | 19,149                 | 0.03               |
| Mitsubishi Corp.  | JPY      | 2,000                      | 46,010                 | 0.06               |
| Mitsubishi Electric Corp.   | JPY      | 2,900                      | 35,528                 | 0.05               |
| Mitsubishi Estate Co. Ltd.  | JPY      | 1,600                      | 21,838                 | 0.03               |
| Mitsubishi Heavy Industries Ltd.  | JPY      | 600                        | 14,902                 | 0.02               |
| Mitsubishi UFJ Financial Group, Inc.  | JPY      | 18,200                     | 82,978                 | 0.11               |
| Mitsui & Co. Ltd.   | JPY      | 3,300                      | 62,691                 | 0.09               |
| Mizuho Financial Group, Inc.  | JPY      | 3,589                      | 43,287                 | 0.06               |
| Morinaga & Co. Ltd.   | JPY      | 900                        | 24,274                 | 0.03               |
| MS&AD Insurance Group Holdings, Inc.  | JPY      | 1,000                      | 24,373                 | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Japan (continued)</i>  |          |                            |                        |                    |
| Murata Manufacturing Co. Ltd.   | JPY      | 800                        | 51,553                 | 0.07               |
| NEC Networks & System Integration Corp.   | JPY      | 5,900                      | 78,668                 | 0.11               |
| NH Foods Ltd.   | JPY      | 2,100                      | 68,924                 | 0.09               |
| Nidec Corp.   | JPY      | 700                        | 68,472                 | 0.09               |
| Nintendo Co. Ltd.   | JPY      | 200                        | 98,189                 | 0.14               |
| Nippon Telegraph & Telephone Corp.  | JPY      | 2,400                      | 52,778                 | 0.07               |
| Nippon Yusen KK   | JPY      | 2,900                      | 124,044                | 0.17               |
| Nishi-Nippon Financial Holdings, Inc.   | JPY      | 7,300                      | 35,052                 | 0.05               |
| Nissan Motor Co. Ltd.   | JPY      | 3,400                      | 14,241                 | 0.02               |
| Nitori Holdings Co. Ltd.  | JPY      | 100                        | 14,937                 | 0.02               |
| Nitto Denko Corp.   | JPY      | 1,600                      | 100,773                | 0.14               |
| Nomura Holdings, Inc.   | JPY      | 25,700                     | 110,866                | 0.15               |
| Nomura Research Institute Ltd.  | JPY      | 600                        | 16,752                 | 0.02               |
| NTT Data Corp.  | JPY      | 1,200                      | 15,800                 | 0.02               |
| Obic Co. Ltd.   | JPY      | 100                        | 15,734                 | 0.02               |
| Omron Corp.   | JPY      | 400                        | 26,773                 | 0.04               |
| ORIX Corp.  | JPY      | 2,000                      | 28,483                 | 0.04               |
| Otsuka Holdings Co. Ltd.  | JPY      | 600                        | 21,001                 | 0.03               |
| Panasonic Corp.   | JPY      | 4,400                      | 42,973                 | 0.06               |
| Rohm Co. Ltd.   | JPY      | 200                        | 15,605                 | 0.02               |
| Sankyo Co. Ltd.   | JPY      | 1,700                      | 36,642                 | 0.05               |
| Secom Co. Ltd.  | JPY      | 300                        | 19,246                 | 0.03               |
| Sekisui House Ltd.  | JPY      | 1,000                      | 17,311                 | 0.02               |
| SG Holdings Co. Ltd.  | JPY      | 3,200                      | 70,820                 | 0.10               |
| Shimamura Co. Ltd.  | JPY      | 1,100                      | 89,088                 | 0.12               |
| Shimano, Inc.   | JPY      | 100                        | 20,019                 | 0.03               |
| SKY Perfect JSAT Holdings, Inc.   | JPY      | 19,000                     | 58,462                 | 0.08               |
| SMC Corp.   | JPY      | 100                        | 49,877                 | 0.07               |
| SoftBank Corp.  | JPY      | 4,000                      | 44,172                 | 0.06               |
| SoftBank Group Corp.  | JPY      | 2,300                      | 135,861                | 0.19               |
| Sompo Holdings, Inc.  | JPY      | 500                        | 15,598                 | 0.02               |
| Sony Group Corp.  | JPY      | 2,600                      | 213,633                | 0.29               |
| Subaru Corp.  | JPY      | 900                        | 14,985                 | 0.02               |
| Sugi Holdings Co. Ltd.  | JPY      | 300                        | 18,462                 | 0.03               |
| Sumitomo Corp.  | JPY      | 1,800                      | 20,349                 | 0.03               |
| Sumitomo Electric Industries Ltd.   | JPY      | 1,400                      | 17,433                 | 0.02               |
| Sumitomo Metal Mining Co. Ltd.  | JPY      | 400                        | 13,144                 | 0.02               |
| Sumitomo Mitsui Financial Group, Inc.   | JPY      | 1,900                      | 55,287                 | 0.08               |
| Sumitomo Mitsui Trust Holdings, Inc.  | JPY      | 500                        | 13,402                 | 0.02               |
| Sumitomo Realty & Development Co. Ltd.  | JPY      | 600                        | 18,097                 | 0.02               |
| Suzuki Motor Corp.  | JPY      | 500                        | 17,858                 | 0.02               |
| Sysmex Corp.  | JPY      | 300                        | 30,086                 | 0.04               |
| Takeda Pharmaceutical Co. Ltd.  | JPY      | 2,307                      | 65,184                 | 0.09               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Japan (continued)</i>  |          |                            |                        |                    |
| Tokyo Electron Ltd.   | JPY      | 200                        | 73,057                 | 0.10               |
| TOPPAN, Inc.  | JPY      | 400                        | 5,425                  | 0.01               |
| Toshiba Corp.   | JPY      | 600                        | 21,903                 | 0.03               |
| TOTO Ltd.   | JPY      | 300                        | 13,106                 | 0.02               |
| Toyo Suisan Kaisha Ltd.   | JPY      | 2,200                      | 71,454                 | 0.10               |
| Toyota Industries Corp.   | JPY      | 300                        | 21,903                 | 0.03               |
| Toyota Motor Corp.  | JPY      | 1,000                      | 73,771                 | 0.10               |
| TS Tech Co. Ltd.  | JPY      | 4,900                      | 63,845                 | 0.09               |
| Unicharm Corp.  | JPY      | 600                        | 20,376                 | 0.03               |
| Yamada Holdings Co. Ltd.  | JPY      | 12,100                     | 47,160                 | 0.06               |
| Yamato Holdings Co. Ltd.  | JPY      | 4,300                      | 103,234                | 0.14               |
| Z Holdings Corp.  | JPY      | 4,900                      | 20,728                 | 0.03               |
|   |          |                            | 5,174,107              | 7.12               |
| <i>Jersey</i>   |          |                            |                        |                    |
| Amcor plc   | USD      | 3,694                      | 35,697                 | 0.05               |
| Ferguson plc  | GBP      | 336                        | 39,336                 | 0.06               |
| Glencore plc  | GBP      | 14,889                     | 53,672                 | 0.07               |
| Janus Henderson Group plc   | USD      | 3,155                      | 103,251                | 0.14               |
| WPP plc   | GBP      | 1,971                      | 22,368                 | 0.03               |
|   |          |                            | 254,324                | 0.35               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| ArcelorMittal SA  | EUR      | 5,251                      | 135,738                | 0.19               |
| B&M European Value Retail SA  | GBP      | 2,622                      | 17,508                 | 0.02               |
| Eurofins Scientific SE  | EUR      | 200                        | 19,280                 | 0.03               |
|   |          |                            | 172,526                | 0.24               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Adyen NV, Reg. S  | EUR      | 28                         | 57,694                 | 0.08               |
| Aegon NV  | EUR      | 28,710                     | 100,456                | 0.14               |
| Akzo Nobel NV   | EUR      | 374                        | 38,971                 | 0.05               |
| ASM International NV  | EUR      | 282                        | 78,114                 | 0.11               |
| ASML Holding NV   | EUR      | 634                        | 367,340                | 0.50               |
| CNH Industrial NV   | EUR      | 1,780                      | 24,786                 | 0.03               |
| Heineken Holding NV   | EUR      | 73                         | 6,201                  | 0.01               |
| ING Groep NV  | EUR      | 5,691                      | 63,398                 | 0.09               |
| Koninklijke Ahold Delhaize NV   | EUR      | 5,725                      | 143,526                | 0.20               |
| Koninklijke KPN NV  | EUR      | 6,246                      | 16,452                 | 0.02               |
| Koninklijke Philips NV  | EUR      | 1,363                      | 56,960                 | 0.08               |
| LyondellBasell Industries NV 'A'  | USD      | 493                        | 42,765                 | 0.06               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Netherlands (continued)</i>  |          |                            |                        |                    |
| NN Group NV   | EUR      | 661                        | 26,294                 | 0.04               |
| NXP Semiconductors NV   | USD      | 953                        | 165,318                | 0.23               |
| QIAGEN NV   | EUR      | 105                        | 4,280                  | 0.01               |
| Signify NV, Reg. S  | EUR      | 1,840                      | 98,146                 | 0.13               |
| Stellantis NV   | EUR      | 3,762                      | 62,246                 | 0.08               |
| STMicroelectronics NV   | EUR      | 1,423                      | 43,551                 | 0.06               |
| Wolters Kluwer NV   | EUR      | 407                        | 34,481                 | 0.05               |
|   |          |                            | <u>1,430,979</u>       | <u>1.97</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| Fletcher Building Ltd.  | NZD      | 22,032                     | 97,621                 | 0.14               |
| Xero Ltd.   | AUD      | 169                        | 14,668                 | 0.02               |
|   |          |                            | <u>112,289</u>         | <u>0.16</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB ASA   | NOK      | 1,547                      | 28,439                 | 0.04               |
| Equinor ASA   | NOK      | 1,764                      | 31,491                 | 0.04               |
| Norsk Hydro ASA   | NOK      | 13,403                     | 72,157                 | 0.10               |
| Telenor ASA   | NOK      | 964                        | 13,707                 | 0.02               |
|   |          |                            | <u>145,794</u>         | <u>0.20</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| EDP - Energias de Portugal SA   | EUR      | 4,258                      | 19,033                 | 0.03               |
|   |          |                            | <u>19,033</u>          | <u>0.03</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| CapitaLand Integrated Commercial Trust, REIT  | SGD      | 4,800                      | 6,293                  | 0.01               |
| DBS Group Holdings Ltd.   | SGD      | 2,938                      | 54,942                 | 0.07               |
| Genting Singapore Ltd.  | SGD      | 37,400                     | 19,591                 | 0.03               |
| Hutchison Port Holdings Trust   | USD      | 81,700                     | 15,501                 | 0.02               |
| Oversea-Chinese Banking Corp. Ltd.  | SGD      | 4,762                      | 35,698                 | 0.05               |
| United Overseas Bank Ltd.   | SGD      | 1,700                      | 27,535                 | 0.04               |
|   |          |                            | <u>159,560</u>         | <u>0.22</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA  | EUR      | 14,397                     | 75,267                 | 0.10               |
| Banco Santander SA  | EUR      | 32,022                     | 103,095                | 0.14               |
| Iberdrola SA  | EUR      | 10,440                     | 107,323                | 0.15               |
| Industria de Diseno Textil SA   | EUR      | 1,656                      | 49,200                 | 0.07               |
| Repsol SA   | EUR      | 2,043                      | 21,562                 | 0.03               |
| Telefonica SA   | EUR      | 10,360                     | 40,829                 | 0.06               |



## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Spain (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 397,276                | 0.55               |
| <i>Supranational</i>  |          |                            |                        |                    |
| Unibail-Rodamco-Westfield, REIT   | EUR      | 231                        | 16,861                 | 0.02               |
|   |          |                            | 16,861                 | 0.02               |
| <i>Sweden</i>   |          |                            |                        |                    |
| Alfa Laval AB   | SEK      | 619                        | 18,450                 | 0.03               |
| Atlas Copco AB 'A'  | SEK      | 984                        | 50,840                 | 0.07               |
| Atlas Copco AB 'B'  | SEK      | 247                        | 10,959                 | 0.02               |
| Boliden AB  | SEK      | 544                        | 17,647                 | 0.02               |
| Epiroc AB 'A'   | SEK      | 1,212                      | 23,303                 | 0.03               |
| Evolution AB, Reg. S  | SEK      | 233                        | 31,070                 | 0.04               |
| Hexagon AB 'B'  | SEK      | 1,491                      | 18,641                 | 0.03               |
| Investor AB 'B'   | SEK      | 3,364                      | 65,426                 | 0.09               |
| Kinnevik AB 'B'   | SEK      | 439                        | 14,830                 | 0.02               |
| Lundin Energy AB  | SEK      | 3,959                      | 118,200                | 0.16               |
| Nibe Industrier AB 'B'  | SEK      | 2,488                      | 22,083                 | 0.03               |
| Sandvik AB  | SEK      | 1,830                      | 39,444                 | 0.05               |
| Skandinaviska Enskilda Banken AB 'A'  | SEK      | 2,425                      | 26,433                 | 0.04               |
| SKF AB 'B'  | SEK      | 716                        | 15,383                 | 0.02               |
| Svenska Handelsbanken AB 'A'  | SEK      | 2,279                      | 21,698                 | 0.03               |
| Swedbank AB 'A'   | SEK      | 1,156                      | 18,151                 | 0.02               |
| Telefonaktiebolaget LM Ericsson 'B'   | SEK      | 5,674                      | 60,175                 | 0.08               |
| Telia Co. AB  | SEK      | 4,091                      | 15,320                 | 0.02               |
| Trelleborg AB 'B'   | SEK      | 4,397                      | 86,145                 | 0.12               |
| Volvo AB 'B'  | SEK      | 2,363                      | 47,973                 | 0.07               |
|   |          |                            | 722,171                | 0.99               |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 3,403                      | 97,447                 | 0.13               |
| Adecco Group AG   | CHF      | 1,792                      | 102,761                | 0.14               |
| Alcon, Inc.   | CHF      | 705                        | 41,663                 | 0.06               |
| Chocoladefabriken Lindt & Spruengli AG  | CHF      | 5                          | 41,987                 | 0.06               |
| Chubb Ltd.  | USD      | 658                        | 88,188                 | 0.12               |
| Cie Financiere Richemont SA   | CHF      | 760                        | 77,616                 | 0.11               |
| Garmin Ltd.   | USD      | 213                        | 25,979                 | 0.04               |
| Geberit AG  | CHF      | 52                         | 32,921                 | 0.04               |
| Givaudan SA   | CHF      | 15                         | 58,881                 | 0.08               |
| Holcim Ltd.   | CHF      | 2,801                      | 141,815                | 0.19               |
| Julius Baer Group Ltd.  | CHF      | 357                        | 19,664                 | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Switzerland (continued)</i>  |          |                            |                        |                    |
| Kuehne + Nagel International AG   | CHF      | 95                         | 27,438                 | 0.04               |
| Logitech International SA   | CHF      | 252                        | 25,770                 | 0.04               |
| Nestle SA   | CHF      | 4,203                      | 441,777                | 0.61               |
| Novartis AG   | CHF      | 3,415                      | 262,686                | 0.36               |
| Roche Holding AG  | CHF      | 1,053                      | 334,818                | 0.46               |
| Schindler Holding AG  | CHF      | 65                         | 16,781                 | 0.02               |
| SGS SA  | CHF      | 10                         | 26,036                 | 0.04               |
| Sika AG   | CHF      | 203                        | 56,019                 | 0.08               |
| Sonova Holding AG   | CHF      | 83                         | 26,350                 | 0.04               |
| Swatch Group AG (The)   | CHF      | 57                         | 16,504                 | 0.02               |
| Swiss Life Holding AG   | CHF      | 53                         | 21,738                 | 0.03               |
| Swiss Re AG   | CHF      | 544                        | 41,428                 | 0.06               |
| Swisscom AG   | CHF      | 50                         | 24,093                 | 0.03               |
| TE Connectivity Ltd.  | USD      | 528                        | 60,200                 | 0.08               |
| UBS Group AG  | CHF      | 12,908                     | 166,739                | 0.23               |
| Zurich Insurance Group AG   | CHF      | 223                        | 75,514                 | 0.10               |
|   |          |                            | 2,352,813              | 3.24               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| 3i Group plc  | GBP      | 1,477                      | 20,182                 | 0.03               |
| Anglo American plc  | GBP      | 1,790                      | 59,896                 | 0.08               |
| Antofagasta plc   | GBP      | 816                        | 13,645                 | 0.02               |
| Ashtead Group plc   | GBP      | 707                        | 44,177                 | 0.06               |
| AstraZeneca plc   | GBP      | 1,967                      | 198,958                | 0.27               |
| Avast plc, Reg. S   | GBP      | 2,854                      | 16,284                 | 0.02               |
| Aviva plc   | GBP      | 25,543                     | 120,775                | 0.17               |
| Barclays plc  | GBP      | 72,845                     | 145,207                | 0.20               |
| Barratt Developments plc  | GBP      | 2,037                      | 16,496                 | 0.02               |
| BHP Group plc   | GBP      | 3,147                      | 78,084                 | 0.11               |
| BP plc  | GBP      | 29,689                     | 108,941                | 0.15               |
| BT Group plc  | GBP      | 12,802                     | 28,931                 | 0.04               |
| Bunzl plc   | GBP      | 605                        | 16,837                 | 0.02               |
| Burberry Group plc  | GBP      | 672                        | 16,173                 | 0.02               |
| Centrica plc  | GBP      | 97,421                     | 58,400                 | 0.08               |
| Coca-Cola Europacific Partners plc  | USD      | 462                        | 23,110                 | 0.03               |
| Diageo plc  | GBP      | 3,415                      | 137,683                | 0.19               |
| GlaxoSmithKline plc   | GBP      | 7,474                      | 123,579                | 0.17               |
| HSBC Holdings plc   | GBP      | 29,672                     | 144,239                | 0.20               |
| J Sainsbury plc   | GBP      | 6,045                      | 19,140                 | 0.03               |
| Kingfisher plc  | GBP      | 21,465                     | 91,141                 | 0.13               |
| Land Securities Group plc, REIT   | GBP      | 8,106                      | 63,776                 | 0.09               |
| Legal & General Group plc   | GBP      | 17,002                     | 51,019                 | 0.07               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>   |          |                            |                        |                    |
| Liberty Global plc 'A'  | USD      | 891                        | 20,406                 | 0.03               |
| Lloyds Banking Group plc  | GBP      | 99,761                     | 54,259                 | 0.08               |
| London Stock Exchange Group plc   | GBP      | 469                        | 43,543                 | 0.06               |
| Melrose Industries plc  | GBP      | 8,976                      | 16,217                 | 0.02               |
| Natwest Group plc   | GBP      | 49,601                     | 117,409                | 0.16               |
| Next plc  | GBP      | 229                        | 20,957                 | 0.03               |
| Nielsen Holdings plc  | USD      | 5,137                      | 106,864                | 0.15               |
| Persimmon plc   | GBP      | 449                        | 15,471                 | 0.02               |
| Prudential plc  | GBP      | 3,822                      | 61,151                 | 0.08               |
| Reckitt Benckiser Group plc   | GBP      | 1,070                      | 79,735                 | 0.11               |
| Rentokil Initial plc  | GBP      | 3,016                      | 17,391                 | 0.02               |
| Rio Tinto plc   | GBP      | 1,671                      | 115,800                | 0.16               |
| Royal Dutch Shell plc 'A'   | GBP      | 6,132                      | 103,347                | 0.14               |
| Royal Dutch Shell plc 'B'   | GBP      | 5,548                      | 90,415                 | 0.13               |
| Royal Mail plc  | GBP      | 14,109                     | 94,899                 | 0.13               |
| Sage Group plc (The)  | GBP      | 2,279                      | 18,164                 | 0.03               |
| Standard Chartered plc  | GBP      | 4,211                      | 22,614                 | 0.03               |
| Tesco plc   | GBP      | 11,734                     | 30,475                 | 0.04               |
| Unilever plc  | GBP      | 1,461                      | 71,999                 | 0.10               |
| Unilever plc  | EUR      | 2,383                      | 117,637                | 0.16               |
| Vodafone Group plc  | GBP      | 89,152                     | 126,015                | 0.17               |
|   |          |                            | <u>2,941,441</u>       | <u>4.05</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| 3M Co.  | USD      | 917                        | 153,591                | 0.21               |
| Abbott Laboratories   | USD      | 2,803                      | 274,013                | 0.38               |
| AbbVie, Inc.  | USD      | 2,575                      | 244,580                | 0.34               |
| Activision Blizzard, Inc.   | USD      | 1,131                      | 91,022                 | 0.13               |
| Adobe, Inc.   | USD      | 703                        | 347,167                | 0.48               |
| Advance Auto Parts, Inc.  | USD      | 106                        | 18,336                 | 0.03               |
| Advanced Micro Devices, Inc.  | USD      | 1,713                      | 135,679                | 0.19               |
| AES Corp. (The)   | USD      | 1,718                      | 37,767                 | 0.05               |
| Aflac, Inc.   | USD      | 1,028                      | 46,515                 | 0.06               |
| AGCO Corp.  | USD      | 794                        | 87,294                 | 0.12               |
| Agilent Technologies, Inc.  | USD      | 432                        | 53,844                 | 0.07               |
| AGNC Investment Corp., REIT   | USD      | 1,136                      | 16,179                 | 0.02               |
| Alexion Pharmaceuticals, Inc.   | USD      | 409                        | 63,359                 | 0.09               |
| Align Technology, Inc.  | USD      | 109                        | 56,159                 | 0.08               |
| Alliance Data Systems Corp.   | USD      | 973                        | 85,485                 | 0.12               |
| Allstate Corp. (The)  | USD      | 480                        | 52,796                 | 0.07               |
| Ally Financial, Inc.  | USD      | 644                        | 27,065                 | 0.04               |
| Alphabet, Inc. 'A'  | USD      | 447                        | 920,381                | 1.27               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Alphabet, Inc. 'C'  | USD      | 438                        | 925,684                | 1.27               |
| Amazon.com, Inc.  | USD      | 621                        | 1,801,450              | 2.48               |
| American International Group, Inc.  | USD      | 1,301                      | 52,220                 | 0.07               |
| American Tower Corp., REIT  | USD      | 563                        | 128,248                | 0.18               |
| American Water Works Co., Inc.  | USD      | 283                        | 36,781                 | 0.05               |
| Ameriprise Financial, Inc.  | USD      | 218                        | 45,751                 | 0.06               |
| AmerisourceBergen Corp.   | USD      | 296                        | 28,577                 | 0.04               |
| AMETEK, Inc.  | USD      | 348                        | 39,175                 | 0.05               |
| Amgen, Inc.   | USD      | 854                        | 175,531                | 0.24               |
| Amphenol Corp. 'A'  | USD      | 972                        | 56,071                 | 0.08               |
| Analog Devices, Inc.  | USD      | 534                        | 77,522                 | 0.11               |
| Annaly Capital Management, Inc., REIT   | USD      | 2,072                      | 15,515                 | 0.02               |
| Anthem, Inc.  | USD      | 376                        | 121,053                | 0.17               |
| Apple, Inc.   | USD      | 25,417                     | 2,935,418              | 4.04               |
| Applied Materials, Inc.   | USD      | 1,368                      | 164,266                | 0.23               |
| Archer-Daniels-Midland Co.  | USD      | 1,133                      | 57,897                 | 0.08               |
| Arista Networks, Inc.   | USD      | 99                         | 30,246                 | 0.04               |
| Arrow Electronics, Inc.   | USD      | 1,127                      | 108,176                | 0.15               |
| Arthur J Gallagher & Co.  | USD      | 307                        | 36,263                 | 0.05               |
| AT&T, Inc.  | USD      | 10,896                     | 264,429                | 0.36               |
| Atmos Energy Corp.  | USD      | 198                        | 16,047                 | 0.02               |
| Autodesk, Inc.  | USD      | 329                        | 80,981                 | 0.11               |
| Automatic Data Processing, Inc.   | USD      | 617                        | 103,338                | 0.14               |
| AutoZone, Inc.  | USD      | 35                         | 44,041                 | 0.06               |
| Avantor, Inc.   | USD      | 815                        | 24,404                 | 0.03               |
| Avery Dennison Corp.  | USD      | 138                        | 24,465                 | 0.03               |
| Baker Hughes Co.  | USD      | 2,372                      | 45,744                 | 0.06               |
| Ball Corp.  | USD      | 495                        | 33,818                 | 0.05               |
| Bank of America Corp.   | USD      | 11,970                     | 416,159                | 0.57               |
| Bank of New York Mellon Corp. (The)   | USD      | 1,222                      | 52,789                 | 0.07               |
| Baxter International, Inc.  | USD      | 748                        | 50,775                 | 0.07               |
| Becton Dickinson and Co.  | USD      | 422                        | 86,539                 | 0.12               |
| Berkshire Hathaway, Inc. 'B'  | USD      | 2,026                      | 474,801                | 0.65               |
| Best Buy Co., Inc.  | USD      | 1,268                      | 122,940                | 0.17               |
| Biogen, Inc.  | USD      | 235                        | 68,617                 | 0.09               |
| Bio-Rad Laboratories, Inc. 'A'  | USD      | 32                         | 17,385                 | 0.02               |
| Bio-Techne Corp.  | USD      | 57                         | 21,642                 | 0.03               |
| Black Knight, Inc.  | USD      | 238                        | 15,650                 | 0.02               |
| BlackRock, Inc.   | USD      | 24                         | 17,707                 | 0.02               |
| Boeing Co. (The)  | USD      | 110                        | 22,221                 | 0.03               |
| Booking Holdings, Inc.  | USD      | 9                          | 16,606                 | 0.02               |
| Booz Allen Hamilton Holding Corp.   | USD      | 258                        | 18,531                 | 0.03               |
| Brighthouse Financial, Inc.   | USD      | 1,239                      | 47,579                 | 0.07               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Bristol-Myers Squibb Co.  | USD      | 3,378                      | 190,335                | 0.26               |
| Brixmor Property Group, Inc., REIT  | USD      | 654                        | 12,623                 | 0.02               |
| Broadcom, Inc.  | USD      | 627                        | 252,111                | 0.35               |
| Broadridge Financial Solutions, Inc.  | USD      | 169                        | 23,019                 | 0.03               |
| Brown & Brown, Inc.   | USD      | 409                        | 18,327                 | 0.03               |
| Burlington Stores, Inc.   | USD      | 97                         | 26,337                 | 0.04               |
| Cadence Design Systems, Inc.  | USD      | 414                        | 47,764                 | 0.07               |
| Caesars Entertainment, Inc.   | USD      | 304                        | 26,596                 | 0.04               |
| Camden Property Trust, REIT   | USD      | 185                        | 20,696                 | 0.03               |
| Campbell Soup Co.   | USD      | 362                        | 13,917                 | 0.02               |
| Capital One Financial Corp.   | USD      | 568                        | 74,091                 | 0.10               |
| Cardinal Health, Inc.   | USD      | 2,234                      | 107,546                | 0.15               |
| CarMax, Inc.  | USD      | 247                        | 26,899                 | 0.04               |
| Carrier Global Corp.  | USD      | 1,233                      | 50,530                 | 0.07               |
| Catalent, Inc.  | USD      | 242                        | 22,063                 | 0.03               |
| Caterpillar, Inc.   | USD      | 1,244                      | 228,292                | 0.31               |
| Cboe Global Markets, Inc.   | USD      | 200                        | 20,078                 | 0.03               |
| CBRE Group, Inc. 'A'  | USD      | 1,926                      | 139,233                | 0.19               |
| CDW Corp.   | USD      | 262                        | 38,585                 | 0.05               |
| Celanese Corp.  | USD      | 166                        | 21,221                 | 0.03               |
| Centene Corp.   | USD      | 835                        | 51,350                 | 0.07               |
| Cerner Corp.  | USD      | 641                        | 42,247                 | 0.06               |
| CF Industries Holdings, Inc.  | USD      | 421                        | 18,265                 | 0.03               |
| CH Robinson Worldwide, Inc.   | USD      | 220                        | 17,377                 | 0.02               |
| Charles River Laboratories International, Inc.  | USD      | 73                         | 22,771                 | 0.03               |
| Charter Communications, Inc. 'A'  | USD      | 219                        | 133,230                | 0.18               |
| Cheniere Energy, Inc.   | USD      | 320                        | 23,406                 | 0.03               |
| Chevron Corp.   | USD      | 1,372                      | 121,177                | 0.17               |
| Chipotle Mexican Grill, Inc.  | USD      | 51                         | 66,673                 | 0.09               |
| Church & Dwight Co., Inc.   | USD      | 401                        | 28,816                 | 0.04               |
| Cigna Corp.   | USD      | 550                        | 109,949                | 0.15               |
| Cincinnati Financial Corp.  | USD      | 224                        | 22,028                 | 0.03               |
| Cintas Corp.  | USD      | 138                        | 44,452                 | 0.06               |
| Cisco Systems, Inc.   | USD      | 6,457                      | 288,575                | 0.40               |
| Citigroup, Inc.   | USD      | 4,827                      | 287,976                | 0.40               |
| Citizens Financial Group, Inc.  | USD      | 3,290                      | 127,256                | 0.18               |
| Citrix Systems, Inc.  | USD      | 174                        | 17,206                 | 0.02               |
| Cloudflare, Inc. 'A'  | USD      | 268                        | 23,919                 | 0.03               |
| CMS Energy Corp.  | USD      | 422                        | 21,023                 | 0.03               |
| Coca-Cola Co. (The)   | USD      | 2,712                      | 123,743                | 0.17               |
| Cognex Corp.  | USD      | 261                        | 18,498                 | 0.03               |
| Cognizant Technology Solutions Corp. 'A'  | USD      | 1,008                      | 58,870                 | 0.08               |
| Colgate-Palmolive Co.   | USD      | 1,210                      | 83,003                 | 0.11               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Comcast Corp. 'A'   | USD      | 6,833                      | 328,542                | 0.45               |
| Conagra Brands, Inc.  | USD      | 726                        | 22,272                 | 0.03               |
| ConocoPhillips  | USD      | 2,152                      | 110,513                | 0.15               |
| Consolidated Edison, Inc.   | USD      | 614                        | 37,133                 | 0.05               |
| Constellation Brands, Inc. 'A'  | USD      | 89                         | 17,553                 | 0.02               |
| Cooper Cos., Inc. (The)   | USD      | 80                         | 26,732                 | 0.04               |
| Corning, Inc.   | USD      | 3,231                      | 111,433                | 0.15               |
| Corteva, Inc.   | USD      | 1,092                      | 40,838                 | 0.06               |
| Costco Wholesale Corp.  | USD      | 658                        | 219,539                | 0.30               |
| CrowdStrike Holdings, Inc. 'A'  | USD      | 165                        | 34,966                 | 0.05               |
| Crown Castle International Corp., REIT  | USD      | 632                        | 103,974                | 0.14               |
| Crown Holdings, Inc.  | USD      | 244                        | 21,030                 | 0.03               |
| CSX Corp.   | USD      | 3,696                      | 99,981                 | 0.14               |
| Cummins, Inc.   | USD      | 653                        | 134,251                | 0.19               |
| CVS Health Corp.  | USD      | 3,411                      | 239,998                | 0.33               |
| Danaher Corp.   | USD      | 927                        | 209,773                | 0.29               |
| Darden Restaurants, Inc.  | USD      | 853                        | 105,008                | 0.14               |
| DaVita, Inc.  | USD      | 1,058                      | 107,442                | 0.15               |
| Deere & Co.   | USD      | 444                        | 132,054                | 0.18               |
| Dell Technologies, Inc. 'C'   | USD      | 387                        | 32,526                 | 0.05               |
| DENTSPLY SIRONA, Inc.   | USD      | 350                        | 18,670                 | 0.03               |
| Devon Energy Corp.  | USD      | 903                        | 22,227                 | 0.03               |
| Dick's Sporting Goods, Inc.   | USD      | 931                        | 78,655                 | 0.11               |
| Discover Financial Services   | USD      | 413                        | 41,196                 | 0.06               |
| Discovery, Inc. 'A'   | USD      | 242                        | 6,261                  | 0.01               |
| Discovery, Inc. 'C'   | USD      | 463                        | 11,314                 | 0.02               |
| DISH Network Corp. 'A'  | USD      | 466                        | 16,425                 | 0.02               |
| DocuSign, Inc.  | USD      | 261                        | 61,529                 | 0.08               |
| Dollar General Corp.  | USD      | 385                        | 70,251                 | 0.10               |
| Dollar Tree, Inc.   | USD      | 377                        | 31,631                 | 0.04               |
| Dominion Energy, Inc.   | USD      | 1,214                      | 75,313                 | 0.10               |
| Domino's Pizza, Inc.  | USD      | 60                         | 23,602                 | 0.03               |
| Dover Corp.   | USD      | 1,054                      | 133,850                | 0.18               |
| Dow, Inc.   | USD      | 2,852                      | 152,184                | 0.21               |
| DR Horton, Inc.   | USD      | 519                        | 39,550                 | 0.05               |
| DTE Energy Co.  | USD      | 292                        | 31,911                 | 0.04               |
| Duke Energy Corp.   | USD      | 1,037                      | 86,325                 | 0.12               |
| Duke Realty Corp., REIT   | USD      | 538                        | 21,481                 | 0.03               |
| DuPont de Nemours, Inc.   | USD      | 793                        | 51,763                 | 0.07               |
| East West Bancorp, Inc.   | USD      | 716                        | 43,284                 | 0.06               |
| Eastman Chemical Co.  | USD      | 218                        | 21,462                 | 0.03               |
| eBay, Inc.  | USD      | 1,012                      | 59,914                 | 0.08               |
| Edison International  | USD      | 551                        | 26,865                 | 0.04               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Edwards Lifesciences Corp.  | USD      | 585                        | 51,091                 | 0.07               |
| Elanco Animal Health, Inc.  | USD      | 623                        | 18,224                 | 0.03               |
| Electronic Arts, Inc.   | USD      | 1,253                      | 151,968                | 0.21               |
| Eli Lilly & Co.   | USD      | 1,320                      | 255,474                | 0.35               |
| Emerson Electric Co.  | USD      | 896                        | 72,714                 | 0.10               |
| Entergy Corp.   | USD      | 326                        | 27,407                 | 0.04               |
| EOG Resources, Inc.   | USD      | 867                        | 61,002                 | 0.08               |
| EPAM Systems, Inc.  | USD      | 87                         | 37,485                 | 0.05               |
| EQT Corp.   | USD      | 5,486                      | 102,975                | 0.14               |
| Equifax, Inc.   | USD      | 190                        | 38,373                 | 0.05               |
| Equitable Holdings, Inc.  | USD      | 4,022                      | 103,272                | 0.14               |
| Equity LifeStyle Properties, Inc., REIT   | USD      | 380                        | 23,811                 | 0.03               |
| Equity Residential, REIT  | USD      | 524                        | 34,023                 | 0.05               |
| Estee Lauder Cos., Inc. (The) 'A'   | USD      | 338                        | 90,658                 | 0.13               |
| Etsy, Inc.  | USD      | 171                        | 29,681                 | 0.04               |
| Eversource Energy   | USD      | 596                        | 40,326                 | 0.06               |
| Exelon Corp.  | USD      | 2,802                      | 104,694                | 0.14               |
| Expeditors International of Washington, Inc.  | USD      | 314                        | 33,521                 | 0.05               |
| Extra Space Storage, Inc., REIT   | USD      | 202                        | 27,904                 | 0.04               |
| Exxon Mobil Corp.   | USD      | 3,646                      | 193,937                | 0.27               |
| F5 Networks, Inc.   | USD      | 102                        | 16,055                 | 0.02               |
| Facebook, Inc. 'A'  | USD      | 3,508                      | 1,028,558              | 1.42               |
| Fair Isaac Corp.  | USD      | 44                         | 18,651                 | 0.03               |
| Fastenal Co.  | USD      | 1,059                      | 46,436                 | 0.06               |
| FedEx Corp.   | USD      | 401                        | 100,877                | 0.14               |
| Fidelity National Financial, Inc.   | USD      | 520                        | 19,057                 | 0.03               |
| Fifth Third Bancorp   | USD      | 1,081                      | 34,848                 | 0.05               |
| Ford Motor Co.  | USD      | 8,399                      | 105,244                | 0.15               |
| Fortinet, Inc.  | USD      | 797                        | 160,079                | 0.22               |
| Fortive Corp.   | USD      | 482                        | 28,345                 | 0.04               |
| Fortune Brands Home & Security, Inc.  | USD      | 236                        | 19,823                 | 0.03               |
| Fox Corp. 'A'   | USD      | 670                        | 20,977                 | 0.03               |
| Freeport-McMoRan, Inc.  | USD      | 2,156                      | 67,467                 | 0.09               |
| Gartner, Inc.   | USD      | 644                        | 131,526                | 0.18               |
| Generac Holdings, Inc.  | USD      | 90                         | 31,506                 | 0.04               |
| General Electric Co.  | USD      | 13,377                     | 151,829                | 0.21               |
| General Mills, Inc.   | USD      | 905                        | 46,498                 | 0.06               |
| General Motors Co.  | USD      | 1,879                      | 93,752                 | 0.13               |
| Genuine Parts Co.   | USD      | 296                        | 31,567                 | 0.04               |
| Gilead Sciences, Inc.   | USD      | 1,829                      | 106,202                | 0.15               |
| Global Payments, Inc.   | USD      | 446                        | 70,531                 | 0.10               |
| GoDaddy, Inc. 'A'   | USD      | 315                        | 23,098                 | 0.03               |
| Goldman Sachs Group, Inc. (The)   | USD      | 729                        | 233,306                | 0.32               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Halliburton Co.   | USD      | 1,401                      | 27,314                 | 0.04               |
| Hartford Financial Services Group, Inc. (The)   | USD      | 579                        | 30,256                 | 0.04               |
| HCA Healthcare, Inc.  | USD      | 512                        | 89,258                 | 0.12               |
| Henry Schein, Inc.  | USD      | 272                        | 17,016                 | 0.02               |
| Hershey Co. (The)   | USD      | 680                        | 99,876                 | 0.14               |
| Hewlett Packard Enterprise Co.  | USD      | 2,127                      | 26,150                 | 0.04               |
| Hologic, Inc.   | USD      | 392                        | 22,054                 | 0.03               |
| Home Depot, Inc. (The)  | USD      | 1,649                      | 443,418                | 0.61               |
| Honeywell International, Inc.   | USD      | 281                        | 51,975                 | 0.07               |
| Host Hotels & Resorts, Inc., REIT   | USD      | 1,208                      | 17,408                 | 0.02               |
| Howmet Aerospace, Inc.  | USD      | 801                        | 23,282                 | 0.03               |
| HP, Inc.  | USD      | 2,978                      | 75,812                 | 0.10               |
| Humana, Inc.  | USD      | 194                        | 72,424                 | 0.10               |
| IAC/InterActiveCorp   | USD      | 111                        | 14,430                 | 0.02               |
| IDEX Corp.  | USD      | 102                        | 18,927                 | 0.03               |
| IDEXX Laboratories, Inc.  | USD      | 129                        | 68,699                 | 0.09               |
| Illinois Tool Works, Inc.   | USD      | 475                        | 89,545                 | 0.12               |
| Illumina, Inc.  | USD      | 206                        | 82,200                 | 0.11               |
| Incyte Corp.  | USD      | 405                        | 28,731                 | 0.04               |
| Ingersoll Rand, Inc.  | USD      | 485                        | 19,962                 | 0.03               |
| Intel Corp.   | USD      | 6,475                      | 306,524                | 0.42               |
| International Business Machines Corp.   | USD      | 1,324                      | 163,661                | 0.23               |
| International Flavors & Fragrances, Inc.  | USD      | 336                        | 42,329                 | 0.06               |
| International Paper Co.   | USD      | 2,546                      | 131,626                | 0.18               |
| Interpublic Group of Cos., Inc. (The)   | USD      | 735                        | 20,137                 | 0.03               |
| Intuit, Inc.  | USD      | 388                        | 160,373                | 0.22               |
| Invitation Homes, Inc., REIT  | USD      | 1,093                      | 34,369                 | 0.05               |
| IQVIA Holdings, Inc.  | USD      | 299                        | 61,096                 | 0.08               |
| Iron Mountain, Inc., REIT   | USD      | 544                        | 19,413                 | 0.03               |
| J M Smucker Co. (The)   | USD      | 187                        | 20,431                 | 0.03               |
| Jack Henry & Associates, Inc.   | USD      | 106                        | 14,615                 | 0.02               |
| Jacobs Engineering Group, Inc.  | USD      | 193                        | 21,714                 | 0.03               |
| JB Hunt Transport Services, Inc.  | USD      | 145                        | 19,924                 | 0.03               |
| Jefferies Financial Group, Inc.   | USD      | 3,599                      | 103,791                | 0.14               |
| Johnson & Johnson   | USD      | 4,029                      | 559,691                | 0.77               |
| Jones Lang LaSalle, Inc.  | USD      | 571                        | 94,112                 | 0.13               |
| JPMorgan Chase & Co.  | USD      | 5,283                      | 692,907                | 0.95               |
| Kansas City Southern  | USD      | 165                        | 39,427                 | 0.05               |
| Kellogg Co.   | USD      | 474                        | 25,712                 | 0.04               |
| KeyCorp   | USD      | 1,602                      | 27,896                 | 0.04               |
| Keysight Technologies, Inc.   | USD      | 280                        | 36,457                 | 0.05               |
| Kinder Morgan, Inc.   | USD      | 3,089                      | 47,485                 | 0.07               |
| KLA Corp.   | USD      | 291                        | 79,556                 | 0.11               |



## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Kraft Heinz Co. (The)   | USD      | 3,809                      | 130,982                | 0.18               |
| Kroger Co. (The)  | USD      | 4,150                      | 134,064                | 0.18               |
| L Brands, Inc.  | USD      | 346                        | 21,024                 | 0.03               |
| L3Harris Technologies, Inc.   | USD      | 309                        | 56,320                 | 0.08               |
| Laboratory Corp. of America Holdings  | USD      | 608                        | 141,426                | 0.19               |
| Lam Research Corp.  | USD      | 232                        | 127,298                | 0.18               |
| Las Vegas Sands Corp.   | USD      | 779                        | 34,611                 | 0.05               |
| Lear Corp.  | USD      | 109                        | 16,111                 | 0.02               |
| Lennar Corp. 'A'  | USD      | 611                        | 51,187                 | 0.07               |
| Lennox International, Inc.  | USD      | 62                         | 18,340                 | 0.03               |
| Liberty Broadband Corp. 'C'   | USD      | 144                        | 21,087                 | 0.03               |
| LKQ Corp.   | USD      | 642                        | 26,646                 | 0.04               |
| Lockheed Martin Corp.   | USD      | 387                        | 123,469                | 0.17               |
| Loews Corp.   | USD      | 419                        | 19,309                 | 0.03               |
| Lowe's Cos., Inc.   | USD      | 1,103                      | 180,411                | 0.25               |
| Lumen Technologies, Inc.  | USD      | 9,559                      | 109,543                | 0.15               |
| M&T Bank Corp.  | USD      | 253                        | 31,000                 | 0.04               |
| ManpowerGroup, Inc.   | USD      | 952                        | 95,457                 | 0.13               |
| Marathon Oil Corp.  | USD      | 2,167                      | 24,888                 | 0.03               |
| Marathon Petroleum Corp.  | USD      | 1,079                      | 54,974                 | 0.08               |
| Markel Corp.  | USD      | 22                         | 22,015                 | 0.03               |
| Marriott International, Inc. 'A'  | USD      | 395                        | 45,472                 | 0.06               |
| Marsh & McLennan Cos., Inc.   | USD      | 428                        | 50,772                 | 0.07               |
| Marvell Technology, Inc.  | USD      | 1,068                      | 52,531                 | 0.07               |
| Masco Corp.   | USD      | 1,575                      | 78,239                 | 0.11               |
| Masimo Corp.  | USD      | 78                         | 15,947                 | 0.02               |
| Mastercard, Inc. 'A'  | USD      | 902                        | 277,689                | 0.38               |
| Match Group, Inc.   | USD      | 383                        | 52,078                 | 0.07               |
| Maxim Integrated Products, Inc.   | USD      | 565                        | 50,197                 | 0.07               |
| McCormick & Co., Inc. (Non-Voting)  | USD      | 388                        | 28,896                 | 0.04               |
| McDonald's Corp.  | USD      | 1,099                      | 214,064                | 0.29               |
| McKesson Corp.  | USD      | 808                        | 130,299                | 0.18               |
| MDU Resources Group, Inc.   | USD      | 2,936                      | 77,590                 | 0.11               |
| MercadoLibre, Inc.  | USD      | 67                         | 88,011                 | 0.12               |
| Merck & Co., Inc.   | USD      | 3,779                      | 247,823                | 0.34               |
| MetLife, Inc.   | USD      | 2,888                      | 145,752                | 0.20               |
| Mettler-Toledo International, Inc.  | USD      | 39                         | 45,559                 | 0.06               |
| MGM Resorts International   | USD      | 687                        | 24,707                 | 0.03               |
| Microchip Technology, Inc.  | USD      | 347                        | 43,815                 | 0.06               |
| Micron Technology, Inc.   | USD      | 1,555                      | 111,429                | 0.15               |
| Microsoft Corp.   | USD      | 11,138                     | 2,544,299              | 3.50               |
| Mid-America Apartment Communities, Inc., REIT   | USD      | 182                        | 25,847                 | 0.04               |
| Moderna, Inc.   | USD      | 394                        | 78,069                 | 0.11               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Mohawk Industries, Inc.   | USD      | 681                        | 110,365                | 0.15               |
| Molina Healthcare, Inc.   | USD      | 566                        | 120,779                | 0.17               |
| Molson Coors Beverage Co. 'B'   | USD      | 2,256                      | 102,137                | 0.14               |
| Mondelez International, Inc. 'A'  | USD      | 2,135                      | 112,412                | 0.16               |
| Monolithic Power Systems, Inc.  | USD      | 61                         | 19,209                 | 0.03               |
| Monster Beverage Corp.  | USD      | 227                        | 17,486                 | 0.02               |
| Morgan Stanley  | USD      | 2,032                      | 157,108                | 0.22               |
| Mosaic Co. (The)  | USD      | 679                        | 18,270                 | 0.03               |
| Motorola Solutions, Inc.  | USD      | 239                        | 43,703                 | 0.06               |
| MSCI, Inc.  | USD      | 126                        | 56,639                 | 0.08               |
| Nasdaq, Inc.  | USD      | 188                        | 27,869                 | 0.04               |
| NetApp, Inc.  | USD      | 559                        | 38,568                 | 0.05               |
| Netflix, Inc.   | USD      | 334                        | 148,766                | 0.21               |
| Newell Brands, Inc.   | USD      | 4,631                      | 107,272                | 0.15               |
| Newmont Corp.   | USD      | 1,203                      | 64,294                 | 0.09               |
| News Corp. 'A'  | USD      | 2,819                      | 61,258                 | 0.08               |
| NextEra Energy, Inc.  | USD      | 2,167                      | 133,905                | 0.18               |
| NIKE, Inc. 'B'  | USD      | 1,877                      | 244,521                | 0.34               |
| Nordson Corp.   | USD      | 88                         | 16,289                 | 0.02               |
| Norfolk Southern Corp.  | USD      | 374                        | 83,703                 | 0.12               |
| NortonLifeLock, Inc.  | USD      | 5,079                      | 116,578                | 0.16               |
| Nucor Corp.   | USD      | 632                        | 51,124                 | 0.07               |
| NVIDIA Corp.  | USD      | 664                        | 447,986                | 0.62               |
| NVR, Inc.   | USD      | 8                          | 33,550                 | 0.05               |
| Occidental Petroleum Corp.  | USD      | 1,519                      | 40,053                 | 0.06               |
| Old Dominion Freight Line, Inc.   | USD      | 176                        | 37,667                 | 0.05               |
| Omnicom Group, Inc.   | USD      | 345                        | 23,271                 | 0.03               |
| ON Semiconductor Corp.  | USD      | 3,692                      | 119,175                | 0.16               |
| ONEOK, Inc.   | USD      | 651                        | 30,544                 | 0.04               |
| Oracle Corp.  | USD      | 3,572                      | 234,459                | 0.32               |
| O'Reilly Automotive, Inc.   | USD      | 140                        | 66,843                 | 0.09               |
| Organon & Co.   | USD      | 377                        | 9,620                  | 0.01               |
| Otis Worldwide Corp.  | USD      | 854                        | 58,885                 | 0.08               |
| Owens Corning   | USD      | 1,285                      | 106,081                | 0.15               |
| PACCAR, Inc.  | USD      | 516                        | 38,834                 | 0.05               |
| Packaging Corp. of America  | USD      | 133                        | 15,188                 | 0.02               |
| Parker-Hannifin Corp.   | USD      | 236                        | 61,116                 | 0.08               |
| Paychex, Inc.   | USD      | 490                        | 44,335                 | 0.06               |
| PayPal Holdings, Inc.   | USD      | 1,627                      | 399,897                | 0.55               |
| Peloton Interactive, Inc. 'A'   | USD      | 325                        | 33,988                 | 0.05               |
| PepsiCo, Inc.   | USD      | 2,116                      | 264,380                | 0.36               |
| PerkinElmer, Inc.   | USD      | 175                        | 22,786                 | 0.03               |
| Pfizer, Inc.  | USD      | 8,107                      | 267,704                | 0.37               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Pinterest, Inc. 'A'   | USD      | 593                        | 39,478                 | 0.05               |
| Pioneer Natural Resources Co.   | USD      | 333                        | 45,636                 | 0.06               |
| PNC Financial Services Group, Inc. (The)  | USD      | 647                        | 104,074                | 0.14               |
| Polaris, Inc.   | USD      | 613                        | 70,796                 | 0.10               |
| Pool Corp.  | USD      | 57                         | 22,045                 | 0.03               |
| PPG Industries, Inc.  | USD      | 385                        | 55,115                 | 0.08               |
| PPL Corp.   | USD      | 1,126                      | 26,557                 | 0.04               |
| Procter & Gamble Co. (The)  | USD      | 3,679                      | 418,591                | 0.58               |
| Progressive Corp. (The)   | USD      | 932                        | 77,183                 | 0.11               |
| Prologis, Inc., REIT  | USD      | 1,101                      | 110,973                | 0.15               |
| Prudential Financial, Inc.  | USD      | 586                        | 50,634                 | 0.07               |
| PTC, Inc.   | USD      | 165                        | 19,654                 | 0.03               |
| Public Service Enterprise Group, Inc.   | USD      | 936                        | 47,151                 | 0.07               |
| Public Storage, REIT  | USD      | 226                        | 57,303                 | 0.08               |
| PulteGroup, Inc.  | USD      | 2,639                      | 121,435                | 0.17               |
| Qorvo, Inc.   | USD      | 214                        | 35,306                 | 0.05               |
| QUALCOMM, Inc.  | USD      | 2,390                      | 288,054                | 0.40               |
| Quest Diagnostics, Inc.   | USD      | 1,009                      | 112,284                | 0.15               |
| Qurate Retail, Inc.   | USD      | 9,196                      | 101,506                | 0.14               |
| Raymond James Financial, Inc.   | USD      | 229                        | 25,084                 | 0.03               |
| Raytheon Technologies Corp.   | USD      | 247                        | 17,768                 | 0.02               |
| Regency Centers Corp., REIT   | USD      | 314                        | 16,964                 | 0.02               |
| Regeneron Pharmaceuticals, Inc.   | USD      | 153                        | 72,061                 | 0.10               |
| Regions Financial Corp.   | USD      | 1,677                      | 28,537                 | 0.04               |
| Republic Services, Inc.   | USD      | 347                        | 32,189                 | 0.04               |
| ResMed, Inc.  | USD      | 286                        | 59,453                 | 0.08               |
| Robert Half International, Inc.   | USD      | 231                        | 17,330                 | 0.02               |
| Rockwell Automation, Inc.   | USD      | 217                        | 52,337                 | 0.07               |
| Roku, Inc.  | USD      | 163                        | 63,123                 | 0.09               |
| Ross Stores, Inc.   | USD      | 520                        | 54,372                 | 0.08               |
| S&P Global, Inc.  | USD      | 363                        | 125,637                | 0.17               |
| salesforce.com, Inc.  | USD      | 750                        | 154,484                | 0.21               |
| Santander Consumer USA Holdings, Inc.   | USD      | 1,781                      | 54,546                 | 0.08               |
| SBA Communications Corp., REIT  | USD      | 208                        | 55,898                 | 0.08               |
| Seagen, Inc.  | USD      | 222                        | 29,555                 | 0.04               |
| Sempra Energy   | USD      | 435                        | 48,595                 | 0.07               |
| ServiceNow, Inc.  | USD      | 302                        | 139,948                | 0.19               |
| Sherwin-Williams Co. (The)  | USD      | 438                        | 100,627                | 0.14               |
| Simon Property Group, Inc., REIT  | USD      | 266                        | 29,267                 | 0.04               |
| Skyworks Solutions, Inc.  | USD      | 898                        | 145,199                | 0.20               |
| SL Green Realty Corp., REIT   | USD      | 795                        | 53,630                 | 0.07               |
| Snap, Inc. 'A'  | USD      | 806                        | 46,312                 | 0.06               |
| Snap-on, Inc.   | USD      | 103                        | 19,406                 | 0.03               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Southern Co. (The)  | USD      | 1,571                      | 80,160                 | 0.11               |
| Spectrum Brands Holdings, Inc.  | USD      | 1,345                      | 96,449                 | 0.13               |
| SS&C Technologies Holdings, Inc.  | USD      | 1,073                      | 65,200                 | 0.09               |
| Stanley Black & Decker, Inc.  | USD      | 331                        | 57,215                 | 0.08               |
| Starbucks Corp.   | USD      | 1,729                      | 163,015                | 0.22               |
| State Street Corp.  | USD      | 524                        | 36,356                 | 0.05               |
| Steel Dynamics, Inc.  | USD      | 327                        | 16,434                 | 0.02               |
| Synchrony Financial   | USD      | 3,243                      | 132,684                | 0.18               |
| Synopsys, Inc.  | USD      | 302                        | 70,232                 | 0.10               |
| T Rowe Price Group, Inc.  | USD      | 352                        | 58,762                 | 0.08               |
| Take-Two Interactive Software, Inc.   | USD      | 260                        | 38,810                 | 0.05               |
| Target Corp.  | USD      | 830                        | 169,192                | 0.23               |
| Teladoc Health, Inc.  | USD      | 169                        | 23,698                 | 0.03               |
| Teledyne Technologies, Inc.   | USD      | 54                         | 19,071                 | 0.03               |
| Teradyne, Inc.  | USD      | 354                        | 39,988                 | 0.06               |
| Tesla, Inc.   | USD      | 1,121                      | 642,502                | 0.88               |
| Texas Instruments, Inc.   | USD      | 1,530                      | 248,098                | 0.34               |
| Textron, Inc.   | USD      | 796                        | 46,160                 | 0.06               |
| Thermo Fisher Scientific, Inc.  | USD      | 587                        | 249,704                | 0.34               |
| TJX Cos., Inc. (The)  | USD      | 1,618                      | 91,985                 | 0.13               |
| Tractor Supply Co.  | USD      | 187                        | 29,339                 | 0.04               |
| Trade Desk, Inc. (The) 'A'  | USD      | 580                        | 37,835                 | 0.05               |
| TransUnion  | USD      | 308                        | 28,520                 | 0.04               |
| Travelers Cos., Inc. (The)  | USD      | 369                        | 46,583                 | 0.06               |
| Trimble, Inc.   | USD      | 398                        | 27,463                 | 0.04               |
| Twitter, Inc.   | USD      | 1,191                      | 69,106                 | 0.10               |
| Tyson Foods, Inc. 'A'   | USD      | 414                        | 25,750                 | 0.04               |
| Ulta Beauty, Inc.   | USD      | 78                         | 22,742                 | 0.03               |
| Union Pacific Corp.   | USD      | 291                        | 53,967                 | 0.07               |
| United Parcel Service, Inc. 'B'   | USD      | 1,608                      | 281,993                | 0.39               |
| United Rentals, Inc.  | USD      | 474                        | 127,507                | 0.18               |
| UnitedHealth Group, Inc.  | USD      | 1,450                      | 489,618                | 0.67               |
| Universal Health Services, Inc. 'B'   | USD      | 135                        | 16,669                 | 0.02               |
| US Bancorp  | USD      | 2,058                      | 98,865                 | 0.14               |
| Veeva Systems, Inc. 'A'   | USD      | 211                        | 55,325                 | 0.08               |
| Ventas, Inc., REIT  | USD      | 594                        | 28,601                 | 0.04               |
| VeriSign, Inc.  | USD      | 176                        | 33,792                 | 0.05               |
| Verizon Communications, Inc.  | USD      | 6,142                      | 290,190                | 0.40               |
| Vertex Pharmaceuticals, Inc.  | USD      | 394                        | 66,989                 | 0.09               |
| ViacomCBS, Inc. 'B'   | USD      | 838                        | 31,940                 | 0.04               |
| Viatis, Inc.  | USD      | 1,860                      | 22,413                 | 0.03               |
| VICI Properties, Inc., REIT   | USD      | 885                        | 23,149                 | 0.03               |
| Visa, Inc. 'A'  | USD      | 1,795                      | 353,914                | 0.49               |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| VMware, Inc. 'A'  | USD      | 224                        | 30,216                 | 0.04               |
| W R Berkley Corp.   | USD      | 256                        | 16,067                 | 0.02               |
| Walgreens Boots Alliance, Inc.  | USD      | 1,098                      | 48,711                 | 0.07               |
| Walmart, Inc.   | USD      | 2,181                      | 259,351                | 0.36               |
| Walt Disney Co. (The)   | USD      | 1,853                      | 274,645                | 0.38               |
| Waste Management, Inc.  | USD      | 615                        | 72,660                 | 0.10               |
| Waters Corp.  | USD      | 467                        | 136,099                | 0.19               |
| Wayfair, Inc. 'A'   | USD      | 104                        | 27,687                 | 0.04               |
| WEC Energy Group, Inc.  | USD      | 515                        | 38,628                 | 0.05               |
| Wells Fargo & Co.   | USD      | 6,072                      | 231,892                | 0.32               |
| Welltower, Inc., REIT   | USD      | 750                        | 52,555                 | 0.07               |
| West Pharmaceutical Services, Inc.  | USD      | 473                        | 143,228                | 0.20               |
| Western Digital Corp.   | USD      | 441                        | 26,466                 | 0.04               |
| Western Union Co. (The)   | USD      | 836                        | 16,193                 | 0.02               |
| Westinghouse Air Brake Technologies Corp.   | USD      | 292                        | 20,264                 | 0.03               |
| Westrock Co.  | USD      | 404                        | 18,130                 | 0.03               |
| Weyerhaeuser Co., REIT  | USD      | 4,210                      | 122,193                | 0.17               |
| Whirlpool Corp.   | USD      | 588                        | 108,100                | 0.15               |
| Williams Cos., Inc. (The)   | USD      | 1,978                      | 44,284                 | 0.06               |
| Workday, Inc. 'A'   | USD      | 264                        | 53,147                 | 0.07               |
| WP Carey, Inc., REIT  | USD      | 250                        | 15,731                 | 0.02               |
| WW Grainger, Inc.   | USD      | 52                         | 19,206                 | 0.03               |
| Xerox Holdings Corp.  | USD      | 4,368                      | 86,520                 | 0.12               |
| Xilinx, Inc.  | USD      | 342                        | 41,713                 | 0.06               |
| XPO Logistics, Inc.   | USD      | 169                        | 19,935                 | 0.03               |
| Yum! Brands, Inc.   | USD      | 472                        | 45,783                 | 0.06               |
| Zebra Technologies Corp. 'A'  | USD      | 119                        | 53,132                 | 0.07               |
| Zimmer Biomet Holdings, Inc.  | USD      | 307                        | 41,632                 | 0.06               |
| Zoetis, Inc.  | USD      | 721                        | 113,303                | 0.16               |
| Zoom Video Communications, Inc. 'A'   | USD      | 617                        | 201,364                | 0.28               |
| Zscaler, Inc.   | USD      | 133                        | 24,231                 | 0.03               |
|   |          |                            | 46,469,345             | 63.98              |
| Total Equities  |          |                            | 72,037,198             | 99.18              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 72,037,198             | 99.18              |
| <b>Total Investments</b>  |          |                            | <b>72,037,198</b>      | <b>99.18</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>(22,923)</b>        | <b>(0.03)</b>      |
| <b>Cash</b>   |          |                            | <b>557,310</b>         | <b>0.77</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>57,962</b>          | <b>0.08</b>        |
| <b>Total net assets</b>   |          |                            | <b>72,629,547</b>      | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco QI Global Developed Enhanced Index Equities As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| S&P 500 Emini Index, 17/09/2021                             | 3                      | USD      | 542,436                   | 6,118                            | 0.01               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>6,118</b>                     | <b>0.01</b>        |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>6,118</b>                     | <b>0.01</b>        |

## Schedule of Investments (continued)

### Robeco Sustainable Emerging Stars Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Brazil</i>   |          |                            |                        |                    |
| Cia Energetica de Minas Gerais, ADR Preference  | USD      | 90,082                     | 180,787                | 0.96               |
| Cosan SA  | BRL      | 82,800                     | 333,389                | 1.76               |
| CPFL Energia SA   | BRL      | 40,800                     | 184,505                | 0.97               |
|   |          |                            | <u>698,681</u>         | <u>3.69</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 14,220                     | 339,692                | 1.79               |
| China Conch Venture Holdings Ltd.   | HKD      | 78,500                     | 278,728                | 1.47               |
| Chow Tai Fook Jewellery Group Ltd.  | HKD      | 90,600                     | 174,520                | 0.92               |
| DiDi Global, Inc., ADR  | USD      | 8,461                      | 100,884                | 0.53               |
| ENN Energy Holdings Ltd.  | HKD      | 28,400                     | 455,780                | 2.40               |
| Full Truck Alliance Co. Ltd.  | USD      | 4,115                      | 70,717                 | 0.37               |
| Lufax Holding Ltd., ADR   | USD      | 38,776                     | 369,482                | 1.95               |
| NetEase, Inc.   | HKD      | 15,850                     | 302,732                | 1.60               |
| Nexteer Automotive Group Ltd.   | HKD      | 355,000                    | 416,308                | 2.20               |
| Shimao Group Holdings Ltd.  | HKD      | 176,500                    | 364,901                | 1.92               |
| Vipshop Holdings Ltd., ADR  | USD      | 17,757                     | 300,667                | 1.59               |
| Xinyi Solar Holdings Ltd.   | HKD      | 262,329                    | 477,401                | 2.52               |
|   |          |                            | <u>3,651,812</u>       | <u>19.26</u>       |
| <i>China</i>  |          |                            |                        |                    |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 150,800                    | 443,745                | 2.34               |
| PICC Property & Casualty Co. Ltd. 'H'   | HKD      | 258,000                    | 190,498                | 1.00               |
| Ping An Insurance Group Co. of China Ltd. 'A'   | CNY      | 14,900                     | 124,993                | 0.66               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 41,000                     | 338,568                | 1.79               |
| Shandong Weigao Group Medical Polymer Co. Ltd. 'H'  | HKD      | 92,000                     | 181,013                | 0.95               |
| Sinopharm Group Co. Ltd. 'H'  | HKD      | 74,400                     | 186,616                | 0.98               |
| Weichai Power Co. Ltd. 'H'  | HKD      | 132,000                    | 247,387                | 1.31               |
|   |          |                            | <u>1,712,820</u>       | <u>9.03</u>        |
| <i>Greece</i>   |          |                            |                        |                    |
| Alpha Services and Holdings SA  | EUR      | 186,365                    | 200,901                | 1.06               |
|   |          |                            | <u>200,901</u>         | <u>1.06</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Mobile Ltd.   | HKD      | 77,500                     | 408,558                | 2.15               |
|   |          |                            | <u>408,558</u>         | <u>2.15</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Emerging Stars Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt.  | HUF      | 10,415                     | 473,382                | 2.50               |
| Richter Gedeon Nyrt.  | HUF      | 12,451                     | 279,858                | 1.47               |
|   |          |                            | <u>753,240</u>         | <u>3.97</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Axis Bank Ltd.  | INR      | 33,005                     | 280,184                | 1.48               |
| HCL Technologies Ltd.   | INR      | 45,970                     | 512,905                | 2.71               |
| Housing Development Finance Corp. Ltd.  | INR      | 16,809                     | 472,007                | 2.49               |
| Petronet LNG Ltd.   | INR      | 80,988                     | 207,459                | 1.09               |
|   |          |                            | <u>1,472,555</u>       | <u>7.77</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 1,662,100                  | 380,838                | 2.01               |
|   |          |                            | <u>380,838</u>         | <u>2.01</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 93,400                     | 509,328                | 2.69               |
|   |          |                            | <u>509,328</u>         | <u>2.69</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Prosus NV   | EUR      | 1,104                      | 91,047                 | 0.48               |
|   |          |                            | <u>91,047</u>          | <u>0.48</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| Mobile TeleSystems PJSC, ADR  | USD      | 48,056                     | 375,241                | 1.98               |
| Sberbank of Russia PJSC Preference  | RUB      | 114,960                    | 373,604                | 1.97               |
|   |          |                            | <u>748,845</u>         | <u>3.95</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| Naspers Ltd. 'N'  | ZAR      | 3,816                      | 675,662                | 3.56               |
|   |          |                            | <u>675,662</u>         | <u>3.56</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| CJ CheilJedang Corp.  | KRW      | 1,112                      | 383,850                | 2.03               |
| Coway Co. Ltd.  | KRW      | 5,859                      | 345,266                | 1.82               |
| Hana Financial Group, Inc.  | KRW      | 16,660                     | 574,461                | 3.03               |
| Hyundai Mobis Co. Ltd.  | KRW      | 2,639                      | 577,003                | 3.04               |
| LG Chem Ltd. Preference   | KRW      | 947                        | 271,939                | 1.44               |
| LG Electronics, Inc. Preference   | KRW      | 2,229                      | 131,353                | 0.69               |



## Schedule of Investments (continued)

### Robeco Sustainable Emerging Stars Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR   | % of Net<br>Assets   |
|---|----------|----------------------------|--------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                          |                      |
| Equities (continued)  |          |                            |                          |                      |
| <i>South Korea (continued)</i>  |          |                            |                          |                      |
| LG Electronics, Inc.  | KRW      | 2,813                      | 344,385                  | 1.82                 |
| Samsung Electronics Co. Ltd.  | KRW      | 22,778                     | 1,376,401                | 7.26                 |
| Samsung SDI Co. Ltd.  | KRW      | 752                        | 393,033                  | 2.07                 |
| SK Hynix, Inc.  | KRW      | 4,056                      | 387,226                  | 2.04                 |
|   |          |                            | <u>4,784,917</u>         | <u>25.24</u>         |
| <i>Taiwan</i>   |          |                            |                          |                      |
| CTBC Financial Holding Co. Ltd.   | TWD      | 584,000                    | 401,209                  | 2.12                 |
| Delta Electronics, Inc.   | TWD      | 42,000                     | 385,145                  | 2.03                 |
| Micro-Star International Co. Ltd.   | TWD      | 94,000                     | 448,064                  | 2.36                 |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 78,000                     | 1,404,570                | 7.41                 |
|   |          |                            | <u>2,638,988</u>         | <u>13.92</u>         |
| <i>Thailand</i>   |          |                            |                          |                      |
| PTT PCL, NVDR   | THB      | 272,600                    | 281,507                  | 1.48                 |
|   |          |                            | <u>281,507</u>           | <u>1.48</u>          |
| Total Equities  |          |                            | <u>19,009,699</u>        | <u>100.26</u>        |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>19,009,699</u>        | <u>100.26</u>        |
| <b>Total Investments</b>  |          |                            | <b><u>19,009,699</u></b> | <b><u>100.26</u></b> |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>(28,506)</u></b>   | <b><u>(0.15)</u></b> |
| <b>Cash</b>   |          |                            | <b><u>(62,452)</u></b>   | <b><u>(0.33)</u></b> |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>42,240</u></b>     | <b><u>0.22</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>18,960,981</u></b> | <b><u>100.00</u></b> |

### Robeco Sustainable Emerging Stars Equities

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency<br>Purchased  | Amount<br>Purchased | Currency<br>Sold | Amount Sold | Maturity<br>Date | Counterparty | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|--|---------------------|------------------|-------------|------------------|--------------|----------------------------------|--------------------|
| USD  | 2,030,000           | HKD              | 15,760,676  | 06/07/2021       | Citibank     | 419                              | –                  |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                     |                  |             |                  |              | <b><u>419</u></b>                | <b><u>–</u></b>    |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| COSCO SHIPPING Ports Ltd.   | HKD      | 164,000                    | 127,976                | 0.07               |
| Credicorp Ltd.  | USD      | 1,354                      | 163,983                | 0.10               |
| HengTen Networks Group Ltd.   | HKD      | 76,000                     | 60,774                 | 0.04               |
| Hopson Development Holdings Ltd.  | HKD      | 14,600                     | 66,929                 | 0.04               |
| Kunlun Energy Co. Ltd.  | HKD      | 98,000                     | 90,354                 | 0.05               |
| Nine Dragons Paper Holdings Ltd.  | HKD      | 33,000                     | 42,324                 | 0.02               |
| Shenzhen International Holdings Ltd.  | HKD      | 43,500                     | 60,159                 | 0.04               |
|   |          |                            | 612,499                | 0.36               |
| <i>Brazil</i>   |          |                            |                        |                    |
| Ambev SA  | BRL      | 96,300                     | 327,599                | 0.19               |
| B3 SA - Brasil Bolsa Balcao   | BRL      | 123,900                    | 415,317                | 0.24               |
| Banco Bradesco SA, ADR Preference   | USD      | 110,349                    | 566,090                | 0.33               |
| Banco Bradesco SA   | BRL      | 27,445                     | 119,563                | 0.07               |
| Banco Bradesco SA Preference  | BRL      | 65,310                     | 334,890                | 0.19               |
| Banco do Brasil SA  | BRL      | 78,800                     | 504,567                | 0.29               |
| Banco do Estado do Rio Grande do Sul SA Preference 'B'  | BRL      | 93,200                     | 246,287                | 0.14               |
| Banco Inter SA  | BRL      | 6,300                      | 97,667                 | 0.06               |
| Banco Santander Brasil SA, ADR  | USD      | 8,399                      | 68,872                 | 0.04               |
| BB Seguridade Participacoes SA  | BRL      | 14,100                     | 64,910                 | 0.04               |
| Bradespar SA Preference   | BRL      | 5,300                      | 78,510                 | 0.05               |
| Braskem SA Preference 'A'   | BRL      | 6,000                      | 71,206                 | 0.04               |
| BRF SA  | BRL      | 11,700                     | 63,725                 | 0.04               |
| CCR SA  | BRL      | 14,100                     | 37,794                 | 0.02               |
| Centrais Eletricas Brasileiras SA   | BRL      | 6,500                      | 55,921                 | 0.03               |
| Cia Energetica de Minas Gerais Preference   | BRL      | 168,245                    | 406,710                | 0.24               |
| Cia Paranaense de Energia   | USD      | 11,664                     | 67,301                 | 0.04               |
| Cia Siderurgica Nacional SA   | BRL      | 10,000                     | 87,667                 | 0.05               |
| Cielo SA  | BRL      | 555,100                    | 402,675                | 0.23               |
| Gerdau SA Preference  | BRL      | 24,100                     | 142,212                | 0.08               |
| Hapvida Participacoes e Investimentos SA, Reg. S  | BRL      | 22,700                     | 69,713                 | 0.04               |
| Itau Unibanco Holding SA, ADR Preference  | USD      | 99,354                     | 597,118                | 0.35               |
| Itausa SA Preference  | BRL      | 251,800                    | 559,517                | 0.32               |
| JBS SA  | BRL      | 21,600                     | 125,265                | 0.07               |
| Klabin SA   | BRL      | 14,300                     | 75,064                 | 0.04               |
| Lojas Americanas SA Preference  | BRL      | 18,700                     | 80,422                 | 0.05               |
| Lojas Renner SA   | BRL      | 16,000                     | 141,032                | 0.08               |
| Marfrig Global Foods SA   | BRL      | 102,200                    | 389,830                | 0.23               |
| Natura & Co. Holding SA   | BRL      | 14,860                     | 168,031                | 0.10               |
| Petrobras Distribuidora SA  | BRL      | 15,400                     | 81,882                 | 0.05               |
| Petroleo Brasileiro SA, ADR   | USD      | 37,529                     | 458,980                | 0.27               |
| Petroleo Brasileiro SA, ADR Preference  | USD      | 79,949                     | 944,198                | 0.55               |
| Raia Drogasil SA  | BRL      | 22,800                     | 112,277                | 0.06               |
| Sul America SA  | BRL      | 8,300                      | 57,529                 | 0.03               |
| Suzano SA   | BRL      | 15,200                     | 181,176                | 0.10               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Brazil (continued)</i>   |          |                            |                        |                    |
| Telefonica Brasil SA, ADR   | USD      | 57,367                     | 487,619                | 0.28               |
| TIM SA, ADR   | USD      | 36,038                     | 415,158                | 0.24               |
| WEG SA  | BRL      | 25,900                     | 173,893                | 0.10               |
|   |          |                            | <u>9,278,187</u>       | <u>5.37</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| AAC Technologies Holdings, Inc.   | HKD      | 15,500                     | 115,963                | 0.07               |
| Agile Group Holdings Ltd.   | HKD      | 282,000                    | 365,307                | 0.21               |
| Alibaba Group Holding Ltd., ADR   | USD      | 1,900                      | 430,882                | 0.25               |
| Alibaba Group Holding Ltd.  | HKD      | 288,720                    | 8,179,195              | 4.74               |
| ANTA Sports Products Ltd.   | HKD      | 22,000                     | 517,857                | 0.30               |
| Autohome, Inc., ADR   | USD      | 1,465                      | 93,701                 | 0.05               |
| Baidu, Inc., ADR  | USD      | 5,398                      | 1,100,652              | 0.64               |
| Chailease Holding Co. Ltd.  | TWD      | 29,000                     | 210,767                | 0.12               |
| China Conch Venture Holdings Ltd.   | HKD      | 9,500                      | 40,002                 | 0.02               |
| China Education Group Holdings Ltd., Reg. S   | HKD      | 28,000                     | 62,448                 | 0.04               |
| China Evergrande Group  | HKD      | 44,000                     | 57,338                 | 0.03               |
| China Literature Ltd., Reg. S   | HKD      | 7,600                      | 84,506                 | 0.05               |
| China Medical System Holdings Ltd.  | HKD      | 28,000                     | 73,733                 | 0.04               |
| China Meidong Auto Holdings Ltd.  | HKD      | 12,000                     | 65,440                 | 0.04               |
| China Overseas Property Holdings Ltd.   | HKD      | 65,000                     | 69,471                 | 0.04               |
| China Resources Land Ltd.   | HKD      | 66,000                     | 267,286                | 0.15               |
| China Yuhua Education Corp. Ltd., Reg. S  | HKD      | 70,000                     | 63,367                 | 0.04               |
| Country Garden Holdings Co. Ltd.  | HKD      | 387,145                    | 433,714                | 0.25               |
| Country Garden Services Holdings Co. Ltd.   | HKD      | 29,000                     | 313,308                | 0.18               |
| ENN Energy Holdings Ltd.  | HKD      | 15,800                     | 300,706                | 0.17               |
| Greentown Service Group Co. Ltd., Reg. S  | HKD      | 42,000                     | 65,224                 | 0.04               |
| Haitian International Holdings Ltd.   | HKD      | 26,000                     | 87,215                 | 0.05               |
| Hansoh Pharmaceutical Group Co. Ltd., Reg. S  | HKD      | 28,000                     | 122,588                | 0.07               |
| JD.com, Inc., ADR   | USD      | 17,337                     | 1,383,666              | 0.80               |
| Kaisa Group Holdings Ltd.   | HKD      | 138,000                    | 52,244                 | 0.03               |
| Kingboard Holdings Ltd.   | HKD      | 82,500                     | 457,870                | 0.27               |
| Kingboard Laminates Holdings Ltd.   | HKD      | 182,000                    | 408,254                | 0.24               |
| Kingdee International Software Group Co. Ltd.   | HKD      | 66,000                     | 223,942                | 0.13               |
| Kingsoft Corp. Ltd.   | HKD      | 16,000                     | 95,907                 | 0.06               |
| KWG Group Holdings Ltd.   | HKD      | 268,500                    | 359,574                | 0.21               |
| Li Ning Co. Ltd.  | HKD      | 81,500                     | 994,894                | 0.58               |
| Logan Group Co. Ltd.  | HKD      | 31,000                     | 46,385                 | 0.03               |
| Longfor Group Holdings Ltd., Reg. S   | HKD      | 44,000                     | 246,464                | 0.14               |
| Meituan, Reg. S 'B'   | HKD      | 72,200                     | 2,978,796              | 1.73               |
| Momo, Inc., ADR   | USD      | 3,330                      | 50,982                 | 0.03               |
| NetEase, Inc., ADR  | USD      | 8,492                      | 978,703                | 0.57               |
| New Oriental Education & Technology Group, Inc., ADR  | USD      | 7,680                      | 62,899                 | 0.04               |
| Nexteer Automotive Group Ltd.   | HKD      | 26,000                     | 36,158                 | 0.02               |
| NIO, Inc., ADR  | USD      | 25,803                     | 1,372,720              | 0.79               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Cayman Islands (continued)</i>   |          |                            |                        |                    |
| Pinduoduo, Inc., ADR  | USD      | 5,885                      | 747,513                | 0.43               |
| Powerlong Real Estate Holdings Ltd.   | HKD      | 74,000                     | 63,558                 | 0.04               |
| Seazen Group Ltd.   | HKD      | 44,000                     | 41,701                 | 0.02               |
| Shimao Group Holdings Ltd.  | HKD      | 29,500                     | 72,327                 | 0.04               |
| Sunac China Holdings Ltd.   | HKD      | 52,000                     | 178,448                | 0.10               |
| Sunny Optical Technology Group Co. Ltd.   | HKD      | 14,600                     | 461,358                | 0.27               |
| Tencent Holdings Ltd.   | HKD      | 115,600                    | 8,693,240              | 5.04               |
| Tingyi Cayman Islands Holding Corp.   | HKD      | 40,000                     | 79,837                 | 0.05               |
| Tongcheng-Elong Holdings Ltd., Reg. S   | HKD      | 24,400                     | 61,080                 | 0.04               |
| Trip.com Group Ltd., ADR  | USD      | 9,487                      | 336,409                | 0.19               |
| Uni-President China Holdings Ltd.   | HKD      | 49,000                     | 54,074                 | 0.03               |
| Vipshop Holdings Ltd., ADR  | USD      | 26,187                     | 525,835                | 0.30               |
| Want Want China Holdings Ltd.   | HKD      | 58,000                     | 41,077                 | 0.02               |
| Wuxi Biologics Cayman, Inc., Reg. S   | HKD      | 67,000                     | 1,227,696              | 0.71               |
| Xiaomi Corp., Reg. S 'B'  | HKD      | 289,400                    | 1,006,175              | 0.58               |
| Yadea Group Holdings Ltd., Reg. S   | HKD      | 66,000                     | 141,929                | 0.08               |
| Zai Lab Ltd., ADR   | USD      | 1,317                      | 233,096                | 0.13               |
| Zhongsheng Group Holdings Ltd.  | HKD      | 11,500                     | 95,662                 | 0.06               |
|   |          |                            | 36,931,143             | 21.39              |
| <i>Chile</i>  |          |                            |                        |                    |
| Banco de Credito e Inversiones SA   | CLP      | 1,059                      | 45,089                 | 0.03               |
| Banco Santander Chile, ADR  | USD      | 3,315                      | 65,869                 | 0.04               |
| Cencosud SA   | CLP      | 196,729                    | 394,777                | 0.23               |
| Empresas COPEC SA   | CLP      | 8,495                      | 84,354                 | 0.05               |
| Enel Americas SA, ADR   | USD      | 8,528                      | 61,572                 | 0.03               |
| Enel Chile SA   | CLP      | 662,802                    | 38,460                 | 0.02               |
| Falabella SA  | CLP      | 15,276                     | 68,583                 | 0.04               |
|   |          |                            | 758,704                | 0.44               |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'A'   | CNY      | 52,200                     | 24,478                 | 0.01               |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 743,000                    | 258,323                | 0.15               |
| A-Living Smart City Services Co. Ltd., Reg. S 'H'   | HKD      | 11,500                     | 57,235                 | 0.03               |
| Aluminum Corp. of China Ltd. 'H'  | HKD      | 118,000                    | 70,352                 | 0.04               |
| Anhui Conch Cement Co. Ltd. 'A'   | CNY      | 2,800                      | 17,789                 | 0.01               |
| BAIC Motor Corp. Ltd., Reg. S 'H'   | HKD      | 370,500                    | 137,879                | 0.08               |
| Bank of China Ltd. 'H'  | HKD      | 2,571,000                  | 923,671                | 0.53               |
| Bank of Communications Co. Ltd. 'A'   | CNY      | 27,500                     | 20,854                 | 0.01               |
| Bank of Communications Co. Ltd. 'H'   | HKD      | 761,000                    | 511,524                | 0.30               |
| Bank of Jiangsu Co. Ltd. 'A'  | CNY      | 61,100                     | 67,138                 | 0.04               |
| Bank of Shanghai Co. Ltd. 'A'   | CNY      | 13,500                     | 17,132                 | 0.01               |
| Baoshan Iron & Steel Co. Ltd. 'A'   | CNY      | 54,300                     | 64,204                 | 0.04               |
| Beijing Capital Development Co. Ltd. 'A'  | CNY      | 50,900                     | 44,114                 | 0.03               |
| Beijing Dabeinong Technology Group Co. Ltd. 'A'   | CNY      | 64,100                     | 67,459                 | 0.04               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| BOE Technology Group Co. Ltd. 'A'   | CNY      | 426,700                    | 412,076                | 0.24               |
| BYD Co. Ltd. 'A'  | CNY      | 2,600                      | 100,999                | 0.06               |
| BYD Co. Ltd. 'H'  | HKD      | 16,000                     | 478,402                | 0.28               |
| CanSino Biologics, Inc., Reg. S 'H'   | HKD      | 1,800                      | 95,634                 | 0.06               |
| China Cinda Asset Management Co. Ltd. 'H'   | HKD      | 1,591,000                  | 303,210                | 0.18               |
| China CITIC Bank Corp. Ltd. 'H'   | HKD      | 880,000                    | 417,005                | 0.24               |
| China Construction Bank Corp. 'H'   | HKD      | 2,452,000                  | 1,929,180              | 1.12               |
| China CSSC Holdings Ltd. 'A'  | CNY      | 24,900                     | 63,623                 | 0.04               |
| China Enterprise Co. Ltd. 'A'   | CNY      | 277,800                    | 134,570                | 0.08               |
| China Everbright Bank Co. Ltd. 'H'  | HKD      | 457,000                    | 186,546                | 0.11               |
| China Galaxy Securities Co. Ltd. 'H'  | HKD      | 746,000                    | 444,765                | 0.26               |
| China Life Insurance Co. Ltd. 'H'   | HKD      | 9,000                      | 17,847                 | 0.01               |
| China Merchants Bank Co. Ltd. 'A'   | CNY      | 24,900                     | 208,828                | 0.12               |
| China Merchants Bank Co. Ltd. 'H'   | HKD      | 79,000                     | 673,944                | 0.39               |
| China Minsheng Banking Corp. Ltd. 'A'   | CNY      | 24,800                     | 16,926                 | 0.01               |
| China Molybdenum Co. Ltd. 'H'   | HKD      | 81,000                     | 48,084                 | 0.03               |
| China National Accord Medicines Corp. Ltd. 'A'  | CNY      | 32,900                     | 192,671                | 0.11               |
| China National Chemical Engineering Co. Ltd. 'A'  | CNY      | 17,900                     | 24,268                 | 0.01               |
| China Oilfield Services Ltd. 'H'  | HKD      | 70,000                     | 62,736                 | 0.04               |
| China Pacific Insurance Group Co. Ltd. 'A'  | CNY      | 7,100                      | 31,833                 | 0.02               |
| China Pacific Insurance Group Co. Ltd. 'H'  | HKD      | 56,200                     | 176,940                | 0.10               |
| China Petroleum & Chemical Corp. 'H'  | HKD      | 1,298,000                  | 656,868                | 0.38               |
| China Railway Group Ltd. 'H'  | HKD      | 740,000                    | 385,920                | 0.22               |
| China South Publishing & Media Group Co. Ltd. 'A'   | CNY      | 27,700                     | 37,811                 | 0.02               |
| China Telecom Corp. Ltd. 'H'  | HKD      | 544,000                    | 203,846                | 0.12               |
| China Tourism Group Duty Free Corp. Ltd. 'A'  | CNY      | 2,800                      | 130,045                | 0.08               |
| China Vanke Co. Ltd. 'A'  | CNY      | 6,800                      | 25,058                 | 0.01               |
| China Vanke Co. Ltd. 'H'  | HKD      | 47,200                     | 147,693                | 0.09               |
| China Yangtze Power Co. Ltd. 'A'  | CNY      | 29,600                     | 94,552                 | 0.05               |
| Chongqing Rural Commercial Bank Co. Ltd. 'H'  | HKD      | 734,000                    | 290,165                | 0.17               |
| Chongqing Zhifei Biological Products Co. Ltd. 'A'   | CNY      | 2,000                      | 57,798                 | 0.03               |
| CITIC Securities Co. Ltd. 'A'   | CNY      | 6,900                      | 26,633                 | 0.02               |
| CITIC Securities Co. Ltd. 'H'   | HKD      | 41,000                     | 102,845                | 0.06               |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 2,900                      | 240,027                | 0.14               |
| COSCO SHIPPING Holdings Co. Ltd. 'H'  | HKD      | 203,000                    | 511,300                | 0.30               |
| Dongfang Electric Corp. Ltd. 'A'  | CNY      | 40,300                     | 68,420                 | 0.04               |
| Dongfeng Motor Group Co. Ltd. 'H'   | HKD      | 470,000                    | 422,439                | 0.24               |
| Focus Media Information Technology Co. Ltd. 'A'   | CNY      | 285,700                    | 416,073                | 0.24               |
| Fuyao Glass Industry Group Co. Ltd., Reg. S 'H'   | HKD      | 12,000                     | 84,524                 | 0.05               |
| Ganfeng Lithium Co. Ltd. 'A'  | CNY      | 3,700                      | 69,339                 | 0.04               |
| Gemdale Corp. 'A'   | CNY      | 211,500                    | 335,182                | 0.19               |
| GF Securities Co. Ltd. 'H'  | HKD      | 284,600                    | 368,675                | 0.21               |
| GoerTek, Inc. 'A'   | CNY      | 11,100                     | 73,422                 | 0.04               |
| Great Wall Motor Co. Ltd. 'H'   | HKD      | 166,000                    | 536,529                | 0.31               |
| Guangzhou Kingmed Diagnostics Group Co. Ltd. 'A'  | CNY      | 2,900                      | 71,707                 | 0.04               |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 51,200                     | 178,669                | 0.10               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| Haitong Securities Co. Ltd. 'H'   | HKD      | 67,200                     | 58,842                 | 0.03               |
| Hangzhou First Applied Material Co. Ltd. 'A'  | CNY      | 4,300                      | 69,963                 | 0.04               |
| Hangzhou Hikvision Digital Technology Co. Ltd. 'A'  | CNY      | 13,700                     | 136,757                | 0.08               |
| Hangzhou Tigermed Consulting Co. Ltd., Reg. S 'H'   | HKD      | 2,500                      | 58,590                 | 0.03               |
| Hengli Petrochemical Co. Ltd. 'A'   | CNY      | 14,000                     | 56,854                 | 0.03               |
| Huatai Securities Co. Ltd., Reg. S 'H'  | HKD      | 29,400                     | 43,158                 | 0.02               |
| Huayu Automotive Systems Co. Ltd. 'A'   | CNY      | 17,500                     | 71,149                 | 0.04               |
| Industrial & Commercial Bank of China Ltd. 'A'  | CNY      | 37,800                     | 30,245                 | 0.02               |
| Industrial & Commercial Bank of China Ltd. 'H'  | HKD      | 1,325,000                  | 778,022                | 0.45               |
| Industrial Bank Co. Ltd. 'A'  | CNY      | 31,700                     | 100,819                | 0.06               |
| Industrial Securities Co. Ltd. 'A'  | CNY      | 41,200                     | 61,595                 | 0.04               |
| Inner Mongolia Junzheng Energy & Chemical Industry Group Co. Ltd. 'A'                                     | CNY      | 33,600                     | 26,468                 | 0.02               |
| Inner Mongolia Yili Industrial Group Co. Ltd. 'A'   | CNY      | 37,700                     | 214,888                | 0.12               |
| Jafron Biomedical Co. Ltd. 'A'  | CNY      | 4,391                      | 58,688                 | 0.03               |
| Jiangsu Hengli Hydraulic Co. Ltd. 'A'   | CNY      | 5,200                      | 69,146                 | 0.04               |
| Jiangsu Yanghe Brewery Joint-Stock Co. Ltd. 'A'   | CNY      | 1,800                      | 57,721                 | 0.03               |
| Jiangsu Zhongtian Technology Co. Ltd. 'A'   | CNY      | 238,200                    | 368,648                | 0.21               |
| Jiangxi Copper Co. Ltd. 'H'   | HKD      | 160,000                    | 327,588                | 0.19               |
| Jinke Properties Group Co. Ltd. 'A'   | CNY      | 317,000                    | 284,059                | 0.16               |
| Joincare Pharmaceutical Group Industry Co. Ltd. 'A'   | CNY      | 168,400                    | 357,835                | 0.21               |
| Lomon Billions Group Co. Ltd. 'A'   | CNY      | 12,800                     | 68,502                 | 0.04               |
| LONGi Green Energy Technology Co. Ltd. 'A'  | CNY      | 7,700                      | 105,869                | 0.06               |
| Luzhou Laojiao Co. Ltd. 'A'   | CNY      | 2,100                      | 76,682                 | 0.04               |
| Mango Excellent Media Co. Ltd. 'A'  | CNY      | 6,100                      | 64,763                 | 0.04               |
| Maxscend Microelectronics Co. Ltd. 'A'  | CNY      | 900                        | 74,867                 | 0.04               |
| Metallurgical Corp. of China Ltd. 'H'   | HKD      | 487,000                    | 113,506                | 0.07               |
| New China Life Insurance Co. Ltd. 'H'   | HKD      | 20,400                     | 69,612                 | 0.04               |
| Ovctek China, Inc. 'A'  | CNY      | 4,300                      | 68,911                 | 0.04               |
| People's Insurance Co. Group of China Ltd. (The) 'H'  | HKD      | 154,000                    | 51,361                 | 0.03               |
| PetroChina Co. Ltd. 'H'   | HKD      | 892,000                    | 434,178                | 0.25               |
| PICC Property & Casualty Co. Ltd. 'H'   | HKD      | 140,000                    | 122,588                | 0.07               |
| Ping An Bank Co. Ltd. 'A'   | CNY      | 23,200                     | 81,218                 | 0.05               |
| Ping An Insurance Group Co. of China Ltd. 'A'   | CNY      | 13,100                     | 130,322                | 0.08               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 127,500                    | 1,248,592              | 0.72               |
| Postal Savings Bank of China Co. Ltd., Reg. S 'H'   | HKD      | 245,000                    | 164,998                | 0.10               |
| RiseSun Real Estate Development Co. Ltd. 'A'  | CNY      | 7,000                      | 6,110                  | –                  |
| Sany Heavy Industry Co. Ltd. 'A'  | CNY      | 7,600                      | 34,192                 | 0.02               |
| Shandong Hualu Hengsheng Chemical Co. Ltd. 'A'  | CNY      | 13,200                     | 63,227                 | 0.04               |
| Shandong Linglong Tyre Co. Ltd. 'A'   | CNY      | 5,900                      | 39,939                 | 0.02               |
| Shandong Weigao Group Medical Polymer Co. Ltd. 'H'  | HKD      | 44,000                     | 102,665                | 0.06               |
| Shanghai Bairun Investment Holding Group Co. Ltd. 'A'   | CNY      | 4,800                      | 70,416                 | 0.04               |
| Shanghai Baosight Software Co. Ltd. 'A'   | CNY      | 8,320                      | 65,541                 | 0.04               |
| Shanghai Fosun Pharmaceutical Group Co. Ltd. 'H'  | HKD      | 10,500                     | 84,775                 | 0.05               |
| Shanghai M&G Stationery, Inc. 'A'   | CNY      | 4,700                      | 61,508                 | 0.04               |
| Shanghai Pharmaceuticals Holding Co. Ltd. 'H'   | HKD      | 30,400                     | 66,391                 | 0.04               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| Shanghai Pudong Development Bank Co. Ltd. 'A'   | CNY      | 20,600                     | 31,881                 | 0.02               |
| Shanxi Xinghuacun Fen Wine Factory Co. Ltd. 'A'   | CNY      | 6,500                      | 450,673                | 0.26               |
| Shenzhen Mindray Bio-Medical Electronics Co. Ltd. 'A'   | CNY      | 1,500                      | 111,442                | 0.06               |
| Shenzhen Overseas Chinese Town Co. Ltd. 'A'   | CNY      | 102,300                    | 117,793                | 0.07               |
| Sinopharm Group Co. Ltd. 'H'  | HKD      | 34,800                     | 103,515                | 0.06               |
| Sinotrans Ltd. 'H'  | HKD      | 136,000                    | 56,566                 | 0.03               |
| TCL Technology Group Corp. 'A'  | CNY      | 51,300                     | 60,736                 | 0.04               |
| Tsingtao Brewery Co. Ltd. 'H'   | HKD      | 10,000                     | 107,651                | 0.06               |
| Universal Scientific Industrial Shanghai Co. Ltd. 'A'   | CNY      | 26,700                     | 69,462                 | 0.04               |
| Wangfujing Group Co. Ltd. 'A'   | CNY      | 14,600                     | 65,256                 | 0.04               |
| Wanhua Chemical Group Co. Ltd. 'A'  | CNY      | 3,800                      | 63,997                 | 0.04               |
| Weichai Power Co. Ltd. 'H'  | HKD      | 50,000                     | 111,128                | 0.06               |
| Weifu High-Technology Group Co. Ltd. 'A'  | CNY      | 49,400                     | 159,253                | 0.09               |
| Will Semiconductor Co. Ltd. Shanghai 'A'  | CNY      | 1,600                      | 79,734                 | 0.05               |
| WuXi AppTec Co. Ltd. 'A'  | CNY      | 3,600                      | 87,244                 | 0.05               |
| Xinjiang Goldwind Science & Technology Co. Ltd. 'H'   | HKD      | 40,400                     | 63,156                 | 0.04               |
| Yutong Bus Co. Ltd. 'A'   | CNY      | 23,600                     | 45,619                 | 0.03               |
| Zhejiang Expressway Co. Ltd. 'H'  | HKD      | 288,000                    | 256,260                | 0.15               |
| Zhejiang NHU Co. Ltd. 'A'   | CNY      | 14,800                     | 65,692                 | 0.04               |
| Zhejiang Wanfeng Auto Wheel Co. Ltd. 'A'  | CNY      | 107,600                    | 93,255                 | 0.05               |
| Zhejiang Weixing New Building Materials Co. Ltd. 'A'  | CNY      | 19,500                     | 62,380                 | 0.04               |
| Zijin Mining Group Co. Ltd. 'H'   | HKD      | 116,000                    | 155,944                | 0.09               |
| Zoomlion Heavy Industry Science and Technology Co. Ltd. 'H'   | HKD      | 283,600                    | 296,898                | 0.17               |
| ZTE Corp. 'A'   | CNY      | 4,300                      | 22,114                 | 0.01               |
| ZTE Corp. 'H'   | HKD      | 19,600                     | 61,204                 | 0.04               |
|   |          |                            | <u>23,338,400</u>      | <u>13.52</u>       |
| <i>Colombia</i>   |          |                            |                        |                    |
| Bancolombia SA, ADR Preference  | USD      | 2,271                      | 65,405                 | 0.04               |
| Bancolombia SA  | COP      | 4,307                      | 30,451                 | 0.02               |
| Ecopetrol SA, ADR   | USD      | 1,343                      | 19,635                 | 0.01               |
| Interconexion Electrica SA ESP  | COP      | 14,576                     | 86,464                 | 0.05               |
|   |          |                            | <u>201,955</u>         | <u>0.12</u>        |
| <i>Cyprus</i>   |          |                            |                        |                    |
| TCS Group Holding plc, Reg. S, GDR  | USD      | 1,547                      | 135,363                | 0.08               |
|   |          |                            | <u>135,363</u>         | <u>0.08</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| Komerční banka A/S  | CZK      | 890                        | 31,324                 | 0.02               |
|   |          |                            | <u>31,324</u>          | <u>0.02</u>        |
| <i>Egypt</i>  |          |                            |                        |                    |
| Commercial International Bank Egypt SAE, Reg. S, GDR  | USD      | 36,862                     | 121,092                | 0.07               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Egypt (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 121,092                | 0.07               |
| <i>Greece</i>   |          |                            |                        |                    |
| Eurobank Ergasias Services and Holdings SA  | EUR      | 65,075                     | 65,597                 | 0.04               |
| Hellenic Telecommunications Organization SA   | EUR      | 27,406                     | 459,886                | 0.26               |
|   |          |                            | 525,483                | 0.30               |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| BYD Electronic International Co. Ltd.   | HKD      | 13,500                     | 88,657                 | 0.05               |
| China Everbright Environment Group Ltd.   | HKD      | 85,000                     | 48,160                 | 0.03               |
| China Everbright Ltd.   | HKD      | 260,000                    | 306,006                | 0.18               |
| China Merchants Port Holdings Co. Ltd.  | HKD      | 32,000                     | 46,728                 | 0.03               |
| China Mobile Ltd.   | HKD      | 22,500                     | 140,664                | 0.08               |
| China Overseas Land & Investment Ltd.   | HKD      | 78,000                     | 177,176                | 0.10               |
| China Resources Pharmaceutical Group Ltd., Reg. S   | HKD      | 146,500                    | 91,305                 | 0.05               |
| China Taiping Insurance Holdings Co. Ltd.   | HKD      | 39,600                     | 65,882                 | 0.04               |
| China Traditional Chinese Medicine Holdings Co. Ltd.  | HKD      | 104,000                    | 71,245                 | 0.04               |
| CITIC Ltd.  | HKD      | 89,000                     | 95,924                 | 0.05               |
| CNOOC Ltd.  | HKD      | 138,000                    | 156,910                | 0.09               |
| CSPC Pharmaceutical Group Ltd.  | HKD      | 182,720                    | 264,462                | 0.15               |
| Far East Horizon Ltd.   | HKD      | 56,000                     | 58,554                 | 0.03               |
| Lenovo Group Ltd.   | HKD      | 490,000                    | 563,454                | 0.33               |
| Shenzhen Investment Ltd.  | HKD      | 210,000                    | 64,629                 | 0.04               |
| Sinotruk Hong Kong Ltd.   | HKD      | 142,000                    | 304,265                | 0.18               |
| Wharf Holdings Ltd. (The)   | HKD      | 38,000                     | 144,839                | 0.08               |
| Yuexiu Property Co. Ltd.  | HKD      | 223,600                    | 235,525                | 0.14               |
|   |          |                            | 2,924,385              | 1.69               |
| <i>Hungary</i>  |          |                            |                        |                    |
| MOL Hungarian Oil & Gas plc   | HUF      | 5,048                      | 40,213                 | 0.02               |
| OTP Bank Nyrt.  | HUF      | 5,488                      | 295,811                | 0.17               |
| Richter Gedeon Nyrt.  | HUF      | 3,561                      | 94,919                 | 0.06               |
|   |          |                            | 430,943                | 0.25               |
| <i>India</i>  |          |                            |                        |                    |
| Adani Green Energy Ltd.   | INR      | 8,220                      | 124,400                | 0.07               |
| Adani Ports & Special Economic Zone Ltd.  | INR      | 7,098                      | 67,198                 | 0.04               |
| Adani Total Gas Ltd.  | INR      | 5,879                      | 80,663                 | 0.05               |
| Ambuja Cements Ltd.   | INR      | 95,740                     | 438,771                | 0.25               |
| Apollo Hospitals Enterprise Ltd.  | INR      | 1,834                      | 89,315                 | 0.05               |
| Asian Paints Ltd.   | INR      | 7,674                      | 308,973                | 0.18               |
| Aurobindo Pharma Ltd.   | INR      | 7,040                      | 91,417                 | 0.05               |
| Bajaj Auto Ltd.   | INR      | 2,128                      | 118,348                | 0.07               |
| Bajaj Finserv Ltd.  | INR      | 894                        | 145,641                | 0.08               |



## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>India (continued)</i>  |          |                            |                        |                    |
| Balkrishna Industries Ltd.  | INR      | 2,174                      | 65,492                 | 0.04               |
| Bharat Petroleum Corp. Ltd.   | INR      | 18,064                     | 113,760                | 0.07               |
| Bharti Airtel Ltd.  | INR      | 50,144                     | 354,610                | 0.21               |
| Cholamandalam Investment and Finance Co. Ltd.   | INR      | 9,118                      | 62,960                 | 0.04               |
| Cipla Ltd.  | INR      | 39,686                     | 518,913                | 0.30               |
| Colgate-Palmolive India Ltd.  | INR      | 2,483                      | 56,314                 | 0.03               |
| Divi's Laboratories Ltd.  | INR      | 2,720                      | 161,314                | 0.09               |
| DLF Ltd.  | INR      | 12,356                     | 46,728                 | 0.03               |
| Dr Reddy's Laboratories Ltd., ADR   | USD      | 2,355                      | 173,116                | 0.10               |
| Eicher Motors Ltd.  | INR      | 1,560                      | 56,061                 | 0.03               |
| Emami Ltd.  | INR      | 8,853                      | 66,740                 | 0.04               |
| GAIL India Ltd.   | INR      | 31,872                     | 64,169                 | 0.04               |
| Godrej Consumer Products Ltd.   | INR      | 9,597                      | 112,361                | 0.07               |
| Grasim Industries Ltd.  | INR      | 25,351                     | 511,164                | 0.30               |
| Havells India Ltd.  | INR      | 31,618                     | 416,951                | 0.24               |
| HCL Technologies Ltd.   | INR      | 21,790                     | 288,315                | 0.17               |
| Hero MotoCorp Ltd.  | INR      | 12,661                     | 494,414                | 0.29               |
| Hindalco Industries Ltd.  | INR      | 104,572                    | 523,423                | 0.30               |
| Hindustan Petroleum Corp. Ltd.  | INR      | 22,391                     | 88,323                 | 0.05               |
| Housing Development Finance Corp. Ltd.  | INR      | 16,738                     | 557,389                | 0.32               |
| ICICI Bank Ltd., ADR  | USD      | 19,689                     | 336,682                | 0.19               |
| Indian Oil Corp. Ltd.   | INR      | 42,821                     | 62,160                 | 0.04               |
| Info Edge India Ltd.  | INR      | 3,845                      | 254,286                | 0.15               |
| Infosys Ltd., ADR   | USD      | 85,833                     | 1,818,801              | 1.05               |
| JSW Steel Ltd.  | INR      | 15,886                     | 146,165                | 0.08               |
| Jubilant Foodworks Ltd.   | INR      | 1,735                      | 71,898                 | 0.04               |
| Lupin Ltd.  | INR      | 4,946                      | 76,462                 | 0.04               |
| Mahindra & Mahindra Ltd.  | INR      | 51,744                     | 541,387                | 0.31               |
| Marico Ltd.   | INR      | 71,968                     | 513,933                | 0.30               |
| Maruti Suzuki India Ltd.  | INR      | 1,231                      | 124,473                | 0.07               |
| Motherson Sumi Systems Ltd.   | INR      | 29,550                     | 96,247                 | 0.06               |
| MRF Ltd.  | INR      | 59                         | 63,564                 | 0.04               |
| Muthoot Finance Ltd.  | INR      | 2,622                      | 52,265                 | 0.03               |
| Nestle India Ltd.   | INR      | 546                        | 129,525                | 0.08               |
| Page Industries Ltd.  | INR      | 117                        | 46,469                 | 0.03               |
| Piramal Enterprises Ltd.  | INR      | 2,059                      | 66,433                 | 0.04               |
| Power Finance Corp. Ltd.  | INR      | 183,961                    | 318,770                | 0.18               |
| Power Grid Corp. of India Ltd.  | INR      | 43,812                     | 136,983                | 0.08               |
| REC Ltd.  | INR      | 232,198                    | 464,052                | 0.27               |
| Reliance Industries Ltd., GDR   | USD      | 696                        | 39,394                 | 0.02               |
| Reliance Industries Ltd.  | INR      | 45,088                     | 1,280,304              | 0.74               |
| Shriram Transport Finance Co. Ltd.  | INR      | 3,152                      | 56,936                 | 0.03               |
| State Bank of India   | INR      | 36,966                     | 208,478                | 0.12               |
| Sun Pharmaceutical Industries Ltd.  | INR      | 17,524                     | 159,244                | 0.09               |
| Tata Consumer Products Ltd.   | INR      | 12,659                     | 128,480                | 0.07               |
| Tata Elxsi Ltd.   | INR      | 2,470                      | 143,033                | 0.08               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>India (continued)</i>  |          |                            |                        |                    |
| Tata Motors Ltd., ADR   | USD      | 23,478                     | 534,829                | 0.31               |
| Tata Steel Ltd.   | INR      | 38,140                     | 598,603                | 0.35               |
| Tech Mahindra Ltd.  | INR      | 43,095                     | 635,119                | 0.37               |
| UltraTech Cement Ltd.   | INR      | 3,059                      | 278,862                | 0.16               |
| UPL Ltd.  | INR      | 44,775                     | 477,598                | 0.28               |
| Wipro Ltd.  | INR      | 83,599                     | 613,693                | 0.36               |
|   |          |                            | <u>16,672,371</u>      | <u>9.66</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Aneka Tambang Tbk.  | IDR      | 405,200                    | 64,273                 | 0.04               |
| Bank Central Asia Tbk. PT   | IDR      | 56,300                     | 116,968                | 0.07               |
| Bank Mandiri Persero Tbk. PT  | IDR      | 373,800                    | 152,098                | 0.09               |
| Bank Negara Indonesia Persero Tbk. PT   | IDR      | 219,400                    | 70,057                 | 0.04               |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 1,113,400                  | 302,538                | 0.17               |
| Bukit Asam Tbk. PT  | IDR      | 743,200                    | 102,510                | 0.06               |
| Charoen Pokphand Indonesia Tbk. PT  | IDR      | 162,900                    | 70,215                 | 0.04               |
| Indah Kiat Pulp & Paper Tbk. PT   | IDR      | 59,800                     | 30,725                 | 0.02               |
| Indofood CBP Sukses Makmur Tbk. PT  | IDR      | 43,800                     | 24,619                 | 0.01               |
| Kalbe Farma Tbk. PT   | IDR      | 489,200                    | 47,233                 | 0.03               |
| Perusahaan Gas Negara Tbk. PT   | IDR      | 1,955,400                  | 135,529                | 0.08               |
| Telkom Indonesia Persero Tbk. PT, ADR   | USD      | 11,404                     | 247,125                | 0.14               |
| Tower Bersama Infrastructure Tbk. PT  | IDR      | 297,900                    | 65,949                 | 0.04               |
|   |          |                            | <u>1,429,839</u>       | <u>0.83</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Polymetal International plc   | GBP      | 5,486                      | 117,810                | 0.07               |
| Polymetal International plc   | RUB      | 14,215                     | 307,927                | 0.18               |
|   |          |                            | <u>425,737</u>         | <u>0.25</u>        |
| <i>Kuwait</i>   |          |                            |                        |                    |
| Agility Public Warehousing Co. KSCP   | KWD      | 81,051                     | 246,946                | 0.14               |
| Kuwait Finance House KSCP   | KWD      | 40,770                     | 102,703                | 0.06               |
| Mobile Telecommunications Co. KSCP  | KWD      | 125,613                    | 245,556                | 0.14               |
|   |          |                            | <u>595,205</u>         | <u>0.34</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Globant SA  | USD      | 756                        | 165,700                | 0.10               |
|   |          |                            | <u>165,700</u>         | <u>0.10</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| Astro Malaysia Holdings Bhd.  | MYR      | 200,400                    | 55,513                 | 0.03               |
| Axiata Group Bhd.   | MYR      | 54,400                     | 49,008                 | 0.03               |
| Bursa Malaysia Bhd.   | MYR      | 54,000                     | 103,148                | 0.06               |
| CIMB Group Holdings Bhd.  | MYR      | 135,200                    | 150,132                | 0.09               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Malaysia (continued)</i>   |          |                            |                        |                    |
| Genting Malaysia Bhd.   | MYR      | 55,800                     | 37,231                 | 0.02               |
| Hartalega Holdings Bhd.   | MYR      | 34,400                     | 60,903                 | 0.04               |
| Hong Leong Bank Bhd.  | MYR      | 3,500                      | 15,782                 | 0.01               |
| Kossan Rubber Industries  | MYR      | 31,100                     | 24,122                 | 0.01               |
| Malayan Banking Bhd.  | MYR      | 118,183                    | 230,872                | 0.13               |
| Nestle Malaysia Bhd.  | MYR      | 1,500                      | 48,163                 | 0.03               |
| Petronas Gas Bhd.   | MYR      | 15,900                     | 59,364                 | 0.04               |
| PPB Group Bhd.  | MYR      | 6,600                      | 29,093                 | 0.02               |
| Public Bank Bhd.  | MYR      | 298,600                    | 295,615                | 0.17               |
| RHB Bank Bhd.   | MYR      | 123,600                    | 160,771                | 0.09               |
| Sime Darby Bhd.   | MYR      | 180,300                    | 94,678                 | 0.06               |
| Telekom Malaysia Bhd.   | MYR      | 205,000                    | 299,735                | 0.17               |
| Top Glove Corp. Bhd.  | MYR      | 106,800                    | 107,276                | 0.06               |
|   |          |                            | <u>1,821,406</u>       | <u>1.06</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| America Movil SAB de CV, ADR 'L'  | USD      | 7,264                      | 108,960                | 0.06               |
| Arca Continental SAB de CV  | MXN      | 77,100                     | 447,719                | 0.26               |
| Cemex SAB de CV, ADR  | USD      | 28,070                     | 235,788                | 0.14               |
| Coca-Cola Femsa SAB de CV, ADR  | USD      | 609                        | 32,234                 | 0.02               |
| Fomento Economico Mexicano SAB de CV, ADR   | USD      | 3,682                      | 311,166                | 0.18               |
| Grupo Bimbo SAB de CV   | MXN      | 170,800                    | 376,505                | 0.22               |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 44,100                     | 285,192                | 0.17               |
| Grupo Mexico SAB de CV 'B'  | MXN      | 62,000                     | 291,962                | 0.17               |
| Grupo Televisa SAB, ADR   | USD      | 33,145                     | 473,311                | 0.27               |
| Kimberly-Clark de Mexico SAB de CV 'A'  | MXN      | 99,500                     | 176,757                | 0.10               |
| Orbia Advance Corp. SAB de CV   | MXN      | 172,800                    | 452,515                | 0.26               |
| Wal-Mart de Mexico SAB de CV  | MXN      | 105,100                    | 343,480                | 0.20               |
|   |          |                            | <u>3,535,589</u>       | <u>2.05</u>        |
| <i>Peru</i>   |          |                            |                        |                    |
| Cia de Minas Buenaventura SAA, ADR  | USD      | 4,049                      | 36,643                 | 0.02               |
|   |          |                            | <u>36,643</u>          | <u>0.02</u>        |
| <i>Philippines</i>  |          |                            |                        |                    |
| Ayala Corp.   | PHP      | 7,190                      | 117,832                | 0.07               |
| Ayala Land, Inc.  | PHP      | 226,100                    | 166,975                | 0.09               |
| Bank of the Philippine Islands  | PHP      | 36,550                     | 66,414                 | 0.04               |
| International Container Terminal Services, Inc.   | PHP      | 24,640                     | 82,630                 | 0.05               |
| PLDT, Inc.  | PHP      | 10,640                     | 281,830                | 0.16               |
|   |          |                            | <u>715,681</u>         | <u>0.41</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| Asseco Poland SA  | PLN      | 4,393                      | 89,025                 | 0.05               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Poland (continued)</i>   |          |                            |                        |                    |
| Bank Polska Kasa Opieki SA  | PLN      | 3,936                      | 96,151                 | 0.06               |
| Cyfrowy Polsat SA   | PLN      | 6,365                      | 50,057                 | 0.03               |
| KGHM Polska Miedz SA  | PLN      | 2,810                      | 138,507                | 0.08               |
| LPP SA  | PLN      | 24                         | 81,135                 | 0.05               |
| Orange Polska SA  | PLN      | 88,066                     | 155,336                | 0.09               |
| Polski Koncern Naftowy ORLEN SA   | PLN      | 7,053                      | 142,246                | 0.08               |
| Polskie Gornictwo Naftowe i Gazownictwo SA  | PLN      | 42,267                     | 74,076                 | 0.04               |
| Powszechna Kasa Oszczednosci Bank Polski SA   | PLN      | 18,188                     | 180,733                | 0.10               |
|   |          |                            | <u>1,007,266</u>       | <u>0.58</u>        |
| <i>Qatar</i>  |          |                            |                        |                    |
| Commercial Bank PSQC (The)  | QAR      | 128,520                    | 186,020                | 0.11               |
| Industries Qatar QSC  | QAR      | 32,214                     | 117,230                | 0.07               |
| Masraf Al Rayan QSC   | QAR      | 93,635                     | 114,671                | 0.07               |
| Ooredoo QPSC  | QAR      | 111,972                    | 224,344                | 0.13               |
| Qatar Fuel QSC  | QAR      | 2,217                      | 10,784                 | –                  |
| Qatar Gas Transport Co. Ltd.  | QAR      | 217,008                    | 178,804                | 0.10               |
| Qatar Islamic Bank SAQ  | QAR      | 28,396                     | 134,844                | 0.08               |
|   |          |                            | <u>966,697</u>         | <u>0.56</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| Alrosa PJSC   | RUB      | 55,920                     | 102,863                | 0.06               |
| Gazprom PJSC  | RUB      | 126,750                    | 488,132                | 0.28               |
| Inter RAO UES PJSC  | RUB      | 426,000                    | 27,320                 | 0.02               |
| LUKOIL PJSC, ADR  | USD      | 8,420                      | 779,860                | 0.45               |
| Magnit PJSC   | RUB      | 6,228                      | 452,903                | 0.26               |
| Mobile TeleSystems PJSC   | RUB      | 18,230                     | 85,506                 | 0.05               |
| Moscow Exchange MICEX-RTS PJSC  | RUB      | 42,570                     | 99,465                 | 0.06               |
| Novolipetsk Steel PJSC  | RUB      | 63,400                     | 199,398                | 0.11               |
| PhosAgro PJSC   | RUB      | 1,030                      | 67,296                 | 0.04               |
| Polyus PJSC, Reg. S, GDR  | USD      | 1,094                      | 105,844                | 0.06               |
| Rosneft Oil Co. PJSC, Reg. S, GDR   | USD      | 1,372                      | 10,619                 | 0.01               |
| Rosneft Oil Co. PJSC  | RUB      | 22,290                     | 174,222                | 0.10               |
| Sberbank of Russia PJSC Preference  | RUB      | 102,620                    | 395,499                | 0.23               |
| Sberbank of Russia PJSC   | RUB      | 216,510                    | 905,976                | 0.52               |
| Severstal PAO, Reg. S, GDR  | USD      | 15,887                     | 341,571                | 0.20               |
| Surgutneftegas PJSC, ADR  | USD      | 18,356                     | 91,082                 | 0.05               |
| Surgutneftegas PJSC Preference  | RUB      | 170,800                    | 108,308                | 0.06               |
| Tatneft PJSC, ADR   | USD      | 1,805                      | 78,734                 | 0.05               |
| VTB Bank PJSC   | RUB      | 100,060,000                | 66,292                 | 0.04               |
|   |          |                            | <u>4,580,890</u>       | <u>2.65</u>        |
| <i>Saudi Arabia</i>   |          |                            |                        |                    |
| Al Rajhi Bank   | SAR      | 25,455                     | 753,388                | 0.43               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Saudi Arabia (continued)</i>   |          |                            |                        |                    |
| Alinma Bank   | SAR      | 20,878                     | 117,127                | 0.07               |
| Almarai Co. JSC   | SAR      | 5,015                      | 84,778                 | 0.05               |
| Arab National Bank  | SAR      | 12,035                     | 72,844                 | 0.04               |
| Bank AlBilad  | SAR      | 46,739                     | 457,370                | 0.26               |
| Bank Al-Jazira  | SAR      | 92,024                     | 453,937                | 0.26               |
| Banque Saudi Fransi   | SAR      | 11,844                     | 121,270                | 0.07               |
| Etihad Etisalat Co.   | SAR      | 7,669                      | 67,787                 | 0.04               |
| Jarir Marketing Co.   | SAR      | 1,590                      | 89,539                 | 0.05               |
| Mouwasat Medical Services Co.   | SAR      | 1,350                      | 64,865                 | 0.04               |
| National Industrialization Co.  | SAR      | 13,001                     | 66,974                 | 0.04               |
| Riyad Bank  | SAR      | 20,652                     | 145,925                | 0.08               |
| Sahara International Petrochemical Co.  | SAR      | 29,613                     | 242,011                | 0.14               |
| Saudi Arabian Mining Co.  | SAR      | 9,064                      | 152,742                | 0.09               |
| Saudi Arabian Oil Co., Reg. S   | SAR      | 38,658                     | 361,800                | 0.21               |
| Saudi Basic Industries Corp.  | SAR      | 18,265                     | 593,184                | 0.34               |
| Saudi Electricity Co.   | SAR      | 20,498                     | 131,938                | 0.08               |
| Saudi Industrial Investment Group   | SAR      | 5,444                      | 50,805                 | 0.03               |
| Saudi Kayan Petrochemical Co.   | SAR      | 14,486                     | 69,757                 | 0.04               |
| Saudi National Bank (The)   | SAR      | 5,216                      | 80,109                 | 0.05               |
| Saudi Telecom Co.   | SAR      | 12,171                     | 427,076                | 0.25               |
| Yanbu National Petrochemical Co.  | SAR      | 5,092                      | 98,571                 | 0.06               |
|   |          |                            | 4,703,797              | 2.72               |
| <i>South Africa</i>   |          |                            |                        |                    |
| Absa Group Ltd.   | ZAR      | 16,858                     | 160,236                | 0.09               |
| Anglo American Platinum Ltd.  | ZAR      | 2,432                      | 280,933                | 0.16               |
| AngloGold Ashanti Ltd., ADR   | USD      | 8,304                      | 154,288                | 0.09               |
| Barloworld Ltd.   | ZAR      | 22,268                     | 166,151                | 0.10               |
| FirstRand Ltd.  | ZAR      | 25,972                     | 97,476                 | 0.06               |
| Gold Fields Ltd., ADR   | USD      | 17,501                     | 155,759                | 0.09               |
| Impala Platinum Holdings Ltd.   | ZAR      | 26,243                     | 432,808                | 0.25               |
| Investec Ltd.   | ZAR      | 94,252                     | 359,879                | 0.21               |
| Kumba Iron Ore Ltd.   | ZAR      | 9,521                      | 427,142                | 0.25               |
| Mr Price Group Ltd.   | ZAR      | 5,598                      | 82,535                 | 0.05               |
| MTN Group   | ZAR      | 41,348                     | 298,931                | 0.17               |
| MultiChoice Group   | ZAR      | 11,284                     | 92,730                 | 0.05               |
| Naspers Ltd. 'N'  | ZAR      | 8,736                      | 1,834,347              | 1.06               |
| Nedbank Group Ltd.  | ZAR      | 40,134                     | 480,273                | 0.28               |
| Northam Platinum Ltd.   | ZAR      | 4,676                      | 71,040                 | 0.04               |
| Old Mutual Ltd.   | ZAR      | 72,792                     | 68,822                 | 0.04               |
| Sanlam Ltd.   | ZAR      | 39,554                     | 170,003                | 0.10               |
| Shoprite Holdings Ltd.  | ZAR      | 10,196                     | 110,995                | 0.06               |
| Sibanye Stillwater Ltd.   | ZAR      | 57,829                     | 241,623                | 0.14               |
| SPAR Group Ltd. (The)   | ZAR      | 3,918                      | 49,635                 | 0.03               |
| Tiger Brands Ltd.   | ZAR      | 4,432                      | 64,872                 | 0.04               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>South Africa (continued)</i>   |          |                            |                        |                    |
| Truworths International Ltd.  | ZAR      | 18,251                     | 73,726                 | 0.04               |
| Vodacom Group Ltd.  | ZAR      | 12,830                     | 115,705                | 0.07               |
| Woolworths Holdings Ltd.  | ZAR      | 126,921                    | 479,195                | 0.28               |
|   |          |                            | <u>6,469,104</u>       | <u>3.75</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Amorepacific Corp.  | KRW      | 654                        | 146,346                | 0.08               |
| AMOREPACIFIC Group  | KRW      | 542                        | 30,802                 | 0.02               |
| BNK Financial Group, Inc.   | KRW      | 54,178                     | 371,883                | 0.22               |
| CJ CheilJedang Corp.  | KRW      | 1,060                      | 433,921                | 0.25               |
| Coway Co. Ltd.  | KRW      | 3,398                      | 237,466                | 0.14               |
| Daewoo Engineering & Construction Co. Ltd.  | KRW      | 7,424                      | 52,409                 | 0.03               |
| DB Insurance Co. Ltd.   | KRW      | 2,618                      | 127,396                | 0.07               |
| DGB Financial Group, Inc.   | KRW      | 45,417                     | 375,064                | 0.22               |
| Doosan Bobcat, Inc.   | KRW      | 1,438                      | 61,292                 | 0.04               |
| GS Engineering & Construction Corp.   | KRW      | 10,454                     | 398,239                | 0.23               |
| Hana Financial Group, Inc.  | KRW      | 16,095                     | 658,149                | 0.38               |
| Hankook Tire & Technology Co. Ltd.  | KRW      | 9,790                      | 449,446                | 0.26               |
| HMM Co. Ltd.  | KRW      | 5,354                      | 208,712                | 0.12               |
| Hyundai Engineering & Construction Co. Ltd.   | KRW      | 1,661                      | 85,989                 | 0.05               |
| Hyundai Glovis Co. Ltd.   | KRW      | 1,435                      | 266,319                | 0.15               |
| Hyundai Heavy Industries Holdings Co. Ltd.  | KRW      | 964                        | 60,606                 | 0.03               |
| Hyundai Mobis Co. Ltd.  | KRW      | 1,336                      | 346,412                | 0.20               |
| Hyundai Motor Co. Preference  | KRW      | 425                        | 43,400                 | 0.02               |
| Hyundai Motor Co.   | KRW      | 2,927                      | 622,490                | 0.36               |
| Hyundai Steel Co.   | KRW      | 10,785                     | 514,278                | 0.30               |
| Kakao Corp.   | KRW      | 2,084                      | 301,640                | 0.17               |
| KB Financial Group, Inc.  | KRW      | 15,393                     | 762,713                | 0.44               |
| Kia Corp.   | KRW      | 6,707                      | 533,630                | 0.31               |
| Korea Investment Holdings Co. Ltd.  | KRW      | 850                        | 77,743                 | 0.04               |
| Kumho Petrochemical Co. Ltd.  | KRW      | 428                        | 83,232                 | 0.05               |
| LG Chem Ltd. Preference   | KRW      | 187                        | 63,681                 | 0.04               |
| LG Chem Ltd.  | KRW      | 208                        | 156,995                | 0.09               |
| LG Corp.  | KRW      | 1,624                      | 147,813                | 0.09               |
| LG Display Co. Ltd.   | KRW      | 4,679                      | 101,794                | 0.06               |
| LG Electronics, Inc.  | KRW      | 4,945                      | 717,939                | 0.42               |
| LG Household & Health Care Ltd.   | KRW      | 36                         | 56,326                 | 0.03               |
| LG Innotek Co. Ltd.   | KRW      | 2,298                      | 455,050                | 0.26               |
| LG Uplus Corp.  | KRW      | 4,017                      | 54,754                 | 0.03               |
| Mirae Asset Securities Co. Ltd.   | KRW      | 48,735                     | 408,090                | 0.24               |
| NAVER Corp.   | KRW      | 2,471                      | 916,079                | 0.53               |
| POSCO, ADR  | USD      | 10,824                     | 830,959                | 0.48               |
| Samsung C&T Corp.   | KRW      | 1,740                      | 210,904                | 0.12               |
| Samsung Electro-Mechanics Co. Ltd.  | KRW      | 1,379                      | 216,741                | 0.13               |
| Samsung Electronics Co. Ltd. Preference   | KRW      | 16,506                     | 1,080,222              | 0.63               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>South Korea (continued)</i>  |          |                            |                        |                    |
| Samsung Electronics Co. Ltd.  | KRW      | 94,957                     | 6,804,626              | 3.94               |
| Samsung Engineering Co. Ltd.  | KRW      | 21,062                     | 446,994                | 0.26               |
| Samsung Fire & Marine Insurance Co. Ltd.  | KRW      | 629                        | 123,158                | 0.07               |
| Samsung SDI Co. Ltd.  | KRW      | 117                        | 72,518                 | 0.04               |
| Samsung SDS Co. Ltd.  | KRW      | 738                        | 121,236                | 0.07               |
| Samsung Securities Co. Ltd.   | KRW      | 11,353                     | 453,152                | 0.26               |
| Shinhan Financial Group Co. Ltd.  | KRW      | 11,369                     | 409,876                | 0.24               |
| SK Hynix, Inc.  | KRW      | 11,086                     | 1,255,130              | 0.73               |
| SK Innovation Co. Ltd.  | KRW      | 724                        | 189,977                | 0.11               |
| SK Telecom Co. Ltd., ADR  | USD      | 11,887                     | 373,371                | 0.22               |
| SK, Inc.  | KRW      | 661                        | 165,815                | 0.10               |
| S-Oil Corp.   | KRW      | 916                        | 83,373                 | 0.05               |
| Woori Financial Group, Inc.   | KRW      | 10,989                     | 111,729                | 0.06               |
|   |          |                            | 23,277,879             | 13.48              |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Acer, Inc.  | TWD      | 370,000                    | 389,089                | 0.23               |
| ASE Technology Holding Co. Ltd.   | TWD      | 139,000                    | 558,744                | 0.32               |
| Asustek Computer, Inc.  | TWD      | 43,000                     | 573,333                | 0.33               |
| AU Optronics Corp.  | TWD      | 549,000                    | 446,293                | 0.26               |
| Cathay Financial Holding Co. Ltd.   | TWD      | 315,309                    | 609,965                | 0.35               |
| China Development Financial Holding Corp.   | TWD      | 324,000                    | 152,915                | 0.09               |
| China Steel Corp.   | TWD      | 237,000                    | 336,840                | 0.20               |
| Chunghwa Telecom Co. Ltd.   | TWD      | 76,000                     | 310,956                | 0.18               |
| Compal Electronics, Inc.  | TWD      | 518,000                    | 415,516                | 0.24               |
| CTBC Financial Holding Co. Ltd.   | TWD      | 827,000                    | 673,769                | 0.39               |
| Delta Electronics, Inc.   | TWD      | 39,000                     | 424,119                | 0.25               |
| E.Sun Financial Holding Co. Ltd.  | TWD      | 105,810                    | 99,876                 | 0.06               |
| Evergreen Marine Corp. Taiwan Ltd.  | TWD      | 60,000                     | 424,226                | 0.25               |
| Far Eastern New Century Corp.   | TWD      | 65,000                     | 74,652                 | 0.04               |
| Far EastOne Telecommunications Co. Ltd.   | TWD      | 30,000                     | 69,556                 | 0.04               |
| First Financial Holding Co. Ltd.  | TWD      | 206,040                    | 167,864                | 0.10               |
| Fubon Financial Holding Co. Ltd.  | TWD      | 282,000                    | 747,952                | 0.43               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 251,000                    | 1,008,955              | 0.58               |
| Innolux Corp.   | TWD      | 679,000                    | 505,671                | 0.29               |
| Lite-On Technology Corp.  | TWD      | 211,000                    | 436,199                | 0.25               |
| MediaTek, Inc.  | TWD      | 31,000                     | 1,070,328              | 0.62               |
| Micro-Star International Co. Ltd.   | TWD      | 19,000                     | 107,402                | 0.06               |
| Nan Ya Printed Circuit Board Corp.  | TWD      | 5,000                      | 69,897                 | 0.04               |
| Nanya Technology Corp.  | TWD      | 30,000                     | 85,814                 | 0.05               |
| Novatek Microelectronics Corp.  | TWD      | 14,000                     | 250,731                | 0.15               |
| Phison Electronics Corp.  | TWD      | 3,000                      | 51,682                 | 0.03               |
| Pou Chen Corp.  | TWD      | 58,000                     | 81,809                 | 0.05               |
| Powertech Technology, Inc.  | TWD      | 18,000                     | 69,448                 | 0.04               |
| President Chain Store Corp.   | TWD      | 18,000                     | 169,906                | 0.10               |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Taiwan (continued)</i>   |          |                            |                        |                    |
| Quanta Computer, Inc.   | TWD      | 71,000                     | 222,970                | 0.13               |
| Realtek Semiconductor Corp.   | TWD      | 10,000                     | 181,247                | 0.11               |
| Shin Kong Financial Holding Co. Ltd.  | TWD      | 225,000                    | 76,958                 | 0.04               |
| SinoPac Financial Holdings Co. Ltd.   | TWD      | 899,000                    | 443,652                | 0.26               |
| Taishin Financial Holding Co. Ltd.  | TWD      | 240,437                    | 131,599                | 0.08               |
| Taiwan Mobile Co. Ltd.  | TWD      | 23,000                     | 84,199                 | 0.05               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 492,000                    | 10,506,595             | 6.09               |
| Teco Electric and Machinery Co. Ltd.  | TWD      | 106,000                    | 126,306                | 0.07               |
| Unimicron Technology Corp.  | TWD      | 24,000                     | 111,117                | 0.06               |
| United Microelectronics Corp.   | TWD      | 450,000                    | 857,604                | 0.50               |
| Vanguard International Semiconductor Corp.  | TWD      | 18,000                     | 76,232                 | 0.04               |
| Winbond Electronics Corp.   | TWD      | 61,000                     | 76,298                 | 0.04               |
| WPG Holdings Ltd.   | TWD      | 32,000                     | 58,688                 | 0.03               |
| Yang Ming Marine Transport Corp.  | TWD      | 33,000                     | 216,151                | 0.13               |
| Yuanta Financial Holding Co. Ltd.   | TWD      | 612,920                    | 590,647                | 0.34               |
|   |          |                            | 24,143,770             | 13.99              |
| <i>Thailand</i>   |          |                            |                        |                    |
| Advanced Info Service PCL, NVDR   | THB      | 23,900                     | 127,516                | 0.07               |
| Bangkok Bank PCL  | THB      | 11,500                     | 40,546                 | 0.02               |
| Berli Jucker PCL, NVDR  | THB      | 59,100                     | 64,079                 | 0.04               |
| Charoen Pokphand Foods PCL, NVDR  | THB      | 541,300                    | 447,565                | 0.26               |
| CP ALL PCL, NVDR  | THB      | 41,200                     | 77,130                 | 0.04               |
| Delta Electronics Thailand PCL, NVDR  | THB      | 6,200                      | 111,813                | 0.06               |
| Energy Absolute PCL, NVDR   | THB      | 34,300                     | 65,282                 | 0.04               |
| Global Power Synergy PCL, NVDR  | THB      | 27,600                     | 62,864                 | 0.04               |
| Home Product Center PCL, NVDR   | THB      | 120,400                    | 54,095                 | 0.03               |
| Indorama Ventures PCL, NVDR   | THB      | 34,200                     | 43,484                 | 0.03               |
| Intouch Holdings PCL, NVDR  | THB      | 57,200                     | 116,006                | 0.07               |
| Kasikornbank PCL  | THB      | 93,900                     | 347,181                | 0.20               |
| Krungthai Card PCL, NVDR  | THB      | 31,100                     | 65,014                 | 0.04               |
| PTT Exploration & Production PCL, NVDR  | THB      | 129,100                    | 471,285                | 0.27               |
| PTT Global Chemical PCL, NVDR   | THB      | 54,100                     | 99,591                 | 0.06               |
| PTT PCL, NVDR   | THB      | 240,000                    | 293,916                | 0.17               |
| Siam Cement PCL (The), NVDR   | THB      | 15,600                     | 210,271                | 0.12               |
| Siam Commercial Bank PCL (The), NVDR  | THB      | 21,100                     | 64,518                 | 0.04               |
| Thai Oil PCL, NVDR  | THB      | 29,600                     | 50,334                 | 0.03               |
| Thai Union Group PCL, NVDR  | THB      | 738,700                    | 456,358                | 0.26               |
| True Corp. PCL, NVDR  | THB      | 623,300                    | 61,844                 | 0.04               |
|   |          |                            | 3,330,692              | 1.93               |
| <i>Turkey</i>   |          |                            |                        |                    |
| Anadolu Efes Biracilik ve Malt Sanayii A/S  | TRY      | 84,750                     | 217,155                | 0.13               |
| BIM Birlesik Magazalar A/S  | TRY      | 11,166                     | 79,881                 | 0.05               |
| Eregli Demir ve Celik Fabrikalari TAS   | TRY      | 27,954                     | 57,919                 | 0.03               |



## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD    | % of Net<br>Assets   |
|---|----------|----------------------------|---------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                           |                      |
| Equities (continued)  |          |                            |                           |                      |
| <i>Turkey (continued)</i>   |          |                            |                           |                      |
| Ford Otomotiv Sanayi A/S  | TRY      | 20,137                     | 394,512                   | 0.23                 |
| KOC Holding A/S   | TRY      | 24,573                     | 51,847                    | 0.03                 |
| Turkcell Iletisim Hizmetleri A/S  | TRY      | 30,789                     | 57,059                    | 0.03                 |
| Turkiye Garanti Bankasi A/S   | TRY      | 81,975                     | 78,319                    | 0.04                 |
|   |          |                            | <u>936,692</u>            | <u>0.54</u>          |
| <i>United Arab Emirates</i>   |          |                            |                           |                      |
| Aldar Properties PJSC   | AED      | 492,243                    | 511,923                   | 0.30                 |
| Emirates Telecommunications Group Co. PJSC  | AED      | 14,723                     | 88,182                    | 0.05                 |
| First Abu Dhabi Bank PJSC   | AED      | 89,123                     | 405,198                   | 0.23                 |
|   |          |                            | <u>1,005,303</u>          | <u>0.58</u>          |
| <i>United States of America</i>   |          |                            |                           |                      |
| Southern Copper Corp.   | USD      | 2,100                      | 135,072                   | 0.08                 |
| Yum China Holdings, Inc.  | USD      | 8,987                      | 595,389                   | 0.34                 |
|   |          |                            | <u>730,461</u>            | <u>0.42</u>          |
| <i>Virgin Islands, British</i>  |          |                            |                           |                      |
| Mail.Ru Group Ltd., Reg. S, GDR   | RUB      | 2,098                      | 47,673                    | 0.03                 |
|   |          |                            | <u>47,673</u>             | <u>0.03</u>          |
| Total Equities  |          |                            | <u>171,887,873</u>        | <u>99.56</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>171,887,873</u>        | <u>99.56</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>171,887,873</u></b> | <b><u>99.56</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>519,141</u></b>     | <b><u>0.30</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>232,778</u></b>     | <b><u>0.14</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>172,639,792</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco QI Emerging Markets Sustainable Enhanced Index Equities As at 30 June 2021

#### Financial Futures Contracts

| <b>Security Description</b>                                 | <b>Number of<br/>Contracts</b> | <b>Currency</b> | <b>Global<br/>Exposure<br/>USD</b> | <b>Unrealised<br/>Gain/(Loss)<br/>USD</b> | <b>% of Net<br/>Assets</b> |
|---|--------------------------------|-----------------|------------------------------------|---|----------------------------|
| MSCI Emerging Markets Index, 17/09/2021                     | 9                              | USD             | 614,160                            | (880)                                     | –                          |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                                |                 |                                    | <b>(880)</b>                              | <b>–</b>                   |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                                |                 |                                    | <b>(880)</b>                              | <b>–</b>                   |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Canada</i>   |          |                            |                        |                    |
| Northland Power, Inc.   | CAD      | 70,000                     | 2,015,867              | 2.72               |
|   |          |                            | <u>2,015,867</u>       | <u>2.72</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Novo Nordisk A/S 'B'  | DKK      | 31,500                     | 2,225,599              | 3.01               |
|   |          |                            | <u>2,225,599</u>       | <u>3.01</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Alstom SA   | EUR      | 21,000                     | 894,390                | 1.21               |
| Schneider Electric SE   | EUR      | 14,500                     | 1,923,860              | 2.60               |
|   |          |                            | <u>2,818,250</u>       | <u>3.81</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE  | EUR      | 5,900                      | 1,240,770              | 1.68               |
| SAP SE  | EUR      | 6,700                      | 796,228                | 1.07               |
|   |          |                            | <u>2,036,998</u>       | <u>2.75</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 4,800                      | 1,193,180              | 1.61               |
| Linde plc   | USD      | 5,400                      | 1,316,418              | 1.78               |
| Medtronic plc   | USD      | 20,200                     | 2,114,365              | 2.86               |
|   |          |                            | <u>4,623,963</u>       | <u>6.25</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Bridgestone Corp.   | JPY      | 28,500                     | 1,094,546              | 1.48               |
| Daikin Industries Ltd.  | JPY      | 6,500                      | 1,021,744              | 1.38               |
| Kao Corp.   | JPY      | 10,500                     | 545,250                | 0.73               |
| METAWATER Co. Ltd.  | JPY      | 36,900                     | 591,250                | 0.80               |
| Secom Co. Ltd.  | JPY      | 27,000                     | 1,732,128              | 2.34               |
| Sekisui House Ltd.  | JPY      | 66,000                     | 1,142,513              | 1.54               |
| Toray Industries, Inc.  | JPY      | 138,000                    | 774,908                | 1.05               |
|   |          |                            | <u>6,902,339</u>       | <u>9.32</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Koninklijke Ahold Delhaize NV   | EUR      | 56,000                     | 1,403,920              | 1.90               |
| Koninklijke DSM NV  | EUR      | 6,000                      | 944,400                | 1.27               |
|   |          |                            | <u>2,348,320</u>       | <u>3.17</u>        |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>New Zealand</i>  |          |                            |                        |                    |
| Contact Energy Ltd.   | NZD      | 210,000                    | 1,024,527              | 1.38               |
|   |          |                            | <u>1,024,527</u>       | <u>1.38</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Leroy Seafood Group ASA   | NOK      | 130,000                    | 961,537                | 1.30               |
|   |          |                            | <u>961,537</u>         | <u>1.30</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| KB Financial Group, Inc.  | KRW      | 43,500                     | 1,817,521              | 2.45               |
| SFA Engineering Corp.   | KRW      | 5,403                      | 175,178                | 0.24               |
|   |          |                            | <u>1,992,699</u>       | <u>2.69</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| EDP Renovaveis SA   | EUR      | 50,500                     | 986,770                | 1.33               |
|   |          |                            | <u>986,770</u>         | <u>1.33</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Svenska Handelsbanken AB 'A'  | SEK      | 140,000                    | 1,332,913              | 1.80               |
|   |          |                            | <u>1,332,913</u>       | <u>1.80</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Roche Holding AG  | CHF      | 5,400                      | 1,717,016              | 2.32               |
| Schindler Holding AG  | CHF      | 4,200                      | 1,084,304              | 1.46               |
|   |          |                            | <u>2,801,320</u>       | <u>3.78</u>        |
| <i>Thailand</i>   |          |                            |                        |                    |
| TTW PCL   | THB      | 2,400,000                  | 738,790                | 1.00               |
|   |          |                            | <u>738,790</u>         | <u>1.00</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| AstraZeneca plc   | GBP      | 14,000                     | 1,416,071              | 1.91               |
| Croda International plc   | GBP      | 12,800                     | 1,098,618              | 1.48               |
| RELX plc  | GBP      | 48,000                     | 1,073,009              | 1.45               |
| Unilever plc  | EUR      | 21,000                     | 1,036,665              | 1.40               |
| United Utilities Group plc  | GBP      | 78,000                     | 885,358                | 1.20               |
|   |          |                            | <u>5,509,721</u>       | <u>7.44</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Adtalem Global Education, Inc.  | USD      | 35,500                     | 1,066,886              | 1.44               |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR   | % of Net<br>Assets   |
|---|----------|----------------------------|--------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                          |                      |
| Equities (continued)  |          |                            |                          |                      |
| <i>United States of America (continued)</i>   |          |                            |                          |                      |
| Agilent Technologies, Inc.  | USD      | 18,500                     | 2,305,831                | 3.11                 |
| Akamai Technologies, Inc.   | USD      | 12,300                     | 1,209,360                | 1.63                 |
| Avangrid, Inc.  | USD      | 18,500                     | 802,306                  | 1.08                 |
| Colgate-Palmolive Co.   | USD      | 19,600                     | 1,344,515                | 1.82                 |
| Columbia Sportswear Co.   | USD      | 13,000                     | 1,078,236                | 1.46                 |
| CVS Health Corp.  | USD      | 20,200                     | 1,421,273                | 1.92                 |
| Danaher Corp.   | USD      | 6,700                      | 1,516,158                | 2.05                 |
| Healthpeak Properties, Inc., REIT   | USD      | 32,000                     | 898,288                  | 1.21                 |
| IPG Photonics Corp.   | USD      | 5,800                      | 1,030,834                | 1.39                 |
| Mastercard, Inc. 'A'  | USD      | 3,700                      | 1,139,078                | 1.54                 |
| Merck & Co., Inc.   | USD      | 19,000                     | 1,245,999                | 1.68                 |
| Microchip Technology, Inc.  | USD      | 17,500                     | 2,209,672                | 2.99                 |
| Microsoft Corp.   | USD      | 7,800                      | 1,781,786                | 2.41                 |
| ON Semiconductor Corp.  | USD      | 31,000                     | 1,000,658                | 1.35                 |
| PNC Financial Services Group, Inc. (The)  | USD      | 8,500                      | 1,367,282                | 1.85                 |
| Regal Beloit Corp.  | USD      | 8,900                      | 1,001,972                | 1.35                 |
| Republic Services, Inc.   | USD      | 16,000                     | 1,484,240                | 2.01                 |
| Synopsys, Inc.  | USD      | 3,800                      | 883,719                  | 1.19                 |
| Travelers Cos., Inc. (The)  | USD      | 12,000                     | 1,514,900                | 2.05                 |
| Xylem, Inc.   | USD      | 18,400                     | 1,861,257                | 2.51                 |
| Zebra Technologies Corp. 'A'  | USD      | 4,200                      | 1,875,249                | 2.53                 |
| Zimmer Biomet Holdings, Inc.  | USD      | 7,600                      | 1,030,637                | 1.39                 |
|   |          |                            | <u>31,070,136</u>        | <u>41.96</u>         |
| <i>Virgin Islands, British</i>  |          |                            |                          |                      |
| Nomad Foods Ltd.  | USD      | 87,000                     | 2,073,944                | 2.80                 |
|   |          |                            | <u>2,073,944</u>         | <u>2.80</u>          |
| Total Equities  |          |                            | <u>71,463,693</u>        | <u>96.51</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>71,463,693</u>        | <u>96.51</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>71,463,693</u></b> | <b><u>96.51</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>(30,760)</u></b>   | <b><u>(0.04)</u></b> |
| <b>Cash</b>   |          |                            | <b><u>1,980,505</u></b>  | <b><u>2.67</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>634,473</u></b>    | <b><u>0.86</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>74,047,911</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Asia-Pacific Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Australia & New Zealand Banking Group Ltd.  | AUD      | 457,000                    | 8,144,077              | 1.63               |
| BHP Group Ltd.  | AUD      | 390,000                    | 11,991,678             | 2.39               |
| Downer EDI Ltd.   | AUD      | 1,350,000                  | 4,777,414              | 0.96               |
| Lendlease Corp. Ltd.  | AUD      | 800,000                    | 5,803,926              | 1.16               |
| Newcrest Mining Ltd.  | AUD      | 390,815                    | 6,254,543              | 1.25               |
| Treasury Wine Estates Ltd.  | AUD      | 460,000                    | 3,401,323              | 0.68               |
| Worley Ltd.   | AUD      | 800,000                    | 6,057,151              | 1.21               |
|   |          |                            | <u>46,430,112</u>      | <u>9.28</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Dairy Farm International Holdings Ltd.  | USD      | 680,000                    | 2,431,233              | 0.49               |
| Joy City Property Ltd.  | HKD      | 45,000,000                 | 2,223,243              | 0.44               |
|   |          |                            | <u>4,654,476</u>       | <u>0.93</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 460,000                    | 10,988,628             | 2.21               |
| BC Technology Group Ltd.  | HKD      | 1,350,000                  | 2,706,004              | 0.54               |
| China Yongda Automobiles Services Holdings Ltd.   | HKD      | 2,387,000                  | 3,602,717              | 0.72               |
| CK Hutchison Holdings Ltd.  | HKD      | 900,040                    | 5,912,622              | 1.18               |
| NetEase, Inc.   | HKD      | 320,000                    | 6,111,935              | 1.22               |
| Pacific Textiles Holdings Ltd.  | HKD      | 5,611,000                  | 2,845,248              | 0.57               |
| Tencent Holdings Ltd.   | HKD      | 67,400                     | 4,274,011              | 0.85               |
| Tingyi Cayman Islands Holding Corp.   | HKD      | 4,100,000                  | 6,900,467              | 1.38               |
|   |          |                            | <u>43,341,632</u>      | <u>8.67</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Anhui Conch Cement Co. Ltd. 'H'   | HKD      | 920,000                    | 4,115,740              | 0.82               |
| Beijing New Building Materials plc 'A'  | CNY      | 1,441,367                  | 7,383,056              | 1.48               |
| China Communications Services Corp. Ltd. 'H'  | HKD      | 9,500,000                  | 4,002,379              | 0.80               |
| China Construction Bank Corp. 'H'   | HKD      | 13,900,000                 | 9,221,869              | 1.84               |
| China Longyuan Power Group Corp. Ltd. 'H'   | HKD      | 5,600,000                  | 8,135,928              | 1.63               |
| China Petroleum & Chemical Corp. 'H'  | HKD      | 13,600,000                 | 5,803,559              | 1.16               |
| Huatai Securities Co. Ltd., Reg. S 'H'  | HKD      | 2,400,000                  | 2,970,838              | 0.59               |
| Midea Group Co. Ltd. 'A'  | CNY      | 728,271                    | 6,783,138              | 1.36               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 625,000                    | 5,161,099              | 1.03               |
| Weichai Power Co. Ltd. 'H'  | HKD      | 2,000,000                  | 3,748,295              | 0.75               |
|   |          |                            | <u>57,325,901</u>      | <u>11.46</u>       |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Mobile Ltd.   | HKD      | 1,240,000                  | 6,536,930              | 1.31               |
| China Overseas Land & Investment Ltd.   | HKD      | 3,000,000                  | 5,746,227              | 1.15               |

## Schedule of Investments (continued)

### Robeco Asia-Pacific Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Hong Kong (continued)</i>  |          |                            |                        |                    |
| New World Development Co. Ltd.  | HKD      | 730,000                    | 3,198,375              | 0.64               |
| Swire Pacific Ltd. 'A'  | HKD      | 780,000                    | 4,459,189              | 0.89               |
|   |          |                            | <u>19,940,721</u>      | <u>3.99</u>        |
| <i>India</i>  |          |                            |                        |                    |
| HCL Technologies Ltd.   | INR      | 760,000                    | 8,479,608              | 1.69               |
| ICICI Bank Ltd., ADR  | USD      | 520,000                    | 7,498,103              | 1.50               |
|   |          |                            | <u>15,977,711</u>      | <u>3.19</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Ajinomoto Co., Inc.   | JPY      | 345,000                    | 7,559,315              | 1.51               |
| Bridgestone Corp.   | JPY      | 117,000                    | 4,493,400              | 0.90               |
| Daito Trust Construction Co. Ltd.   | JPY      | 49,000                     | 4,523,144              | 0.90               |
| Ebara Corp.   | JPY      | 135,000                    | 5,610,340              | 1.12               |
| ENEOS Holdings, Inc.  | JPY      | 1,700,000                  | 6,004,496              | 1.20               |
| Fujitsu Ltd.  | JPY      | 66,000                     | 10,429,785             | 2.09               |
| Hitachi Ltd.  | JPY      | 260,000                    | 12,565,125             | 2.51               |
| Inpex Corp.   | JPY      | 800,000                    | 5,038,631              | 1.01               |
| JSR Corp.   | JPY      | 166,600                    | 4,252,872              | 0.85               |
| Lixil Corp.   | JPY      | 275,000                    | 6,002,558              | 1.20               |
| Matsumotokiyoshi Holdings Co. Ltd.  | JPY      | 170,000                    | 6,335,137              | 1.27               |
| Mitsubishi Corp.  | JPY      | 230,000                    | 5,291,171              | 1.06               |
| Mitsubishi Heavy Industries Ltd.  | JPY      | 120,000                    | 2,980,329              | 0.60               |
| Mitsui Fudosan Co. Ltd.   | JPY      | 225,000                    | 4,398,356              | 0.88               |
| Nikon Corp.   | JPY      | 500,000                    | 4,501,492              | 0.90               |
| Nippon Telegraph & Telephone Corp.  | JPY      | 266,000                    | 5,849,561              | 1.17               |
| Renesas Electronics Corp.   | JPY      | 670,000                    | 6,113,443              | 1.22               |
| Rohm Co. Ltd.   | JPY      | 81,500                     | 6,359,107              | 1.27               |
| Santen Pharmaceutical Co. Ltd.  | JPY      | 197,700                    | 2,298,085              | 0.46               |
| SBI Holdings, Inc.  | JPY      | 250,000                    | 4,991,527              | 1.00               |
| SCSK Corp.  | JPY      | 70,000                     | 3,520,660              | 0.70               |
| Seven & i Holdings Co. Ltd.   | JPY      | 119,592                    | 4,812,826              | 0.96               |
| SoftBank Group Corp.  | JPY      | 36,000                     | 2,126,527              | 0.43               |
| Sony Group Corp.  | JPY      | 116,000                    | 9,531,310              | 1.91               |
| Sumitomo Mitsui Financial Group, Inc.   | JPY      | 400,000                    | 11,639,300             | 2.33               |
| T&D Holdings, Inc.  | JPY      | 900,000                    | 9,818,949              | 1.96               |
| Takeda Pharmaceutical Co. Ltd.  | JPY      | 320,000                    | 9,041,579              | 1.81               |
| Tokio Marine Holdings, Inc.   | JPY      | 50,000                     | 1,940,390              | 0.39               |
| Toyota Industries Corp.   | JPY      | 87,000                     | 6,352,004              | 1.27               |
| Toyota Motor Corp.  | JPY      | 60,000                     | 4,426,277              | 0.88               |
| Z Holdings Corp.  | JPY      | 1,264,700                  | 5,350,013              | 1.07               |
|   |          |                            | <u>184,157,709</u>     | <u>36.83</u>       |

## Schedule of Investments (continued)

### Robeco Asia-Pacific Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Mauritius</i>  |          |                            |                        |                    |
| Golden Agri-Resources Ltd.  | SGD      | 12,000,000                 | 1,731,399              | 0.35               |
|   |          |                            | <u>1,731,399</u>       | <u>0.35</u>        |
| <i>Pakistan</i>   |          |                            |                        |                    |
| Habib Bank Ltd.   | PKR      | 4,400,000                  | 2,880,868              | 0.58               |
|   |          |                            | <u>2,880,868</u>       | <u>0.58</u>        |
| <i>Philippines</i>  |          |                            |                        |                    |
| Alliance Global Group, Inc.   | PHP      | 23,450,000                 | 4,115,619              | 0.82               |
|   |          |                            | <u>4,115,619</u>       | <u>0.82</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| DBS Group Holdings Ltd.   | SGD      | 329,930                    | 6,169,811              | 1.23               |
| Jardine Cycle & Carriage Ltd.   | SGD      | 215,000                    | 2,880,897              | 0.58               |
|   |          |                            | <u>9,050,708</u>       | <u>1.81</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| CJ CheilJedang Corp.  | KRW      | 15,000                     | 5,177,834              | 1.04               |
| Fila Holdings Corp.   | KRW      | 110,000                    | 4,793,709              | 0.96               |
| Hyundai Motor Co. Preference  | KRW      | 64,000                     | 5,511,043              | 1.10               |
| KB Financial Group, Inc.  | KRW      | 170,000                    | 7,102,956              | 1.42               |
| KT Corp.  | KRW      | 300,000                    | 7,143,390              | 1.43               |
| POSCO   | KRW      | 25,500                     | 6,644,700              | 1.33               |
| Samsung Electronics Co. Ltd.  | KRW      | 430,000                    | 25,983,518             | 5.19               |
| SK Hynix, Inc.  | KRW      | 92,000                     | 8,783,225              | 1.75               |
|   |          |                            | <u>71,140,375</u>      | <u>14.22</u>       |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Globalwafers Co. Ltd.   | TWD      | 210,000                    | 5,840,724              | 1.17               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 1,761,670                  | 5,971,376              | 1.19               |
| MediaTek, Inc.  | TWD      | 217,000                    | 6,317,811              | 1.26               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 743,730                    | 13,392,576             | 2.68               |
|   |          |                            | <u>31,522,487</u>      | <u>6.30</u>        |
| <i>Thailand</i>   |          |                            |                        |                    |
| Supalai PCL   | THB      | 6,100,000                  | 3,306,138              | 0.66               |
|   |          |                            | <u>3,306,138</u>       | <u>0.66</u>        |
| Total Equities  |          |                            | <u>495,575,856</u>     | <u>99.09</u>       |



## Schedule of Investments (continued)

### Robeco Asia-Pacific Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 495,575,856            | 99.09              |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| Tianhe Chemicals Group Ltd.*  | HKD      | 30,570,000                 | -                      | -                  |
| Total Equities  |          |                            | -                      | -                  |
| Total Other transferable securities and money market instruments  |          |                            | -                      | -                  |
| <b>Total Investments</b>  |          |                            | <b>495,575,856</b>     | <b>99.09</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>(2,076,057)</b>     | <b>(0.42)</b>      |
| <b>Cash</b>   |          |                            | <b>5,578,178</b>       | <b>1.12</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>1,085,716</b>       | <b>0.21</b>        |
| <b>Total net assets</b>   |          |                            | <b>500,163,693</b>     | <b>100.00</b>      |

\* Security is valued at its fair value under the direction of the Board of Directors.

### Robeco Asia-Pacific Equities

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency<br>Purchased  | Amount<br>Purchased | Currency<br>Sold | Amount Sold    | Maturity<br>Date | Counterparty | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|--|---------------------|------------------|----------------|------------------|--------------|----------------------------------|--------------------|
| USD  | 3,118,084           | EUR              | 2,547,011      | 06/07/2021       | J.P. Morgan  | 82,065                           | 0.02               |
| USD  | 19,373,111          | JPY              | 2,120,741,380  | 06/07/2021       | BNP Paribas  | 223,496                          | 0.04               |
| USD  | 23,253,855          | KRW              | 25,849,450,000 | 15/07/2021       | Barclays     | 319,069                          | 0.06               |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                     |                  |                |                  |              | <b>624,630</b>                   | <b>0.12</b>        |

## Schedule of Investments (continued)

### Robeco Sustainable European Stars Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Denmark</i>  |          |                            |                        |                    |
| Novo Nordisk A/S 'B'  | DKK      | 778,781                    | 55,023,944             | 3.62               |
|   |          |                            | <u>55,023,944</u>      | <u>3.62</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp   | SEK      | 2,922,456                  | 27,449,547             | 1.81               |
|   |          |                            | <u>27,449,547</u>      | <u>1.81</u>        |
| <i>France</i>   |          |                            |                        |                    |
| AXA SA  | EUR      | 357,376                    | 7,642,486              | 0.50               |
| CNP Assurances  | EUR      | 2,116,095                  | 30,365,963             | 2.00               |
| SEB SA  | EUR      | 180,495                    | 27,507,438             | 1.81               |
| TotalEnergies SE  | EUR      | 1,322,606                  | 50,464,032             | 3.33               |
|   |          |                            | <u>115,979,919</u>     | <u>7.64</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE  | EUR      | 252,451                    | 53,090,445             | 3.50               |
| Deutsche Boerse AG  | EUR      | 451,127                    | 66,405,895             | 4.38               |
| FUCHS PETROLUB SE   | EUR      | 782,402                    | 32,094,130             | 2.11               |
| Henkel AG & Co. KGaA Preference   | EUR      | 375,457                    | 33,430,691             | 2.20               |
| HUGO BOSS AG  | EUR      | 111,299                    | 5,106,398              | 0.34               |
| Knorr-Bremse AG   | EUR      | 492,079                    | 47,731,663             | 3.15               |
| SAP SE  | EUR      | 538,032                    | 63,939,723             | 4.21               |
|   |          |                            | <u>301,798,945</u>     | <u>19.89</u>       |
| <i>Ireland</i>  |          |                            |                        |                    |
| Linde plc   | EUR      | 159,642                    | 38,848,881             | 2.56               |
|   |          |                            | <u>38,848,881</u>      | <u>2.56</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Koninklijke Ahold Delhaize NV   | EUR      | 1,456,043                  | 36,502,998             | 2.41               |
| Koninklijke DSM NV  | EUR      | 68,692                     | 10,812,121             | 0.71               |
| Koninklijke Philips NV  | EUR      | 995,746                    | 41,612,225             | 2.74               |
|   |          |                            | <u>88,927,344</u>      | <u>5.86</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB ASA   | NOK      | 1,689,741                  | 31,063,039             | 2.05               |
|   |          |                            | <u>31,063,039</u>      | <u>2.05</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Amadeus IT Group SA   | EUR      | 314,325                    | 18,645,759             | 1.23               |

## Schedule of Investments (continued)

### Robeco Sustainable European Stars Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Spain (continued)</i>  |          |                            |                        |                    |
| Industria de Diseno Textil SA   | EUR      | 1,934,299                  | 57,468,023             | 3.78               |
|   |          |                            | <u>76,113,782</u>      | <u>5.01</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Atlas Copco AB 'A'  | SEK      | 300,039                    | 15,501,924             | 1.02               |
| Epiroc AB 'A'   | SEK      | 1,668,578                  | 32,081,727             | 2.12               |
| Svenska Handelsbanken AB 'A'  | SEK      | 6,484,391                  | 61,736,652             | 4.07               |
| Swedish Orphan Biovitrum AB   | SEK      | 900,919                    | 13,862,008             | 0.91               |
|   |          |                            | <u>123,182,311</u>     | <u>8.12</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 1,504,958                  | 43,095,426             | 2.84               |
| Nestle SA   | CHF      | 105,669                    | 11,106,851             | 0.73               |
| Roche Holding AG  | CHF      | 236,821                    | 75,301,007             | 4.96               |
| Schindler Holding AG  | CHF      | 261,466                    | 67,502,078             | 4.45               |
| TE Connectivity Ltd.  | USD      | 255,406                    | 29,120,032             | 1.92               |
|   |          |                            | <u>226,125,394</u>     | <u>14.90</u>       |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Big Yellow Group plc, REIT  | GBP      | 1,894,636                  | 28,846,190             | 1.90               |
| Britvic plc   | GBP      | 2,992,216                  | 32,660,259             | 2.15               |
| BT Group plc  | GBP      | 16,034,820                 | 36,237,056             | 2.39               |
| Compass Group plc   | GBP      | 1,395,273                  | 24,737,792             | 1.63               |
| ConvaTec Group plc, Reg. S  | GBP      | 6,230,363                  | 17,462,084             | 1.15               |
| Croda International plc   | GBP      | 546,905                    | 46,940,597             | 3.09               |
| GlaxoSmithKline plc   | GBP      | 1,831,631                  | 30,285,161             | 2.00               |
| InterContinental Hotels Group plc   | GBP      | 373,943                    | 20,952,583             | 1.38               |
| Mondi plc   | GBP      | 334,214                    | 7,401,059              | 0.49               |
| RELX plc  | GBP      | 2,802,013                  | 62,637,182             | 4.13               |
| Smith & Nephew plc  | GBP      | 1,718,241                  | 31,274,559             | 2.06               |
| Unilever plc  | GBP      | 1,254,752                  | 61,835,331             | 4.07               |
|   |          |                            | <u>401,269,853</u>     | <u>26.44</u>       |
| Total Equities  |          |                            | <u>1,485,782,959</u>   | <u>97.90</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>1,485,782,959</u>   | <u>97.90</u>       |

## Schedule of Investments (continued)

### Robeco Sustainable European Stars Equities

As at 30 June 2021

| Investments                       | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|-----------------------------------|----------|----------------------------|------------------------|--------------------|
| <b>Total Investments</b>          |          |                            | <b>1,485,782,959</b>   | <b>97.90</b>       |
| <b>Cash</b>                       |          |                            | <b>18,849,615</b>      | <b>1.24</b>        |
| <b>Other assets/(liabilities)</b> |          |                            | <b>13,011,683</b>      | <b>0.86</b>        |
| <b>Total net assets</b>           |          |                            | <b>1,517,644,257</b>   | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco QI European Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Mayr Melnhof Karton AG  | EUR      | 29,268                     | 5,256,533              | 0.49               |
| Oesterreichische Post AG  | EUR      | 206,262                    | 9,250,850              | 0.87               |
| Telekom Austria AG  | EUR      | 243,846                    | 1,755,691              | 0.16               |
| Vienna Insurance Group AG Wiener Versicherung Gruppe  | EUR      | 9,797                      | 226,801                | 0.02               |
|   |          |                            | <u>16,489,875</u>      | <u>1.54</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Ageas SA  | EUR      | 211,027                    | 9,876,064              | 0.92               |
| Bekaert SA  | EUR      | 7,961                      | 299,174                | 0.03               |
| Etablissements Franz Colruyt NV   | EUR      | 147,644                    | 6,962,891              | 0.65               |
| Gimv NV   | EUR      | 94,102                     | 5,081,508              | 0.48               |
| Proximus SADP   | EUR      | 147,614                    | 2,404,632              | 0.22               |
| Sofina SA   | EUR      | 32,607                     | 11,862,427             | 1.11               |
|   |          |                            | <u>36,486,696</u>      | <u>3.41</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| CEZ A/S   | CZK      | 199,046                    | 4,978,688              | 0.47               |
|   |          |                            | <u>4,978,688</u>       | <u>0.47</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Carlsberg A/S 'B'   | DKK      | 63,220                     | 9,938,373              | 0.93               |
| Danske Bank A/S   | DKK      | 151,667                    | 2,250,659              | 0.21               |
| Jyske Bank A/S  | DKK      | 53,158                     | 2,168,855              | 0.20               |
| Matas A/S   | DKK      | 426,845                    | 6,520,709              | 0.61               |
| Novo Nordisk A/S 'B'  | DKK      | 88,863                     | 6,278,521              | 0.59               |
| Novozymes A/S 'B'   | DKK      | 70,463                     | 4,479,123              | 0.42               |
| Ringkjoebing Landbobank A/S   | DKK      | 115,814                    | 9,905,229              | 0.93               |
| Schouw & Co. A/S  | DKK      | 36,903                     | 3,414,259              | 0.32               |
| Sydbank A/S   | DKK      | 153,143                    | 3,976,726              | 0.37               |
| Topdanmark A/S  | DKK      | 21,293                     | 934,616                | 0.09               |
|   |          |                            | <u>49,867,070</u>      | <u>4.67</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Kesko OYJ 'B'   | EUR      | 482,204                    | 15,020,654             | 1.41               |
| Tokmanni Group Corp.  | EUR      | 336,408                    | 7,845,035              | 0.73               |
| Valmet OYJ  | EUR      | 154,760                    | 5,692,073              | 0.53               |
|   |          |                            | <u>28,557,762</u>      | <u>2.67</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Eutelsat Communications SA  | EUR      | 479,578                    | 4,725,762              | 0.44               |
| Hermes International  | EUR      | 25,289                     | 31,067,537             | 2.91               |

## Schedule of Investments (continued)

### Robeco QI European Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>France (continued)</i>   |          |                            |                        |                    |
| Metropole Television SA   | EUR      | 252,030                    | 4,471,012              | 0.42               |
| Sanofi  | EUR      | 292,131                    | 25,812,695             | 2.42               |
| Sartorius Stedim Biotech  | EUR      | 35,705                     | 14,242,725             | 1.33               |
| Societe BIC SA  | EUR      | 150,267                    | 8,805,646              | 0.82               |
| Vivendi SE  | EUR      | 254,298                    | 7,204,262              | 0.67               |
|   |          |                            | <u>96,329,639</u>      | <u>9.01</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| ADVA Optical Networking SE  | EUR      | 35,112                     | 410,108                | 0.04               |
| Allianz SE  | EUR      | 27,585                     | 5,801,126              | 0.54               |
| Cewe Stiftung & Co. KGAA  | EUR      | 7,850                      | 1,025,210              | 0.10               |
| Deutsche Post AG  | EUR      | 404,709                    | 23,214,108             | 2.17               |
| Deutsche Telekom AG   | EUR      | 1,551,967                  | 27,643,636             | 2.58               |
| Freenet AG  | EUR      | 66,373                     | 1,322,150              | 0.12               |
| Merck KGaA  | EUR      | 26,954                     | 4,358,462              | 0.41               |
| Telefonica Deutschland Holding AG   | EUR      | 2,763,916                  | 6,149,713              | 0.58               |
|   |          |                            | <u>69,924,513</u>      | <u>6.54</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| Magyar Telekom Telecommunications plc   | HUF      | 3,150,119                  | 3,831,868              | 0.36               |
|   |          |                            | <u>3,831,868</u>       | <u>0.36</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| Plus500 Ltd.  | GBP      | 436,968                    | 6,795,446              | 0.64               |
|   |          |                            | <u>6,795,446</u>       | <u>0.64</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| De' Longhi SpA  | EUR      | 229,715                    | 8,439,729              | 0.79               |
| Esprinet SpA  | EUR      | 52,174                     | 773,219                | 0.07               |
| Hera SpA  | EUR      | 1,123,305                  | 3,913,595              | 0.37               |
| Italgas SpA   | EUR      | 116,339                    | 641,261                | 0.06               |
| Sesa SpA  | EUR      | 11,013                     | 1,552,833              | 0.15               |
| Snam SpA  | EUR      | 2,905,422                  | 14,163,931             | 1.32               |
| Terna SpA   | EUR      | 2,028,978                  | 12,750,098             | 1.19               |
| UnipolSai Assicurazioni SpA   | EUR      | 2,821,942                  | 6,908,114              | 0.65               |
|   |          |                            | <u>49,142,780</u>      | <u>4.60</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Man Group plc   | GBP      | 3,050,069                  | 6,393,646              | 0.60               |
|   |          |                            | <u>6,393,646</u>       | <u>0.60</u>        |

## Schedule of Investments (continued)

### Robeco QI European Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| B&M European Value Retail SA  | GBP      | 524,185                    | 3,500,079              | 0.33               |
| Befesa SA, Reg. S   | EUR      | 4,721                      | 305,921                | 0.03               |
| RTL Group SA  | EUR      | 163,048                    | 8,193,162              | 0.76               |
|   |          |                            | <u>11,999,162</u>      | <u>1.12</u>        |
| <i>Malta</i>  |          |                            |                        |                    |
| Kindred Group plc, SDR  | SEK      | 106,643                    | 1,410,586              | 0.13               |
|   |          |                            | <u>1,410,586</u>       | <u>0.13</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Akzo Nobel NV   | EUR      | 46,625                     | 4,858,325              | 0.45               |
| Flow Traders, Reg. S  | EUR      | 274,942                    | 9,974,896              | 0.93               |
| Koninklijke Ahold Delhaize NV   | EUR      | 970,785                    | 24,337,579             | 2.28               |
| Koninklijke DSM NV  | EUR      | 35,842                     | 5,641,531              | 0.53               |
| NN Group NV   | EUR      | 401,545                    | 15,973,460             | 1.49               |
| PostNL NV   | EUR      | 2,186,980                  | 9,998,873              | 0.94               |
| Signify NV, Reg. S  | EUR      | 69,142                     | 3,688,034              | 0.35               |
| Wolters Kluwer NV   | EUR      | 269,730                    | 22,851,526             | 2.14               |
|   |          |                            | <u>97,324,224</u>      | <u>9.11</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Atea ASA  | NOK      | 21,439                     | 351,683                | 0.03               |
| Europris ASA, Reg. S  | NOK      | 931,552                    | 4,929,375              | 0.46               |
| Gjensidige Forsikring ASA   | NOK      | 623,077                    | 11,588,544             | 1.08               |
| Kongsberg Gruppen ASA   | NOK      | 107,273                    | 2,329,438              | 0.22               |
| Orkla ASA   | NOK      | 1,540,137                  | 13,235,791             | 1.24               |
| SpareBank 1 SR-Bank ASA   | NOK      | 23,446                     | 261,228                | 0.02               |
| Telenor ASA   | NOK      | 978,749                    | 13,916,490             | 1.31               |
| Veidekke ASA  | NOK      | 469,873                    | 5,304,249              | 0.50               |
|   |          |                            | <u>51,916,798</u>      | <u>4.86</u>        |
| <i>Poland</i>   |          |                            |                        |                    |
| Asseco Poland SA  | PLN      | 15,974                     | 272,972                | 0.03               |
|   |          |                            | <u>272,972</u>         | <u>0.03</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| REN - Redes Energeticas Nacionais SGPS SA   | EUR      | 3,005,961                  | 7,033,949              | 0.66               |
|   |          |                            | <u>7,033,949</u>       | <u>0.66</u>        |

## Schedule of Investments (continued)

### Robeco QI European Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Spain</i>  |          |                            |                        |                    |
| Acerinox SA   | EUR      | 123,893                    | 1,261,850              | 0.12               |
| Cia de Distribucion Integral Logista Holdings SA  | EUR      | 122,574                    | 2,125,433              | 0.20               |
| Ebro Foods SA   | EUR      | 191,272                    | 3,389,340              | 0.31               |
| Enagas SA   | EUR      | 74,642                     | 1,454,399              | 0.14               |
| Endesa SA   | EUR      | 510,155                    | 10,437,771             | 0.98               |
| Fluidra SA  | EUR      | 40,185                     | 1,344,188              | 0.12               |
| Iberdrola SA  | EUR      | 2,184,034                  | 22,451,871             | 2.10               |
| Viscofan SA   | EUR      | 30,463                     | 1,791,224              | 0.17               |
| Zardoya Otis SA   | EUR      | 49,078                     | 285,143                | 0.03               |
|   |          |                            | 44,541,219             | 4.17               |
| <i>Sweden</i>   |          |                            |                        |                    |
| Arjo AB 'B'   | SEK      | 192,177                    | 1,671,270              | 0.16               |
| Axfood AB   | SEK      | 430,192                    | 10,040,081             | 0.94               |
| Electrolux AB   | SEK      | 85,764                     | 2,006,686              | 0.19               |
| Epiroc AB 'A'   | SEK      | 168,912                    | 3,247,669              | 0.30               |
| Holmen AB 'B'   | SEK      | 92,812                     | 3,535,131              | 0.33               |
| ICA Gruppen AB  | SEK      | 279,515                    | 10,977,211             | 1.03               |
| Nobia AB  | SEK      | 34,976                     | 251,750                | 0.02               |
| Nobina AB, Reg. S   | SEK      | 170,420                    | 1,305,624              | 0.12               |
| Svenska Handelsbanken AB 'A'  | SEK      | 1,189,308                  | 11,323,175             | 1.06               |
| Swedbank AB 'A'   | SEK      | 457,727                    | 7,186,796              | 0.67               |
| Telia Co. AB  | SEK      | 3,817,763                  | 14,296,856             | 1.34               |
| Thule Group AB, Reg. S  | SEK      | 164,327                    | 6,147,278              | 0.58               |
|   |          |                            | 71,989,527             | 6.74               |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Allreal Holding AG  | CHF      | 46,825                     | 7,782,903              | 0.73               |
| Banque Cantonale Vaudoise   | CHF      | 116,135                    | 8,803,992              | 0.82               |
| Barry Callebaut AG  | CHF      | 930                        | 1,824,051              | 0.17               |
| Bucher Industries AG  | CHF      | 2,102                      | 927,714                | 0.08               |
| Chocoladefabriken Lindt & Spruengli AG  | CHF      | 2,277                      | 19,120,635             | 1.79               |
| Daetwyler Holding AG  | CHF      | 1,029                      | 293,346                | 0.03               |
| Emmi AG   | CHF      | 2,174                      | 1,882,094              | 0.18               |
| EMS-Chemie Holding AG   | CHF      | 5,873                      | 4,870,117              | 0.46               |
| Forbo Holding AG  | CHF      | 165                        | 263,714                | 0.02               |
| Galenica AG, Reg. S   | CHF      | 93,836                     | 5,589,824              | 0.52               |
| Geberit AG  | CHF      | 29,910                     | 18,936,137             | 1.77               |
| Intershop Holding AG  | CHF      | 332                        | 184,144                | 0.02               |
| Kuehne + Nagel International AG   | CHF      | 63,781                     | 18,421,192             | 1.72               |
| Mobimo Holding AG   | CHF      | 32,896                     | 9,122,884              | 0.85               |
| Nestle SA   | CHF      | 325,600                    | 34,223,761             | 3.21               |



## Schedule of Investments (continued)

### Robeco QI European Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Switzerland (continued)</i>  |          |                            |                        |                    |
| Novartis AG   | CHF      | 351,658                    | 27,049,957             | 2.53               |
| PSP Swiss Property AG   | CHF      | 16,824                     | 1,803,361              | 0.17               |
| Roche Holding AG  | CHF      | 91,239                     | 29,010,893             | 2.72               |
| Schweiter Technologies AG   | CHF      | 278                        | 343,890                | 0.03               |
| SGS SA  | CHF      | 6,681                      | 17,394,459             | 1.63               |
| Swiss Prime Site AG   | CHF      | 137,451                    | 11,510,815             | 1.07               |
| Swisscom AG   | CHF      | 34,923                     | 16,827,726             | 1.57               |
| UBS Group AG  | CHF      | 223,128                    | 2,882,258              | 0.27               |
| Zehnder Group AG  | CHF      | 6,075                      | 488,799                | 0.05               |
| Zurich Insurance Group AG   | CHF      | 38,920                     | 13,179,420             | 1.23               |
|   |          |                            | <u>252,738,086</u>     | <u>23.64</u>       |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Admiral Group plc   | GBP      | 382,482                    | 14,008,146             | 1.31               |
| Big Yellow Group plc, REIT  | GBP      | 20,187                     | 307,351                | 0.03               |
| Civitas Social Housing plc, REIT, Reg. S  | GBP      | 191,873                    | 257,933                | 0.02               |
| Computacenter plc   | GBP      | 66,399                     | 1,989,388              | 0.19               |
| Croda International plc   | GBP      | 59,367                     | 5,095,441              | 0.48               |
| Direct Line Insurance Group plc   | GBP      | 3,149,961                  | 10,457,723             | 0.98               |
| GlaxoSmithKline plc   | GBP      | 1,112,235                  | 18,390,285             | 1.72               |
| IG Group Holdings plc   | GBP      | 951,729                    | 9,390,394              | 0.88               |
| J Sainsbury plc   | GBP      | 2,483,395                  | 7,862,893              | 0.74               |
| Kingfisher plc  | GBP      | 1,266,838                  | 5,379,052              | 0.50               |
| National Grid plc   | GBP      | 101,264                    | 1,086,194              | 0.10               |
| Primary Health Properties plc, REIT   | GBP      | 108,893                    | 195,221                | 0.02               |
| QinetiQ Group plc   | GBP      | 690,577                    | 2,764,091              | 0.26               |
| Reckitt Benckiser Group plc   | GBP      | 34,419                     | 2,564,848              | 0.24               |
| Rio Tinto plc   | GBP      | 412,291                    | 28,571,624             | 2.66               |
| Royal Mail plc  | GBP      | 1,264,013                  | 8,501,889              | 0.80               |
| Safestore Holdings plc, REIT  | GBP      | 76,090                     | 839,392                | 0.08               |
| Spirax-Sarco Engineering plc  | GBP      | 8,883                      | 1,408,849              | 0.13               |
| Supermarket Income Reit plc   | GBP      | 1,527,108                  | 2,090,233              | 0.20               |
| Tritax Big Box REIT plc   | GBP      | 1,108,419                  | 2,534,610              | 0.23               |
| Tyman plc   | GBP      | 117,627                    | 616,604                | 0.06               |
| Unilever plc  | GBP      | 343,417                    | 16,923,905             | 1.58               |
| Vodafone Group plc  | GBP      | 2,645,967                  | 3,740,034              | 0.35               |
|   |          |                            | <u>144,976,100</u>     | <u>13.56</u>       |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| Nomad Foods Ltd.  | USD      | 311,440                    | 7,424,242              | 0.69               |
|   |          |                            | <u>7,424,242</u>       | <u>0.69</u>        |

## Schedule of Investments (continued)

### Robeco QI European Conservative Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| Total Equities  |          |                            | 1,060,424,848          | 99.22              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 1,060,424,848          | 99.22              |
| <b>Total Investments</b>  |          |                            | <b>1,060,424,848</b>   | <b>99.22</b>       |
| <b>Cash</b>   |          |                            | <b>5,513,726</b>       | <b>0.52</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>2,854,806</b>       | <b>0.26</b>        |
| <b>Total net assets</b>   |          |                            | <b>1,068,793,380</b>   | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco QI European Conservative Equities

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| EUR   | 422,993          | CHF           | 461,809     | 06/07/2021    | Citibank         | 1,696                      | –               |
| EUR   | 409,056          | CHF           | 445,241     | 06/07/2021    | J.P. Morgan      | 2,873                      | –               |
| EUR   | 646,706          | CZK           | 16,443,528  | 07/07/2021    | HSBC             | 2,120                      | –               |
| EUR   | 647,315          | GBP           | 555,371     | 06/07/2021    | Citibank         | 412                        | –               |
| EUR   | 246,871          | HUF           | 85,788,441  | 06/07/2021    | J.P. Morgan      | 2,499                      | –               |
| EUR   | 6,331,156        | NOK           | 64,045,326  | 06/07/2021    | Citibank         | 55,617                     | 0.01            |
| EUR   | 13,846           | PLN           | 62,069      | 06/07/2021    | Citibank         | 99                         | –               |
| EUR   | 5,907,655        | SEK           | 59,785,221  | 06/07/2021    | Barclays         | 13,097                     | –               |
| EUR   | 397,679          | SEK           | 4,003,011   | 06/07/2021    | BNP Paribas      | 3,000                      | –               |
| EUR   | 876,588          | SEK           | 8,839,325   | 06/07/2021    | Citibank         | 5,070                      | –               |
| EUR   | 632,490          | SEK           | 6,371,417   | 06/07/2021    | J.P. Morgan      | 4,297                      | –               |
| EUR   | 391,187          | SEK           | 3,961,963   | 06/07/2021    | Societe Generale | 555                        | –               |
| GBP   | 530,726          | EUR           | 615,889     | 06/07/2021    | Citibank         | 2,307                      | –               |
| GBP   | 1,172,237        | EUR           | 1,362,181   | 06/07/2021    | ING Bank         | 3,254                      | –               |
| USD   | 12,263           | CHF           | 11,010      | 06/07/2021    | BNP Paribas      | 296                        | –               |
| USD   | 13,088           | CHF           | 11,726      | 06/07/2021    | J.P. Morgan      | 338                        | –               |
| USD   | 90,122           | EUR           | 74,621      | 06/07/2021    | Barclays         | 1,367                      | –               |
| USD   | 18,386           | EUR           | 15,163      | 06/07/2021    | BNP Paribas      | 339                        | –               |
| USD   | 17,137           | EUR           | 14,345      | 06/07/2021    | HSBC             | 104                        | –               |
| USD   | 3,510,898        | EUR           | 2,868,276   | 06/07/2021    | Societe Generale | 92,010                     | 0.01            |
| USD   | 2,964            | GBP           | 2,095       | 06/07/2021    | ING Bank         | 59                         | –               |
| USD   | 26,333           | SEK           | 218,904     | 06/07/2021    | Citibank         | 621                        | –               |
| USD   | 32,911           | SEK           | 275,184     | 06/07/2021    | J.P. Morgan      | 618                        | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |                  | <b>192,648</b>             | <b>0.02</b>     |
| CHF   | 11,070           | USD           | 12,332      | 06/07/2021    | HSBC             | (299)                      | –               |
| EUR   | 27,609,699       | CHF           | 30,334,589  | 06/07/2021    | Barclays         | (63,793)                   | (0.01)          |
| EUR   | 5,260,955        | DKK           | 39,128,395  | 06/07/2021    | HSBC             | (831)                      | –               |
| EUR   | 362,079          | DKK           | 2,692,834   | 06/07/2021    | J.P. Morgan      | (39)                       | –               |
| EUR   | 20,089,995       | GBP           | 17,291,648  | 06/07/2021    | J.P. Morgan      | (51,525)                   | –               |
| EUR   | 357,662          | USD           | 435,293     | 06/07/2021    | Barclays         | (9,364)                    | –               |
| EUR   | 9,402            | USD           | 11,217      | 06/07/2021    | Citibank         | (56)                       | –               |
| EUR   | 25,249           | USD           | 30,787      | 06/07/2021    | HSBC             | (710)                      | –               |
| EUR   | 14,023           | USD           | 16,666      | 06/07/2021    | ING Bank         | (30)                       | –               |
| EUR   | 9,337            | USD           | 11,373      | 06/07/2021    | J.P. Morgan      | (252)                      | –               |
| EUR   | 215,980          | USD           | 263,964     | 06/07/2021    | Societe Generale | (6,587)                    | –               |
| GBP   | 12,599           | USD           | 17,735      | 06/07/2021    | Barclays         | (278)                      | –               |
| GBP   | 2,244            | USD           | 3,169       | 06/07/2021    | Citibank         | (58)                       | –               |
| GBP   | 9,413            | USD           | 13,276      | 06/07/2021    | HSBC             | (230)                      | –               |
| GBP   | 9,059            | USD           | 12,841      | 06/07/2021    | Societe Generale | (275)                      | –               |
| NOK   | 4,310,986        | EUR           | 426,970     | 06/07/2021    | BNP Paribas      | (4,555)                    | –               |
| NOK   | 23,139           | USD           | 2,804       | 06/07/2021    | Societe Generale | (97)                       | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |                  | <b>(138,979)</b>           | <b>(0.01)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |                  | <b>53,669</b>              | <b>0.01</b>     |

## Schedule of Investments (continued)

### Robeco QI US Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Everest Re Group Ltd.   | USD      | 964                        | 242,938                | 0.23               |
|   |          |                            | <u>242,938</u>         | <u>0.23</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Bank of Montreal  | CAD      | 14,885                     | 1,527,326              | 1.45               |
| Bank of Nova Scotia (The)   | CAD      | 172                        | 11,198                 | 0.01               |
| BCE, Inc.   | CAD      | 5,289                      | 261,097                | 0.25               |
| Canadian Imperial Bank of Commerce  | CAD      | 9,487                      | 1,081,087              | 1.03               |
| CI Financial Corp.  | CAD      | 16,302                     | 299,500                | 0.28               |
| Cogeco Communications, Inc.   | CAD      | 8,774                      | 858,836                | 0.81               |
| Hydro One Ltd., Reg. S  | CAD      | 14,822                     | 358,610                | 0.34               |
| IGM Financial, Inc.   | CAD      | 30,949                     | 1,093,700              | 1.04               |
| National Bank of Canada   | CAD      | 11,773                     | 882,001                | 0.84               |
| Royal Bank of Canada  | CAD      | 27,953                     | 2,835,030              | 2.69               |
| Toronto-Dominion Bank (The)   | CAD      | 19,740                     | 1,384,813              | 1.31               |
|   |          |                            | <u>10,593,198</u>      | <u>10.05</u>       |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 11,871                     | 918,340                | 0.87               |
|   |          |                            | <u>918,340</u>         | <u>0.87</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 4,191                      | 1,235,465              | 1.17               |
| Seagate Technology Holdings plc   | USD      | 2,928                      | 257,459                | 0.25               |
| STERIS plc  | USD      | 5,318                      | 1,097,103              | 1.04               |
|   |          |                            | <u>2,590,027</u>       | <u>2.46</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Garmin Ltd.   | USD      | 7,439                      | 1,075,977              | 1.02               |
|   |          |                            | <u>1,075,977</u>       | <u>1.02</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Aflac, Inc.   | USD      | 5,881                      | 315,574                | 0.30               |
| Allstate Corp. (The)  | USD      | 11,883                     | 1,550,019              | 1.47               |
| AMERISAFE, Inc.   | USD      | 2,252                      | 134,422                | 0.13               |
| Apple, Inc.   | USD      | 28,937                     | 3,963,212              | 3.76               |
| AptarGroup, Inc.  | USD      | 2,426                      | 341,678                | 0.32               |
| Arrow Electronics, Inc.   | USD      | 2,015                      | 229,367                | 0.22               |
| Arthur J Gallagher & Co.  | USD      | 2,090                      | 292,767                | 0.28               |
| Artisan Partners Asset Management, Inc. 'A'   | USD      | 16,757                     | 851,591                | 0.81               |
| AT&T, Inc.  | USD      | 37,072                     | 1,066,932              | 1.01               |

## Schedule of Investments (continued)

### Robeco QI US Conservative Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| AutoZone, Inc.  | USD      | 402                        | 599,872                | 0.57               |
| Berkshire Hathaway, Inc. 'B'  | USD      | 2,751                      | 764,558                | 0.72               |
| Best Buy Co., Inc.  | USD      | 11,257                     | 1,294,330              | 1.23               |
| Bio-Rad Laboratories, Inc. 'A'  | USD      | 1,589                      | 1,023,777              | 0.97               |
| Booz Allen Hamilton Holding Corp.   | USD      | 5,429                      | 462,442                | 0.44               |
| Brown & Brown, Inc.   | USD      | 3,954                      | 210,116                | 0.20               |
| Buckle, Inc. (The)  | USD      | 25,304                     | 1,258,874              | 1.19               |
| CACI International, Inc. 'A'  | USD      | 3,344                      | 853,121                | 0.81               |
| Cadence Design Systems, Inc.  | USD      | 4,721                      | 645,927                | 0.61               |
| Campbell Soup Co.   | USD      | 18,780                     | 856,180                | 0.81               |
| Capitol Federal Financial, Inc.   | USD      | 64,880                     | 764,286                | 0.72               |
| Cardinal Health, Inc.   | USD      | 4,662                      | 266,154                | 0.25               |
| Cisco Systems, Inc.   | USD      | 3,689                      | 195,517                | 0.19               |
| Citrix Systems, Inc.  | USD      | 1,488                      | 174,498                | 0.17               |
| Clorox Co. (The)  | USD      | 6,159                      | 1,108,066              | 1.05               |
| Colgate-Palmolive Co.   | USD      | 7,304                      | 594,180                | 0.56               |
| Cummins, Inc.   | USD      | 5,583                      | 1,361,191              | 1.29               |
| Danaher Corp.   | USD      | 4,625                      | 1,241,165              | 1.18               |
| DaVita, Inc.  | USD      | 7,890                      | 950,193                | 0.90               |
| Deere & Co.   | USD      | 6,527                      | 2,302,138              | 2.18               |
| Dollar General Corp.  | USD      | 7,338                      | 1,587,870              | 1.51               |
| eBay, Inc.  | USD      | 24,155                     | 1,695,923              | 1.61               |
| Electronic Arts, Inc.   | USD      | 9,494                      | 1,365,522              | 1.30               |
| Ennis, Inc.   | USD      | 26,500                     | 570,280                | 0.54               |
| Flowers Foods, Inc.   | USD      | 37,647                     | 911,057                | 0.86               |
| General Mills, Inc.   | USD      | 22,481                     | 1,369,767              | 1.30               |
| Graco, Inc.   | USD      | 4,575                      | 346,328                | 0.33               |
| Hershey Co. (The)   | USD      | 1,429                      | 248,903                | 0.24               |
| Home Depot, Inc. (The)  | USD      | 2,434                      | 776,178                | 0.74               |
| HP, Inc.  | USD      | 25,676                     | 775,158                | 0.74               |
| Intel Corp.   | USD      | 19,772                     | 1,110,000              | 1.05               |
| Investors Bancorp, Inc.   | USD      | 64,178                     | 915,178                | 0.87               |
| J M Smucker Co. (The)   | USD      | 4,872                      | 631,265                | 0.60               |
| Jefferies Financial Group, Inc.   | USD      | 5,717                      | 195,521                | 0.19               |
| Johnson & Johnson   | USD      | 17,994                     | 2,964,332              | 2.81               |
| Kraft Heinz Co. (The)   | USD      | 15,648                     | 638,125                | 0.60               |
| Kroger Co. (The)  | USD      | 34,952                     | 1,339,011              | 1.27               |
| Landstar System, Inc.   | USD      | 1,294                      | 204,478                | 0.19               |
| Lockheed Martin Corp.   | USD      | 2,468                      | 933,768                | 0.89               |
| Lowe's Cos., Inc.   | USD      | 3,416                      | 662,602                | 0.63               |
| Maximus, Inc.   | USD      | 2,235                      | 196,613                | 0.19               |
| McDonald's Corp.  | USD      | 5,191                      | 1,199,069              | 1.14               |
| Merck & Co., Inc.   | USD      | 31,327                     | 2,436,301              | 2.31               |

## Schedule of Investments (continued)

### Robeco QI US Conservative Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Mercury General Corp.   | USD      | 3,185                      | 206,866                | 0.20               |
| Microsoft Corp.   | USD      | 15,391                     | 4,169,422              | 3.96               |
| Midland States Bancorp, Inc.  | USD      | 3,809                      | 100,062                | 0.09               |
| Murphy USA, Inc.  | USD      | 621                        | 82,823                 | 0.08               |
| National Presto Industries, Inc.  | USD      | 1,214                      | 123,403                | 0.12               |
| Old Republic International Corp.  | USD      | 7,991                      | 199,056                | 0.19               |
| Omnicom Group, Inc.   | USD      | 16,155                     | 1,292,238              | 1.23               |
| Oracle Corp.  | USD      | 37,343                     | 2,906,779              | 2.76               |
| PepsiCo, Inc.   | USD      | 14,917                     | 2,210,252              | 2.10               |
| Pfizer, Inc.  | USD      | 79,271                     | 3,104,252              | 2.94               |
| Procter & Gamble Co. (The)  | USD      | 18,836                     | 2,541,542              | 2.41               |
| Progressive Corp. (The)   | USD      | 17,106                     | 1,679,980              | 1.59               |
| Public Service Enterprise Group, Inc.   | USD      | 1,530                      | 91,402                 | 0.09               |
| Public Storage, REIT  | USD      | 4,876                      | 1,466,164              | 1.39               |
| Reliance Steel & Aluminum Co.   | USD      | 1,297                      | 195,717                | 0.19               |
| Republic Services, Inc.   | USD      | 11,387                     | 1,252,684              | 1.19               |
| Safety Insurance Group, Inc.  | USD      | 10,617                     | 831,099                | 0.79               |
| Schneider National, Inc. 'B'  | USD      | 29,837                     | 649,552                | 0.62               |
| Silgan Holdings, Inc.   | USD      | 8,245                      | 342,168                | 0.32               |
| Snap-on, Inc.   | USD      | 1,104                      | 246,667                | 0.23               |
| Sturm Ruger & Co., Inc.   | USD      | 3,995                      | 359,470                | 0.34               |
| Synopsys, Inc.  | USD      | 3,793                      | 1,046,071              | 0.99               |
| Target Corp.  | USD      | 10,930                     | 2,642,218              | 2.51               |
| Texas Instruments, Inc.   | USD      | 3,770                      | 724,971                | 0.69               |
| Thermo Fisher Scientific, Inc.  | USD      | 2,237                      | 1,128,499              | 1.07               |
| United Parcel Service, Inc. 'B'   | USD      | 8,350                      | 1,736,550              | 1.65               |
| United Therapeutics Corp.   | USD      | 5,204                      | 933,650                | 0.89               |
| Verizon Communications, Inc.  | USD      | 42,883                     | 2,402,735              | 2.28               |
| Virtu Financial, Inc. 'A'   | USD      | 32,618                     | 901,235                | 0.85               |
| Walmart, Inc.   | USD      | 16,258                     | 2,292,703              | 2.17               |
| Waste Management, Inc.  | USD      | 11,088                     | 1,553,540              | 1.47               |
| Waterstone Financial, Inc.  | USD      | 5,565                      | 109,408                | 0.10               |
| Weis Markets, Inc.  | USD      | 1,751                      | 90,457                 | 0.09               |
| West Pharmaceutical Services, Inc.  | USD      | 609                        | 218,692                | 0.21               |
| Western Union Co. (The)   | USD      | 42,892                     | 985,229                | 0.93               |
|   |          |                            | 89,562,952             | 84.98              |
| Total Equities  |          |                            | 104,983,432            | 99.61              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 104,983,432            | 99.61              |

## Schedule of Investments (continued)

### Robeco QI US Conservative Equities

As at 30 June 2021

| Investments                       | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|-----------------------------------|----------|----------------------------|------------------------|--------------------|
| <b>Total Investments</b>          |          |                            | <b>104,983,432</b>     | <b>99.61</b>       |
| <b>Cash</b>                       |          |                            | <b>400,348</b>         | <b>0.38</b>        |
| <b>Other assets/(liabilities)</b> |          |                            | <b>13,195</b>          | <b>0.01</b>        |
| <b>Total net assets</b>           |          |                            | <b>105,396,975</b>     | <b>100.00</b>      |

### Robeco QI US Conservative Equities

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency<br>Purchased   | Amount<br>Purchased | Currency<br>Sold | Amount<br>Sold | Maturity<br>Date | Counterparty     | Unrealised<br>Gain/(Loss)<br>USD | % of Net<br>Assets |
|---|---------------------|------------------|----------------|------------------|------------------|----------------------------------|--------------------|
| CAD   | 38                  | EUR              | 26             | 06/07/2021       | BNP Paribas      | –                                | –                  |
| CAD   | 148                 | EUR              | 101            | 06/07/2021       | ING Bank         | –                                | –                  |
| USD   | 760                 | CAD              | 915            | 06/07/2021       | BNP Paribas      | 21                               | –                  |
| USD   | 128                 | EUR              | 106            | 06/07/2021       | Barclays         | 2                                | –                  |
| USD   | 1,240               | EUR              | 1,018          | 06/07/2021       | BNP Paribas      | 32                               | –                  |
| USD   | 97                  | EUR              | 81             | 06/07/2021       | HSBC             | 1                                | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                     |                  |                |                  |                  | <b>56</b>                        | <b>–</b>           |
| EUR   | 22                  | CAD              | 33             | 06/07/2021       | ING Bank         | –                                | –                  |
| EUR   | 245                 | USD              | 297            | 06/07/2021       | Barclays         | (6)                              | –                  |
| EUR   | 106                 | USD              | 126            | 06/07/2021       | HSBC             | (1)                              | –                  |
| EUR   | 5,902               | USD              | 7,225          | 06/07/2021       | J.P. Morgan      | (225)                            | –                  |
| EUR   | 26                  | USD              | 31             | 06/07/2021       | Societe Generale | –                                | –                  |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |                |                  |                  | <b>(232)</b>                     | <b>–</b>           |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                     |                  |                |                  |                  | <b>(176)</b>                     | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco BP US Premium Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| RenaissanceRe Holdings Ltd.   | USD      | 338,167                    | 50,326,013             | 0.76               |
| White Mountains Insurance Group Ltd.  | USD      | 50,805                     | 58,325,664             | 0.88               |
|   |          |                            | <u>108,651,677</u>     | <u>1.64</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Ambev SA, ADR   | USD      | 4,644,974                  | 15,978,711             | 0.24               |
|   |          |                            | <u>15,978,711</u>      | <u>0.24</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Magna International, Inc.   | USD      | 232,664                    | 21,553,993             | 0.32               |
|   |          |                            | <u>21,553,993</u>      | <u>0.32</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| NetEase, Inc., ADR  | USD      | 331,705                    | 38,229,001             | 0.58               |
|   |          |                            | <u>38,229,001</u>      | <u>0.58</u>        |
| <i>Curacao</i>  |          |                            |                        |                    |
| Schlumberger NV   | USD      | 1,278,269                  | 40,917,391             | 0.62               |
|   |          |                            | <u>40,917,391</u>      | <u>0.62</u>        |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 406,920                    | 31,479,331             | 0.47               |
|   |          |                            | <u>31,479,331</u>      | <u>0.47</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Allegion plc  | USD      | 163,710                    | 22,804,803             | 0.34               |
| Aon plc 'A'   | USD      | 141,762                    | 33,847,095             | 0.51               |
| CRH plc, ADR  | USD      | 746,397                    | 37,946,824             | 0.57               |
| Eaton Corp. plc   | USD      | 213,386                    | 31,619,537             | 0.48               |
| Medtronic plc   | USD      | 1,130,467                  | 140,324,869            | 2.11               |
|   |          |                            | <u>266,543,128</u>     | <u>4.01</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Trinseo SA  | USD      | 251,404                    | 15,044,015             | 0.23               |
|   |          |                            | <u>15,044,015</u>      | <u>0.23</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Cemex SAB de CV, ADR  | USD      | 2,562,911                  | 21,528,452             | 0.32               |
|   |          |                            | <u>21,528,452</u>      | <u>0.32</u>        |



## Schedule of Investments (continued)

### Robeco BP US Premium Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Singapore</i>  |          |                            |                        |                    |
| Flex Ltd.   | USD      | 2,042,490                  | 36,499,296             | 0.55               |
|   |          |                            | <u>36,499,296</u>      | <u>0.55</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Chubb Ltd.  | USD      | 392,599                    | 62,399,685             | 0.94               |
| Novartis AG, ADR  | USD      | 891,544                    | 81,344,475             | 1.22               |
| Roche Holding AG, ADR   | USD      | 777,487                    | 36,534,114             | 0.55               |
| TE Connectivity Ltd.  | USD      | 229,330                    | 31,007,709             | 0.47               |
|   |          |                            | <u>211,285,983</u>     | <u>3.18</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| BP plc, ADR   | USD      | 693,238                    | 18,315,348             | 0.28               |
| Coca-Cola Europacific Partners plc  | USD      | 355,410                    | 21,082,921             | 0.32               |
| International Game Technology plc   | USD      | 1,714,060                  | 41,068,878             | 0.62               |
| Royal Dutch Shell plc, ADR 'A'  | USD      | 492,278                    | 19,888,031             | 0.30               |
| Sensata Technologies Holding plc  | USD      | 521,751                    | 30,245,906             | 0.45               |
|   |          |                            | <u>130,601,084</u>     | <u>1.97</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc.  | USD      | 774,274                    | 87,214,223             | 1.31               |
| Activision Blizzard, Inc.   | USD      | 343,332                    | 32,767,606             | 0.49               |
| Aflac, Inc.   | USD      | 985,367                    | 52,874,793             | 0.80               |
| Alleghany Corp.   | USD      | 79,097                     | 52,763,236             | 0.79               |
| Allison Transmission Holdings, Inc.   | USD      | 645,084                    | 25,635,638             | 0.39               |
| Allstate Corp. (The)  | USD      | 555,217                    | 72,422,505             | 1.09               |
| Alphabet, Inc. 'A'  | USD      | 29,225                     | 71,361,313             | 1.07               |
| Altra Industrial Motion Corp.   | USD      | 317,287                    | 20,630,001             | 0.31               |
| American International Group, Inc.  | USD      | 1,847,940                  | 87,961,944             | 1.33               |
| AmerisourceBergen Corp.   | USD      | 384,328                    | 44,001,713             | 0.66               |
| AMETEK, Inc.  | USD      | 292,135                    | 39,000,022             | 0.59               |
| Amgen, Inc.   | USD      | 346,902                    | 84,557,362             | 1.27               |
| Analog Devices, Inc.  | USD      | 137,701                    | 23,706,604             | 0.36               |
| Anthem, Inc.  | USD      | 207,372                    | 79,174,630             | 1.19               |
| Arrow Electronics, Inc.   | USD      | 305,109                    | 34,730,557             | 0.52               |
| AutoZone, Inc.  | USD      | 31,900                     | 47,601,818             | 0.72               |
| Avantor, Inc.   | USD      | 1,962,188                  | 69,677,296             | 1.05               |
| Bank of America Corp.   | USD      | 3,826,424                  | 157,763,462            | 2.38               |
| Belden, Inc.  | USD      | 259,946                    | 13,145,469             | 0.20               |
| Biogen, Inc.  | USD      | 163,326                    | 56,554,894             | 0.85               |
| Boeing Co. (The)  | USD      | 280,232                    | 67,132,378             | 1.01               |
| BWX Technologies, Inc.  | USD      | 765,046                    | 44,464,474             | 0.67               |

## Schedule of Investments (continued)

### Robeco BP US Premium Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Caterpillar, Inc.   | USD      | 132,198                    | 28,770,251             | 0.43               |
| Centene Corp.   | USD      | 1,022,934                  | 74,602,577             | 1.12               |
| ChampionX Corp.   | USD      | 494,033                    | 12,671,946             | 0.19               |
| Change Healthcare, Inc.   | USD      | 1,208,182                  | 27,836,513             | 0.42               |
| Charles Schwab Corp. (The)  | USD      | 1,140,347                  | 83,028,665             | 1.25               |
| Cigna Corp.   | USD      | 156,656                    | 37,138,438             | 0.56               |
| Cisco Systems, Inc.   | USD      | 1,083,270                  | 57,413,310             | 0.86               |
| Citigroup, Inc.   | USD      | 1,374,753                  | 97,263,775             | 1.47               |
| Cognizant Technology Solutions Corp. 'A'  | USD      | 697,519                    | 48,310,166             | 0.73               |
| ConocoPhillips  | USD      | 614,583                    | 37,428,105             | 0.56               |
| Corteva, Inc.   | USD      | 863,247                    | 38,285,004             | 0.58               |
| Curtiss-Wright Corp.  | USD      | 334,184                    | 39,687,692             | 0.60               |
| Devon Energy Corp.  | USD      | 902,263                    | 26,337,057             | 0.40               |
| Diamondback Energy, Inc.  | USD      | 524,868                    | 49,279,857             | 0.74               |
| Discover Financial Services   | USD      | 376,769                    | 44,568,005             | 0.67               |
| Dollar General Corp.  | USD      | 164,626                    | 35,623,420             | 0.54               |
| Dover Corp.   | USD      | 245,707                    | 37,003,474             | 0.56               |
| DuPont de Nemours, Inc.   | USD      | 552,910                    | 42,800,763             | 0.64               |
| eBay, Inc.  | USD      | 674,601                    | 47,363,736             | 0.71               |
| Electronic Arts, Inc.   | USD      | 105,099                    | 15,116,389             | 0.23               |
| EnerSys   | USD      | 257,172                    | 25,133,420             | 0.38               |
| EOG Resources, Inc.   | USD      | 533,964                    | 44,553,956             | 0.67               |
| Expeditors International of Washington, Inc.  | USD      | 255,731                    | 32,375,545             | 0.49               |
| Facebook, Inc. 'A'  | USD      | 146,015                    | 50,770,876             | 0.76               |
| Fidelity National Information Services, Inc.  | USD      | 368,939                    | 52,267,588             | 0.79               |
| Fifth Third Bancorp   | USD      | 822,675                    | 31,450,865             | 0.47               |
| FMC Corp.   | USD      | 479,626                    | 51,895,533             | 0.78               |
| Foot Locker, Inc.   | USD      | 1,047,292                  | 64,544,606             | 0.97               |
| Gentex Corp.  | USD      | 333,221                    | 11,026,283             | 0.17               |
| Globe Life, Inc.  | USD      | 312,430                    | 29,758,958             | 0.45               |
| Goldman Sachs Group, Inc. (The)   | USD      | 231,810                    | 87,978,849             | 1.33               |
| Harley-Davidson, Inc.   | USD      | 860,833                    | 39,443,368             | 0.59               |
| Helmerich & Payne, Inc.   | USD      | 718,348                    | 23,439,695             | 0.35               |
| Hewlett Packard Enterprise Co.  | USD      | 1,399,172                  | 20,399,928             | 0.31               |
| Howmet Aerospace, Inc.  | USD      | 1,555,471                  | 53,617,085             | 0.81               |
| Humana, Inc.  | USD      | 123,873                    | 54,841,055             | 0.83               |
| Huntington Bancshares, Inc.   | USD      | 2,667,198                  | 38,060,915             | 0.57               |
| Huron Consulting Group, Inc.  | USD      | 478,427                    | 23,514,687             | 0.35               |
| Ingevity Corp.  | USD      | 229,765                    | 18,693,680             | 0.28               |
| Interpublic Group of Cos., Inc. (The)   | USD      | 1,713,396                  | 55,668,236             | 0.84               |
| Jabil, Inc.   | USD      | 810,610                    | 47,112,653             | 0.71               |
| Johnson & Johnson   | USD      | 1,228,435                  | 202,372,382            | 3.05               |
| JPMorgan Chase & Co.  | USD      | 884,208                    | 137,529,712            | 2.07               |

## Schedule of Investments (continued)

### Robeco BP US Premium Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| KeyCorp   | USD      | 3,848,780                  | 79,477,307             | 1.20               |
| Landstar System, Inc.   | USD      | 139,689                    | 22,073,656             | 0.33               |
| Lear Corp.  | USD      | 182,831                    | 32,046,618             | 0.48               |
| Leidos Holdings, Inc.   | USD      | 339,657                    | 34,339,323             | 0.52               |
| LKQ Corp.   | USD      | 1,282,238                  | 63,111,754             | 0.95               |
| Loews Corp.   | USD      | 1,078,488                  | 58,939,369             | 0.89               |
| Lowe's Cos., Inc.   | USD      | 141,216                    | 27,391,668             | 0.41               |
| ManpowerGroup, Inc.   | USD      | 166,861                    | 19,841,442             | 0.30               |
| Marathon Oil Corp.  | USD      | 2,782,861                  | 37,902,567             | 0.57               |
| Markel Corp.  | USD      | 23,276                     | 27,621,862             | 0.42               |
| Masco Corp.   | USD      | 537,152                    | 31,643,624             | 0.48               |
| McKesson Corp.  | USD      | 434,183                    | 83,033,157             | 1.25               |
| Merck & Co., Inc.   | USD      | 1,020,418                  | 79,357,908             | 1.20               |
| Mohawk Industries, Inc.   | USD      | 278,831                    | 53,588,530             | 0.81               |
| Molina Healthcare, Inc.   | USD      | 120,646                    | 30,530,677             | 0.46               |
| Mosaic Co. (The)  | USD      | 1,011,959                  | 32,291,612             | 0.49               |
| NortonLifeLock, Inc.  | USD      | 776,966                    | 21,149,015             | 0.32               |
| NVR, Inc.   | USD      | 12,731                     | 63,315,082             | 0.95               |
| Omnicom Group, Inc.   | USD      | 228,083                    | 18,244,359             | 0.27               |
| Oracle Corp.  | USD      | 867,413                    | 67,519,428             | 1.02               |
| Oshkosh Corp.   | USD      | 341,538                    | 42,569,296             | 0.64               |
| Owens Corning   | USD      | 388,302                    | 38,014,766             | 0.57               |
| PACCAR, Inc.  | USD      | 361,100                    | 32,228,175             | 0.49               |
| Pfizer, Inc.  | USD      | 2,528,847                  | 99,029,649             | 1.49               |
| Phillips 66   | USD      | 248,593                    | 21,334,251             | 0.32               |
| Pioneer Natural Resources Co.   | USD      | 180,244                    | 29,293,255             | 0.44               |
| Polaris, Inc.   | USD      | 393,341                    | 53,871,983             | 0.81               |
| Qorvo, Inc.   | USD      | 364,382                    | 71,291,338             | 1.07               |
| QUALCOMM, Inc.  | USD      | 496,469                    | 70,960,314             | 1.07               |
| Robert Half International, Inc.   | USD      | 292,642                    | 26,036,359             | 0.39               |
| Science Applications International Corp.  | USD      | 605,287                    | 53,101,829             | 0.80               |
| SS&C Technologies Holdings, Inc.  | USD      | 596,920                    | 43,014,055             | 0.65               |
| Stryker Corp.   | USD      | 112,862                    | 29,313,647             | 0.44               |
| Synchrony Financial   | USD      | 829,097                    | 40,227,786             | 0.61               |
| Textron, Inc.   | USD      | 649,607                    | 44,673,473             | 0.67               |
| T-Mobile US, Inc.   | USD      | 231,235                    | 33,489,765             | 0.50               |
| Travel + Leisure Co.  | USD      | 324,485                    | 19,290,633             | 0.29               |
| Travelers Cos., Inc. (The)  | USD      | 275,178                    | 41,196,898             | 0.62               |
| Truist Financial Corp.  | USD      | 1,209,517                  | 67,128,194             | 1.01               |
| Ulta Beauty, Inc.   | USD      | 62,026                     | 21,446,730             | 0.32               |
| United Parcel Service, Inc. 'B'   | USD      | 239,798                    | 49,870,790             | 0.75               |
| UnitedHealth Group, Inc.  | USD      | 225,241                    | 90,195,506             | 1.36               |
| US Bancorp  | USD      | 695,129                    | 39,601,499             | 0.60               |

## Schedule of Investments (continued)

### Robeco BP US Premium Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD      | % of Net<br>Assets   |
|---|----------|----------------------------|-----------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                             |                      |
| Equities (continued)  |          |                            |                             |                      |
| <i>United States of America (continued)</i>   |          |                            |                             |                      |
| Valvoline, Inc.   | USD      | 589,960                    | 19,150,102                  | 0.29                 |
| Wells Fargo & Co.   | USD      | 1,360,997                  | 61,639,554                  | 0.93                 |
| WESCO International, Inc.   | USD      | 526,512                    | 54,135,964                  | 0.82                 |
| Western Digital Corp.   | USD      | 212,654                    | 15,134,585                  | 0.23                 |
| Westinghouse Air Brake Technologies Corp.   | USD      | 604,988                    | 49,790,512                  | 0.75                 |
| Whirlpool Corp.   | USD      | 155,197                    | 33,836,050                  | 0.51                 |
| Whiting Petroleum Corp.   | USD      | 400,371                    | 21,840,238                  | 0.33                 |
| Wyndham Hotels & Resorts, Inc.  | USD      | 285,447                    | 20,634,964                  | 0.31                 |
| Zimmer Biomet Holdings, Inc.  | USD      | 302,612                    | 48,666,062                  | 0.73                 |
|   |          |                            | <u>5,607,548,136</u>        | <u>84.46</u>         |
| <i>Virgin Islands, British</i>  |          |                            |                             |                      |
| Nomad Foods Ltd.  | USD      | 1,054,180                  | 29,801,669                  | 0.45                 |
|   |          |                            | <u>29,801,669</u>           | <u>0.45</u>          |
| Total Equities  |          |                            | <u>6,575,661,867</u>        | <u>99.04</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>6,575,661,867</u>        | <u>99.04</u>         |
| Other transferable securities and money market instruments  |          |                            |                             |                      |
| Equities  |          |                            |                             |                      |
| <i>United States of America</i>   |          |                            |                             |                      |
| CVR Associates, Inc.*   | USD      | 108,709                    | –                           | –                    |
|   |          |                            | <u>–</u>                    | <u>–</u>             |
| Total Equities  |          |                            | <u>–</u>                    | <u>–</u>             |
| Total Other transferable securities and money market instruments  |          |                            | <u>–</u>                    | <u>–</u>             |
| <b>Total Investments</b>  |          |                            | <u><b>6,575,661,867</b></u> | <u><b>99.04</b></u>  |
| <b>Cash</b>   |          |                            | <u><b>51,542,022</b></u>    | <u><b>0.78</b></u>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <u><b>12,369,211</b></u>    | <u><b>0.18</b></u>   |
| <b>Total net assets</b>   |          |                            | <u><b>6,639,573,100</b></u> | <u><b>100.00</b></u> |

\* Security is valued at its fair value under the direction of the Board of Directors.

## Schedule of Investments (continued)

### Robeco BP US Premium Equities As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) USD | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| USD   | 105,473          | CHF           | 97,278      | 30/07/2021    | Barclays     | 154                        | –               |
| USD   | 248,433          | CHF           | 228,756     | 30/07/2021    | HSBC         | 767                        | –               |
| USD   | 13,938,976       | EUR           | 11,686,557  | 01/07/2021    | Citibank     | 79,888                     | –               |
| USD   | 3,161,841        | EUR           | 2,656,015   | 02/07/2021    | Barclays     | 12,073                     | –               |
| USD   | 10,343,263       | EUR           | 8,695,700   | 30/07/2021    | Barclays     | 24,906                     | –               |
| USD   | 376,415          | EUR           | 314,754     | 30/07/2021    | BNP Paribas  | 2,926                      | –               |
| USD   | 22,269           | EUR           | 18,650      | 30/07/2021    | HSBC         | 139                        | –               |
| USD   | 563,935          | GBP           | 407,855     | 30/07/2021    | ING Bank     | 458                        | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>121,311</b>             | <b>–</b>        |
| CHF   | 139,000          | USD           | 150,982     | 02/07/2021    | HSBC         | (606)                      | –               |
| CHF   | 28,880,036       | USD           | 31,476,338  | 30/07/2021    | Barclays     | (208,888)                  | –               |
| EUR   | 710,472,239      | USD           | 848,144,027 | 30/07/2021    | Barclays     | (5,094,431)                | (0.08)          |
| EUR   | 123,432,775      | USD           | 147,371,157 | 30/07/2021    | BNP Paribas  | (905,264)                  | (0.01)          |
| EUR   | 12,415,810       | USD           | 14,824,980  | 30/07/2021    | HSBC         | (92,323)                   | –               |
| EUR   | 6,079,496        | USD           | 7,246,796   | 30/07/2021    | ING Bank     | (32,838)                   | –               |
| GBP   | 41,706,008       | USD           | 58,010,700  | 30/07/2021    | BNP Paribas  | (391,259)                  | (0.01)          |
| USD   | 717,384          | EUR           | 604,923     | 06/07/2021    | HSBC         | (54)                       | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(6,725,663)</b>         | <b>(0.10)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(6,604,352)</b>         | <b>(0.10)</b>   |

## Schedule of Investments (continued)

### Robeco Chinese Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Kunlun Energy Co. Ltd.  | HKD      | 12,738,000                 | 9,950,202              | 1.77               |
| Man Wah Holdings Ltd.   | HKD      | 2,214,000                  | 4,455,373              | 0.79               |
|   |          |                            | <u>14,405,575</u>      | <u>2.56</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 1,150,400                  | 27,307,312             | 4.85               |
| ANTA Sports Products Ltd.   | HKD      | 365,000                    | 7,424,106              | 1.32               |
| Bilibili, Inc., ADR   | USD      | 96,000                     | 10,124,955             | 1.80               |
| Bilibili, Inc.  | HKD      | 4,800                      | 507,895                | 0.09               |
| Bilibili, Inc. 'Z'  | HKD      | 38,000                     | 4,020,832              | 0.71               |
| Cheerwin Group Ltd., Reg. S   | HKD      | 6,353,500                  | 5,870,355              | 1.04               |
| China Education Group Holdings Ltd., Reg. S   | HKD      | 3,810,000                  | 7,197,185              | 1.28               |
| China Resources Land Ltd.   | HKD      | 2,398,000                  | 8,444,883              | 1.50               |
| China Yongda Automobiles Services Holdings Ltd.   | HKD      | 4,245,000                  | 5,970,552              | 1.06               |
| Chow Tai Fook Jewellery Group Ltd.  | HKD      | 5,512,000                  | 10,400,379             | 1.85               |
| Country Garden Services Holdings Co. Ltd.   | HKD      | 734,000                    | 6,765,955              | 1.20               |
| Daqo New Energy Corp., ADR  | USD      | 73,000                     | 4,094,868              | 0.73               |
| ENN Energy Holdings Ltd.  | HKD      | 1,001,000                  | 16,060,856             | 2.85               |
| Full Truck Alliance Co. Ltd.  | USD      | 231,114                    | 3,135,230              | 0.56               |
| Genetron Holdings Ltd., ADR   | USD      | 149,000                    | 2,722,176              | 0.48               |
| JD.com, Inc. 'A'  | HKD      | 537,000                    | 17,545,861             | 3.11               |
| Linklogis, Inc., Reg. S 'B'   | HKD      | 1,576,471                  | 2,995,049              | 0.53               |
| Lufax Holding Ltd., ADR   | USD      | 292,000                    | 2,825,569              | 0.50               |
| Meituan, Reg. S 'B'   | HKD      | 1,153,000                  | 40,392,397             | 7.17               |
| NetEase, Inc.   | HKD      | 384,000                    | 7,191,538              | 1.28               |
| New Oriental Education & Technology Group, Inc., ADR  | USD      | 298,000                    | 2,097,640              | 0.37               |
| Nexteer Automotive Group Ltd.   | HKD      | 3,355,000                  | 4,014,589              | 0.71               |
| NIO, Inc., ADR  | USD      | 198,000                    | 8,372,381              | 1.49               |
| Pinduoduo, Inc., ADR  | USD      | 77,112                     | 8,650,405              | 1.54               |
| Sunny Optical Technology Group Co. Ltd.   | HKD      | 544,000                    | 14,313,833             | 2.54               |
| Tencent Holdings Ltd.   | HKD      | 778,800                    | 49,755,295             | 8.83               |
| Tiangong International Co. Ltd.   | HKD      | 23,460,000                 | 8,274,449              | 1.47               |
| Wuxi Biologics Cayman, Inc., Reg. S   | HKD      | 1,292,500                  | 20,150,601             | 3.58               |
| Zhongsheng Group Holdings Ltd.  | HKD      | 1,397,000                  | 9,816,779              | 1.74               |
|   |          |                            | <u>316,443,925</u>     | <u>56.18</u>       |
| <i>China</i>  |          |                            |                        |                    |
| Beijing Oriental Yuhong Waterproof Technology Co. Ltd. 'A'                                    | CNY      | 1,245,545                  | 8,888,149              | 1.58               |
| CanSino Biologics, Inc., Reg. S 'H'   | HKD      | 150,000                    | 6,734,926              | 1.19               |
| China Longyuan Power Group Corp. Ltd. 'H'   | HKD      | 2,154,000                  | 3,188,051              | 0.57               |
| China Merchants Bank Co. Ltd. 'H'   | HKD      | 2,739,000                  | 19,676,760             | 3.50               |
| China Petroleum & Chemical Corp. 'H'  | HKD      | 9,198,000                  | 3,930,827              | 0.70               |

## Schedule of Investments (continued)

### Robeco Chinese Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| China Tourism Group Duty Free Corp. Ltd. 'A'  | CNY      | 361,660                    | 14,195,276             | 2.52               |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 242,916                    | 16,067,626             | 2.85               |
| Estun Automation Co. Ltd. 'A'   | CNY      | 1,824,927                  | 9,044,125              | 1.61               |
| Fuyao Glass Industry Group Co. Ltd., Reg. S 'H'   | HKD      | 1,994,000                  | 11,930,091             | 2.12               |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 1,578,000                  | 4,626,683              | 0.82               |
| Inner Mongolia Yili Industrial Group Co. Ltd. 'A'   | CNY      | 1,793,835                  | 8,703,370              | 1.54               |
| Jiangsu Hengrui Medicine Co. Ltd. 'A'   | CNY      | 512,443                    | 4,545,964              | 0.81               |
| Kweichow Moutai Co. Ltd. 'A'  | CNY      | 19,733                     | 5,292,707              | 0.94               |
| Ping An Bank Co. Ltd. 'A'   | CNY      | 4,156,933                  | 12,079,593             | 2.14               |
| Shandong Weigao Group Medical Polymer Co. Ltd. 'H'  | HKD      | 3,452,000                  | 6,984,026              | 1.24               |
| Shenzhen Mindray Bio-Medical Electronics Co. Ltd. 'A'   | CNY      | 144,915                    | 9,007,245              | 1.60               |
| Tongkun Group Co. Ltd. 'A'  | CNY      | 1,867,903                  | 5,870,125              | 1.04               |
| Venus MedTech Hangzhou, Inc., Reg. S 'H'  | HKD      | 857,000                    | 6,142,712              | 1.09               |
| Will Semiconductor Co. Ltd. Shanghai 'A'  | CNY      | 104,000                    | 4,081,900              | 0.72               |
| WuXi AppTec Co. Ltd. 'A'  | CNY      | 407,960                    | 8,382,784              | 1.49               |
| Zylox-Tonbridge Medical Technology Co. Ltd., Reg. S   | HKD      | 79,000                     | 364,963                | 0.06               |
|   |          |                            | <u>169,737,903</u>     | <u>30.13</u>       |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| AIA Group Ltd.  | HKD      | 761,000                    | 7,879,344              | 1.40               |
| China Mobile Ltd.   | HKD      | 995,000                    | 5,274,880              | 0.94               |
| China Resources Beer Holdings Co. Ltd.  | HKD      | 1,818,000                  | 13,886,476             | 2.46               |
| Galaxy Entertainment Group Ltd.   | HKD      | 684,000                    | 4,406,881              | 0.78               |
|   |          |                            | <u>31,447,581</u>      | <u>5.58</u>        |
| Total Equities  |          |                            | <u>532,034,984</u>     | <u>94.45</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>532,034,984</u>     | <u>94.45</u>       |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| Tianhe Chemicals Group Ltd.*  | HKD      | 28,774,000                 | –                      | –                  |
|   |          |                            | <u>–</u>               | <u>–</u>           |
| Total Equities  |          |                            | <u>–</u>               | <u>–</u>           |
| Total Other transferable securities and money market instruments  |          |                            | <u>–</u>               | <u>–</u>           |

## Schedule of Investments (continued)

### Robeco Chinese Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR    | % of Net<br>Assets   |
|---|----------|----------------------------|---------------------------|----------------------|
| Units of authorised UCITS or other collective investment undertakings       |          |                            |                           |                      |
| Collective Investment Schemes - UCITS                                       |          |                            |                           |                      |
| <i>Luxembourg</i>   |          |                            |                           |                      |
| Robeco Chinese A-Share Equities - I EUR <sup>†</sup>                        | EUR      | 169,031                    | 22,144,384                | 3.93                 |
|   |          |                            | <u>22,144,384</u>         | <u>3.93</u>          |
| Total Collective Investment Schemes - UCITS                                 |          |                            | <u>22,144,384</u>         | <u>3.93</u>          |
| Total Units of authorised UCITS or other collective investment undertakings |          |                            | <u>22,144,384</u>         | <u>3.93</u>          |
| <b>Total Investments</b>  |          |                            | <b><u>554,179,368</u></b> | <b><u>98.38</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>580,571</u></b>     | <b><u>0.10</u></b>   |
| <b>Cash</b>   |          |                            | <b><u>4,534,468</u></b>   | <b><u>0.80</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>4,054,647</u></b>   | <b><u>0.72</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>563,349,054</u></b> | <b><u>100.00</u></b> |

\* Security is valued at its fair value under the direction of the Board of Directors.

<sup>†</sup> Related Party Fund.



## Schedule of Investments (continued)

### Robeco Indian Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>India</i>  |          |                            |                        |                    |
| ABB India Ltd.  | INR      | 27,779                     | 569,837                | 1.75               |
| Angel Broking Ltd.  | INR      | 34,334                     | 334,234                | 1.03               |
| Asian Paints Ltd.   | INR      | 9,148                      | 310,583                | 0.95               |
| Axis Bank Ltd.  | INR      | 91,411                     | 776,000                | 2.38               |
| Bajaj Finance Ltd.  | INR      | 8,214                      | 560,582                | 1.72               |
| Balrampur Chini Mills Ltd.  | INR      | 75,859                     | 306,111                | 0.94               |
| Bharat Forge Ltd.   | INR      | 33,439                     | 289,027                | 0.89               |
| Can Fin Homes Ltd.  | INR      | 121,414                    | 721,132                | 2.22               |
| CreditAccess Grameen Ltd.   | INR      | 43,876                     | 373,316                | 1.15               |
| Crompton Greaves Consumer Electricals Ltd.  | INR      | 129,506                    | 638,510                | 1.96               |
| Cummins India Ltd.  | INR      | 47,644                     | 486,180                | 1.49               |
| Dalmia Bharat Ltd.  | INR      | 35,064                     | 752,273                | 2.31               |
| Divi's Laboratories Ltd.  | INR      | 15,840                     | 792,153                | 2.43               |
| Grindwell Norton Ltd.   | INR      | 23,059                     | 324,887                | 1.00               |
| Gujarat Gas Ltd.  | INR      | 65,207                     | 488,786                | 1.50               |
| Happiest Minds Technologies Ltd.  | INR      | 46,373                     | 528,238                | 1.62               |
| HCL Technologies Ltd.   | INR      | 92,977                     | 1,037,380              | 3.19               |
| HDFC Bank Ltd.  | INR      | 12,373                     | 210,255                | 0.65               |
| Honeywell Automation India Ltd.   | INR      | 738                        | 350,224                | 1.08               |
| Housing Development Finance Corp. Ltd.  | INR      | 46,940                     | 1,318,105              | 4.05               |
| ICICI Bank Ltd.   | INR      | 267,023                    | 1,911,160              | 5.87               |
| Indian Bank   | INR      | 193,707                    | 317,981                | 0.98               |
| Indian Railway Catering & Tourism Corp. Ltd.  | INR      | 13,349                     | 308,003                | 0.95               |
| Info Edge India Ltd.  | INR      | 9,499                      | 529,731                | 1.63               |
| Infosys Ltd.  | INR      | 171,108                    | 3,068,563              | 9.43               |
| JB Chemicals & Pharmaceuticals Ltd.   | INR      | 28,422                     | 536,919                | 1.65               |
| JK Cement Ltd.  | INR      | 13,864                     | 448,487                | 1.38               |
| JK Lakshmi Cement Ltd.  | INR      | 49,570                     | 324,729                | 1.00               |
| KNR Constructions Ltd.  | INR      | 343,605                    | 929,880                | 2.86               |
| KPR Mill Ltd.   | INR      | 20,748                     | 358,303                | 1.10               |
| Max Financial Services Ltd.   | INR      | 50,202                     | 603,919                | 1.86               |
| Max Healthcare Institute Ltd.   | INR      | 214,245                    | 618,566                | 1.90               |
| Metropolis Healthcare Ltd., Reg. S  | INR      | 15,502                     | 498,705                | 1.53               |
| Minda Industries Ltd.   | INR      | 122,662                    | 891,147                | 2.74               |
| National Aluminium Co. Ltd.   | INR      | 327,647                    | 291,228                | 0.90               |
| Navin Fluorine International Ltd.   | INR      | 12,411                     | 527,885                | 1.62               |
| NOCIL Ltd.  | INR      | 198,529                    | 487,719                | 1.50               |
| Persistent Systems Ltd.   | INR      | 22,782                     | 759,551                | 2.33               |
| PI Industries Ltd.  | INR      | 11,041                     | 364,543                | 1.12               |
| Rallis India Ltd.   | INR      | 167,525                    | 617,472                | 1.90               |
| Reliance Industries Ltd.  | INR      | 33,440                     | 800,701                | 2.46               |
| Shriram City Union Finance Ltd.   | INR      | 25,507                     | 495,698                | 1.52               |
| Sona Blw Precision Forgings Ltd., Reg. S  | INR      | 117,636                    | 456,809                | 1.40               |

## Schedule of Investments (continued)

### Robeco Indian Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR    | % of Net<br>Assets   |
|---|----------|----------------------------|---------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                           |                      |
| Equities (continued)  |          |                            |                           |                      |
| <i>India (continued)</i>  |          |                            |                           |                      |
| State Bank of India   | INR      | 130,670                    | 621,420                   | 1.91                 |
| Tata Motors Ltd.  | INR      | 151,743                    | 584,607                   | 1.80                 |
| Tata Steel Ltd.   | INR      | 45,391                     | 600,730                   | 1.85                 |
| TCI Express Ltd.  | INR      | 29,020                     | 473,763                   | 1.46                 |
| TeamLease Services Ltd.   | INR      | 7,800                      | 320,091                   | 0.98                 |
| Timken India Ltd.   | INR      | 29,785                     | 496,490                   | 1.53                 |
| Ultra Tech Cement Ltd.  | INR      | 6,867                      | 527,872                   | 1.62                 |
| UTI Asset Management Co. Ltd.   | INR      | 51,875                     | 502,372                   | 1.54                 |
| Vinati Organics Ltd.  | INR      | 23,469                     | 487,229                   | 1.50                 |
| VIP Industries Ltd.   | INR      | 67,159                     | 305,175                   | 0.94                 |
| WABCO India Ltd.  | INR      | 2,057                      | 160,979                   | 0.49                 |
|   |          |                            | <u>32,396,240</u>         | <u>99.56</u>         |
| Total Equities  |          |                            | <u>32,396,240</u>         | <u>99.56</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>32,396,240</u>         | <u>99.56</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>32,396,240</u></b>  | <b><u>99.56</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>39,088</u></b>      | <b><u>0.12</u></b>   |
| <b>Cash</b>   |          |                            | <b><u>1,696,979</u></b>   | <b><u>5.22</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(1,592,018)</u></b> | <b><u>(4.90)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>32,540,289</u></b>  | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Asian Stars Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Kunlun Energy Co. Ltd.  | HKD      | 714,000                    | 663,985                | 1.98               |
|   |          |                            | <u>663,985</u>         | <u>1.98</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 42,356                     | 1,196,946              | 3.56               |
| China Yongda Automobiles Services Holdings Ltd.   | HKD      | 452,500                    | 757,678                | 2.25               |
| CK Hutchison Holdings Ltd.  | HKD      | 76,444                     | 598,153                | 1.78               |
| NetEase, Inc.   | HKD      | 42,325                     | 943,663                | 2.81               |
| Tingyi Cayman Islands Holding Corp.   | HKD      | 360,000                    | 715,006                | 2.13               |
|   |          |                            | <u>4,211,446</u>       | <u>12.53</u>       |
| <i>China</i>  |          |                            |                        |                    |
| Anhui Conch Cement Co. Ltd. 'H'   | HKD      | 70,000                     | 373,719                | 1.11               |
| Beijing New Building Materials plc 'A'  | CNY      | 126,196                    | 787,156                | 2.34               |
| China Longyuan Power Group Corp. Ltd. 'H'   | HKD      | 458,000                    | 807,002                | 2.40               |
| China Oilfield Services Ltd. 'H'  | HKD      | 312,000                    | 278,491                | 0.83               |
| China Petroleum & Chemical Corp. 'H'  | HKD      | 1,989,500                  | 1,012,194              | 3.01               |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 236,800                    | 826,560                | 2.46               |
| Huatai Securities Co. Ltd., Reg. S 'H'  | HKD      | 191,200                    | 282,717                | 0.84               |
| Livzon Pharmaceutical Group, Inc. 'H'   | HKD      | 118,500                    | 561,680                | 1.67               |
| Midea Group Co. Ltd. 'A'  | CNY      | 63,366                     | 701,205                | 2.09               |
| PICC Property & Casualty Co. Ltd. 'H'   | HKD      | 482,000                    | 410,987                | 1.22               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 64,000                     | 631,439                | 1.88               |
| Shandong Weigao Group Medical Polymer Co. Ltd. 'H'  | HKD      | 228,000                    | 549,161                | 1.63               |
| Zylox-Tonbridge Medical Technology Co. Ltd., Reg. S   | HKD      | 4,000                      | 21,999                 | 0.07               |
|   |          |                            | <u>7,244,310</u>       | <u>21.55</u>       |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Mobile Ltd.   | HKD      | 146,000                    | 921,450                | 2.74               |
| China Overseas Land & Investment Ltd.   | HKD      | 272,500                    | 635,284                | 1.89               |
| New World Development Co. Ltd.  | HKD      | 111,750                    | 580,063                | 1.73               |
|   |          |                            | <u>2,136,797</u>       | <u>6.36</u>        |
| <i>India</i>  |          |                            |                        |                    |
| HCL Technologies Ltd.   | INR      | 65,267                     | 864,797                | 2.57               |
| ICICI Bank Ltd., ADR  | USD      | 67,301                     | 1,160,269              | 3.46               |
|   |          |                            | <u>2,025,066</u>       | <u>6.03</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Mandiri Persero Tbk. PT  | IDR      | 1,880,400                  | 749,693                | 2.23               |

## Schedule of Investments (continued)

### Robeco Asian Stars Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Indonesia (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 749,693                | 2.23               |
| <i>Philippines</i>  |          |                            |                        |                    |
| Alliance Global Group, Inc.   | PHP      | 2,250,700                  | 475,151                | 1.41               |
| Metro Pacific Investments Corp.   | PHP      | 5,057,300                  | 409,755                | 1.22               |
|   |          |                            | 884,906                | 2.63               |
| <i>Singapore</i>  |          |                            |                        |                    |
| DBS Group Holdings Ltd.   | SGD      | 40,141                     | 870,898                | 2.59               |
| Jardine Cycle & Carriage Ltd.   | SGD      | 48,800                     | 777,201                | 2.31               |
|   |          |                            | 1,648,099              | 4.90               |
| <i>South Korea</i>  |          |                            |                        |                    |
| CJ CheilJedang Corp.  | KRW      | 1,131                      | 459,996                | 1.37               |
| Fila Holdings Corp.   | KRW      | 7,793                      | 409,486                | 1.22               |
| Hyundai Motor Co. Preference  | KRW      | 9,345                      | 952,262                | 2.83               |
| KB Financial Group, Inc.  | KRW      | 26,312                     | 1,307,964              | 3.89               |
| KT Corp.  | KRW      | 14,201                     | 401,411                | 1.19               |
| Samsung Electronics Co. Ltd.  | KRW      | 35,066                     | 2,516,810              | 7.49               |
| SK Hynix, Inc.  | KRW      | 8,471                      | 938,261                | 2.79               |
|   |          |                            | 6,986,190              | 20.78              |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Globalwafers Co. Ltd.   | TWD      | 48,000                     | 1,565,563              | 4.66               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 168,661                    | 674,027                | 2.01               |
| MediaTek, Inc.  | TWD      | 18,000                     | 603,215                | 1.79               |
| St Shine Optical Co. Ltd.   | TWD      | 43,000                     | 544,811                | 1.62               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 100,000                    | 2,132,579              | 6.35               |
|   |          |                            | 5,520,195              | 16.43              |
| <i>Vietnam</i>  |          |                            |                        |                    |
| FPT Corp.   | VND      | 293,975                    | 1,131,336              | 3.37               |
|   |          |                            | 1,131,336              | 3.37               |
| Total Equities  |          |                            | 33,202,023             | 98.79              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 33,202,023             | 98.79              |

## Schedule of Investments (continued)

### Robeco Asian Stars Equities

As at 30 June 2021

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments       |          |                            |                        |                    |
| Equities   |          |                            |                        |                    |
| <i>Virgin Islands, British</i>                                   |          |                            |                        |                    |
| Tianhe Chemicals Group Ltd.*                                     | HKD      | 15,944,000                 | —                      | —                  |
|  |          |                            | —                      | —                  |
| Total Equities   |          |                            |                        |                    |
|  |          |                            | —                      | —                  |
| Total Other transferable securities and money market instruments |          |                            |                        |                    |
|  |          |                            | —                      | —                  |
| <b>Total Investments</b>   |          |                            | <b>33,202,023</b>      | <b>98.79</b>       |
| <b>Fair value Adjustment</b>                                     |          |                            | <b>118,035</b>         | <b>0.35</b>        |
| <b>Cash</b>  |          |                            | <b>50,869</b>          | <b>0.15</b>        |
| <b>Other assets/(liabilities)</b>                                |          |                            | <b>236,716</b>         | <b>0.71</b>        |
| <b>Total net assets</b>  |          |                            | <b>33,607,643</b>      | <b>100.00</b>      |

\* Security is valued at its fair value under the direction of the Board of Directors.

## Schedule of Investments (continued)

### Robeco Sustainable Asian Stars Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 51,880                     | 1,466,086              | 3.62               |
| China Conch Venture Holdings Ltd.   | HKD      | 146,500                    | 626,467                | 1.55               |
| China Yongda Automobiles Services Holdings Ltd.   | HKD      | 553,000                    | 925,958                | 2.28               |
| Genetron Holdings Ltd., ADR   | USD      | 6,331                      | 137,699                | 0.34               |
| NetEase, Inc.   | HKD      | 46,075                     | 1,027,272              | 2.53               |
| Sunac China Holdings Ltd.   | HKD      | 213,000                    | 746,228                | 1.84               |
| Tencent Holdings Ltd.   | HKD      | 13,400                     | 1,019,172              | 2.51               |
| Tingyi Cayman Islands Holding Corp.   | HKD      | 304,000                    | 603,783                | 1.49               |
|   |          |                            | <u>6,552,665</u>       | <u>16.16</u>       |
| <i>China</i>  |          |                            |                        |                    |
| Beijing New Building Materials plc 'A'  | CNY      | 151,000                    | 941,872                | 2.32               |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 256,000                    | 893,577                | 2.20               |
| Huatai Securities Co. Ltd., Reg. S 'H'  | HKD      | 420,400                    | 621,624                | 1.53               |
| Livzon Pharmaceutical Group, Inc. 'H'   | HKD      | 148,600                    | 704,352                | 1.74               |
| Midea Group Co. Ltd. 'A'  | CNY      | 30,800                     | 340,831                | 0.84               |
| NanJi E-Commerce Co. Ltd. 'A'   | CNY      | 401,900                    | 608,671                | 1.50               |
| NARI Technology Co. Ltd. 'A'  | CNY      | 54,360                     | 196,727                | 0.49               |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 101,000                    | 996,490                | 2.46               |
| Shandong Weigao Group Medical Polymer Co. Ltd. 'H'  | HKD      | 380,000                    | 915,267                | 2.26               |
| Weichai Power Co. Ltd. 'H'  | HKD      | 37,000                     | 82,923                 | 0.20               |
| Zylox-Tonbridge Medical Technology Co. Ltd., Reg. S   | HKD      | 5,000                      | 27,499                 | 0.07               |
|   |          |                            | <u>6,329,833</u>       | <u>15.61</u>       |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Mobile Ltd.   | HKD      | 158,000                    | 997,186                | 2.46               |
| New World Development Co. Ltd.  | HKD      | 209,000                    | 1,084,861              | 2.67               |
|   |          |                            | <u>2,082,047</u>       | <u>5.13</u>        |
| <i>India</i>  |          |                            |                        |                    |
| HCL Technologies Ltd.   | INR      | 67,155                     | 889,813                | 2.19               |
| ICICI Bank Ltd., ADR  | USD      | 73,778                     | 1,271,933              | 3.14               |
| ICICI Bank Ltd.   | INR      | 15,839                     | 136,577                | 0.34               |
| Mahanagar Gas Ltd., Reg. S  | INR      | 62,624                     | 978,253                | 2.41               |
|   |          |                            | <u>3,276,576</u>       | <u>8.08</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 3,413,300                  | 919,011                | 2.27               |
|   |          |                            | <u>919,011</u>         | <u>2.27</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Asian Stars Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Singapore</i>  |          |                            |                        |                    |
| DBS Group Holdings Ltd.   | SGD      | 61,124                     | 1,326,145              | 3.27               |
|   |          |                            | <u>1,326,145</u>       | <u>3.27</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Amorepacific Corp.  | KRW      | 3,241                      | 733,752                | 1.81               |
| CJ CheilJedang Corp.  | KRW      | 940                        | 382,314                | 0.94               |
| Coway Co. Ltd.  | KRW      | 2,777                      | 195,870                | 0.48               |
| Fila Holdings Corp.   | KRW      | 15,423                     | 810,406                | 2.00               |
| Hyundai Mobis Co. Ltd.  | KRW      | 4,354                      | 1,116,905              | 2.76               |
| KB Financial Group, Inc.  | KRW      | 29,670                     | 1,474,890              | 3.64               |
| KT Corp.  | KRW      | 35,473                     | 1,002,692              | 2.47               |
| LG Chem Ltd. Preference   | KRW      | 3,027                      | 1,024,601              | 2.53               |
| Samsung Electronics Co. Ltd.  | KRW      | 21,588                     | 1,549,447              | 3.82               |
| SK Hynix, Inc.  | KRW      | 14,780                     | 1,637,056              | 4.04               |
|   |          |                            | <u>9,927,933</u>       | <u>24.49</u>       |
| <i>Supranational</i>  |          |                            |                        |                    |
| HKT Trust & HKT Ltd.  | HKD      | 601,000                    | 814,354                | 2.01               |
|   |          |                            | <u>814,354</u>         | <u>2.01</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Chroma ATE, Inc.  | TWD      | 118,000                    | 803,570                | 1.98               |
| CTBC Financial Holding Co. Ltd.   | TWD      | 1,096,000                  | 887,783                | 2.19               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 281,000                    | 1,122,973              | 2.77               |
| MediaTek, Inc.  | TWD      | 10,000                     | 335,119                | 0.83               |
| Sino-American Silicon Products, Inc.  | TWD      | 288,000                    | 1,981,900              | 4.89               |
| St Shine Optical Co. Ltd.   | TWD      | 68,000                     | 861,562                | 2.12               |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 99,000                     | 2,111,252              | 5.21               |
|   |          |                            | <u>8,104,159</u>       | <u>19.99</u>       |
| <i>Vietnam</i>  |          |                            |                        |                    |
| FPT Corp.   | VND      | 47,529                     | 182,911                | 0.45               |
|   |          |                            | <u>182,911</u>         | <u>0.45</u>        |
| Total Equities  |          |                            | <u>39,515,634</u>      | <u>97.46</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>39,515,634</u>      | <u>97.46</u>       |

## Schedule of Investments (continued)

### Robeco Sustainable Asian Stars Equities

As at 30 June 2021

| Investments                       | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|-----------------------------------|----------|----------------------------|------------------------|--------------------|
| <b>Total Investments</b>          |          |                            | <b>39,515,634</b>      | <b>97.46</b>       |
| <b>Fair value Adjustment</b>      |          |                            | <b>117,210</b>         | <b>0.29</b>        |
| <b>Cash</b>                       |          |                            | <b>1,000,192</b>       | <b>2.47</b>        |
| <b>Other assets/(liabilities)</b> |          |                            | <b>(89,701)</b>        | <b>(0.22)</b>      |
| <b>Total net assets</b>           |          |                            | <b>40,543,335</b>      | <b>100.00</b>      |



## Schedule of Investments (continued)

### Robeco BP US Large Cap Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Axalta Coating Systems Ltd.   | USD      | 426,567                    | 13,006,028             | 0.49               |
| Everest Re Group Ltd.   | USD      | 82,904                     | 20,892,637             | 0.79               |
|   |          |                            | <u>33,898,665</u>      | <u>1.28</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Kinross Gold Corp.  | USD      | 1,411,159                  | 8,960,860              | 0.34               |
|   |          |                            | <u>8,960,860</u>       | <u>0.34</u>        |
| <i>Curacao</i>  |          |                            |                        |                    |
| Schlumberger NV   | USD      | 850,044                    | 27,209,909             | 1.03               |
|   |          |                            | <u>27,209,909</u>      | <u>1.03</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Allegion plc  | USD      | 65,565                     | 9,133,204              | 0.34               |
| CRH plc, ADR  | USD      | 370,586                    | 18,840,592             | 0.71               |
| Eaton Corp. plc   | USD      | 261,209                    | 38,705,950             | 1.46               |
|   |          |                            | <u>66,679,746</u>      | <u>2.51</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Sony Group Corp., ADR   | USD      | 280,711                    | 27,290,723             | 1.03               |
|   |          |                            | <u>27,290,723</u>      | <u>1.03</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| NXP Semiconductors NV   | USD      | 138,068                    | 28,403,349             | 1.07               |
|   |          |                            | <u>28,403,349</u>      | <u>1.07</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Chubb Ltd.  | USD      | 266,726                    | 42,393,430             | 1.60               |
| Novartis AG, ADR  | USD      | 436,477                    | 39,824,162             | 1.50               |
|   |          |                            | <u>82,217,592</u>      | <u>3.10</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| BP plc, ADR   | USD      | 435,719                    | 11,511,696             | 0.43               |
| Coca-Cola Europacific Partners plc  | USD      | 444,363                    | 26,359,613             | 1.00               |
|   |          |                            | <u>37,871,309</u>      | <u>1.43</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc.  | USD      | 231,693                    | 26,097,900             | 0.99               |
| Aflac, Inc.   | USD      | 223,008                    | 11,966,609             | 0.45               |

## Schedule of Investments (continued)

### Robeco BP US Large Cap Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Allison Transmission Holdings, Inc.   | USD      | 194,737                    | 7,738,848              | 0.29               |
| Alphabet, Inc. 'A'  | USD      | 24,380                     | 59,530,840             | 2.25               |
| American International Group, Inc.  | USD      | 396,980                    | 18,896,248             | 0.71               |
| AmerisourceBergen Corp.   | USD      | 184,842                    | 21,162,561             | 0.80               |
| Anthem, Inc.  | USD      | 135,269                    | 51,645,704             | 1.95               |
| Applied Materials, Inc.   | USD      | 370,765                    | 52,796,936             | 1.99               |
| AutoZone, Inc.  | USD      | 37,492                     | 55,946,312             | 2.11               |
| Avantor, Inc.   | USD      | 976,418                    | 34,672,603             | 1.31               |
| Bank of America Corp.   | USD      | 1,354,557                  | 55,848,385             | 2.11               |
| Berkshire Hathaway, Inc. 'B'  | USD      | 279,510                    | 77,681,419             | 2.93               |
| Boeing Co. (The)  | USD      | 100,509                    | 24,077,936             | 0.91               |
| Capital One Financial Corp.   | USD      | 202,545                    | 31,331,686             | 1.18               |
| Caterpillar, Inc.   | USD      | 165,200                    | 35,952,476             | 1.36               |
| Centene Corp.   | USD      | 433,870                    | 31,642,139             | 1.19               |
| CenterPoint Energy, Inc.  | USD      | 901,773                    | 22,111,474             | 0.83               |
| Charles Schwab Corp. (The)  | USD      | 512,160                    | 37,290,370             | 1.41               |
| Charter Communications, Inc. 'A'  | USD      | 34,853                     | 25,144,697             | 0.95               |
| Cigna Corp.   | USD      | 221,458                    | 52,501,048             | 1.98               |
| Cisco Systems, Inc.   | USD      | 1,371,199                  | 72,673,547             | 2.74               |
| Citigroup, Inc.   | USD      | 589,584                    | 41,713,068             | 1.57               |
| ConocoPhillips  | USD      | 976,097                    | 59,444,307             | 2.24               |
| CVS Health Corp.  | USD      | 311,735                    | 26,011,168             | 0.98               |
| Deere & Co.   | USD      | 129,788                    | 45,777,525             | 1.73               |
| Dominion Energy, Inc.   | USD      | 288,336                    | 21,212,880             | 0.80               |
| Dover Corp.   | USD      | 124,121                    | 18,692,623             | 0.71               |
| DuPont de Nemours, Inc.   | USD      | 609,582                    | 47,187,743             | 1.78               |
| EOG Resources, Inc.   | USD      | 108,448                    | 9,048,901              | 0.34               |
| Facebook, Inc. 'A'  | USD      | 100,466                    | 34,933,033             | 1.32               |
| Fidelity National Information Services, Inc.  | USD      | 191,939                    | 27,191,998             | 1.03               |
| Fifth Third Bancorp   | USD      | 504,499                    | 19,286,997             | 0.73               |
| FMC Corp.   | USD      | 118,896                    | 12,864,547             | 0.49               |
| Goldman Sachs Group, Inc. (The)   | USD      | 97,020                     | 36,822,001             | 1.39               |
| Harley-Davidson, Inc.   | USD      | 426,209                    | 19,528,896             | 0.74               |
| HollyFrontier Corp.   | USD      | 383,237                    | 12,608,497             | 0.48               |
| Howmet Aerospace, Inc.  | USD      | 718,067                    | 24,751,770             | 0.93               |
| Johnson & Johnson   | USD      | 525,910                    | 86,638,413             | 3.27               |
| JPMorgan Chase & Co.  | USD      | 520,601                    | 80,974,280             | 3.06               |
| KLA Corp.   | USD      | 54,687                     | 17,730,072             | 0.67               |
| Kohl's Corp.  | USD      | 250,512                    | 13,805,716             | 0.52               |
| Lam Research Corp.  | USD      | 42,736                     | 27,808,315             | 1.05               |
| Las Vegas Sands Corp.   | USD      | 373,338                    | 19,671,179             | 0.74               |
| Lear Corp.  | USD      | 54,700                     | 9,587,816              | 0.36               |
| Lennar Corp. 'A'  | USD      | 163,949                    | 16,288,333             | 0.61               |

## Schedule of Investments (continued)

### Robeco BP US Large Cap Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD             | % of Net<br>Assets          |
|---|----------|----------------------------|------------------------------------|-----------------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                                    |                             |
| Equities (continued)  |          |                            |                                    |                             |
| <i>United States of America (continued)</i>   |          |                            |                                    |                             |
| LKQ Corp.   | USD      | 438,960                    | 21,605,611                         | 0.82                        |
| Lowe's Cos., Inc.   | USD      | 82,528                     | 16,007,956                         | 0.60                        |
| Marathon Petroleum Corp.  | USD      | 705,080                    | 42,600,934                         | 1.61                        |
| McKesson Corp.  | USD      | 115,049                    | 22,001,971                         | 0.83                        |
| Micron Technology, Inc.   | USD      | 534,508                    | 45,422,490                         | 1.71                        |
| Mohawk Industries, Inc.   | USD      | 137,906                    | 26,504,154                         | 1.00                        |
| NetApp, Inc.  | USD      | 127,280                    | 10,414,050                         | 0.39                        |
| Newmont Corp.   | USD      | 245,742                    | 15,575,128                         | 0.59                        |
| NortonLifeLock, Inc.  | USD      | 524,044                    | 14,264,478                         | 0.54                        |
| Oracle Corp.  | USD      | 386,245                    | 30,065,311                         | 1.13                        |
| Otis Worldwide Corp.  | USD      | 309,522                    | 25,309,614                         | 0.96                        |
| Owens Corning   | USD      | 186,814                    | 18,289,091                         | 0.69                        |
| Pfizer, Inc.  | USD      | 796,940                    | 31,208,170                         | 1.18                        |
| Pioneer Natural Resources Co.   | USD      | 186,708                    | 30,343,784                         | 1.15                        |
| Polaris, Inc.   | USD      | 83,446                     | 11,428,764                         | 0.43                        |
| PPG Industries, Inc.  | USD      | 73,279                     | 12,440,576                         | 0.47                        |
| Progressive Corp. (The)   | USD      | 292,407                    | 28,717,291                         | 1.08                        |
| Qorvo, Inc.   | USD      | 114,125                    | 22,328,556                         | 0.84                        |
| QUALCOMM, Inc.  | USD      | 159,846                    | 22,846,789                         | 0.86                        |
| SS&C Technologies Holdings, Inc.  | USD      | 264,753                    | 19,078,101                         | 0.72                        |
| Tapestry, Inc.  | USD      | 698,082                    | 30,352,605                         | 1.15                        |
| TJX Cos., Inc. (The)  | USD      | 247,852                    | 16,710,182                         | 0.63                        |
| T-Mobile US, Inc.   | USD      | 205,779                    | 29,802,973                         | 1.12                        |
| Truist Financial Corp.  | USD      | 839,710                    | 46,603,905                         | 1.76                        |
| Union Pacific Corp.   | USD      | 79,776                     | 17,545,136                         | 0.66                        |
| United Rentals, Inc.  | USD      | 91,810                     | 29,288,308                         | 1.11                        |
| UnitedHealth Group, Inc.  | USD      | 123,788                    | 49,569,667                         | 1.87                        |
| US Foods Holding Corp.  | USD      | 422,519                    | 16,207,829                         | 0.61                        |
| Vertiv Holdings Co.   | USD      | 424,436                    | 11,587,103                         | 0.44                        |
| Viatis, Inc.  | USD      | 470,543                    | 6,724,059                          | 0.25                        |
| Wells Fargo & Co.   | USD      | 789,865                    | 35,772,986                         | 1.35                        |
| Westinghouse Air Brake Technologies Corp.   | USD      | 219,022                    | 18,025,511                         | 0.68                        |
|   |          |                            | <u>2,310,932,899</u>               | <u>87.21</u>                |
| Total Equities  |          |                            | <u>2,623,465,052</u>               | <u>99.00</u>                |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>2,623,465,052</u>               | <u>99.00</u>                |
| <b>Total Investments</b>  |          |                            | <u><b>2,623,465,052</b></u>        | <u><b>99.00</b></u>         |
| <b>Cash</b>   |          |                            | <u><b>27,460,920</b></u>           | <u><b>1.04</b></u>          |
| <b>Other assets/(liabilities)</b>   |          |                            | <u><b>(1,037,083)</b></u>          | <u><b>(0.04)</b></u>        |
| <b>Total net assets</b>   |          |                            | <u><u><b>2,649,888,889</b></u></u> | <u><u><b>100.00</b></u></u> |

## Schedule of Investments (continued)

### Robeco BP US Large Cap Equities As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) USD | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| USD   | 1,588,979        | EUR           | 1,332,214   | 01/07/2021    | Citibank     | 9,107                      | –               |
| USD   | 2,701,486        | EUR           | 2,269,000   | 02/07/2021    | BNP Paribas  | 10,679                     | –               |
| USD   | 1,387,750        | EUR           | 1,170,000   | 06/07/2021    | Barclays     | 130                        | –               |
| USD   | 19,314,883       | EUR           | 16,222,271  | 14/07/2021    | Barclays     | 72,008                     | –               |
| USD   | 2,239,587        | EUR           | 1,884,089   | 14/07/2021    | BNP Paribas  | 4,679                      | –               |
| USD   | 2,645,386        | EUR           | 2,213,638   | 14/07/2021    | Citibank     | 19,566                     | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>116,169</b>             | <b>–</b>        |
| EUR   | 1,170,000        | USD           | 1,387,975   | 14/07/2021    | Barclays     | (119)                      | –               |
| EUR   | 223,582,038      | USD           | 266,270,243 | 14/07/2021    | BNP Paribas  | (1,056,988)                | (0.04)          |
| EUR   | 163,721,041      | USD           | 194,949,613 | 14/07/2021    | HSBC         | (743,538)                  | (0.03)          |
| EUR   | 5,869,082        | USD           | 7,003,064   | 14/07/2021    | ING Bank     | (41,153)                   | –               |
| EUR   | 1,255,379        | USD           | 1,500,484   | 14/07/2021    | J.P. Morgan  | (11,352)                   | –               |
| EUR   | 7,340,249        | USD           | 8,735,980   | 14/07/2021    | Rabobank     | (28,969)                   | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(1,882,119)</b>         | <b>(0.07)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(1,765,950)</b>         | <b>(0.07)</b>   |

## Schedule of Investments (continued)

### Robeco BP US Select Opportunities Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Essent Group Ltd.   | USD      | 94,354                     | 4,241,212              | 0.27               |
| Everest Re Group Ltd.   | USD      | 49,695                     | 12,523,637             | 0.81               |
| RenaissanceRe Holdings Ltd.   | USD      | 34,326                     | 5,108,396              | 0.33               |
|   |          |                            | <u>21,873,245</u>      | <u>1.41</u>        |
| <i>Curacao</i>  |          |                            |                        |                    |
| Schlumberger NV   | USD      | 568,589                    | 18,200,534             | 1.17               |
|   |          |                            | <u>18,200,534</u>      | <u>1.17</u>        |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 73,800                     | 5,709,168              | 0.37               |
|   |          |                            | <u>5,709,168</u>       | <u>0.37</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Aon plc 'A'   | USD      | 38,779                     | 9,258,874              | 0.60               |
| Eaton Corp. plc   | USD      | 151,767                    | 22,488,834             | 1.45               |
| ICON plc  | USD      | 58,961                     | 12,187,828             | 0.78               |
| Jazz Pharmaceuticals plc  | USD      | 29,384                     | 5,219,774              | 0.34               |
| Willis Towers Watson plc  | USD      | 25,869                     | 5,950,387              | 0.38               |
|   |          |                            | <u>55,105,697</u>      | <u>3.55</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| NXP Semiconductors NV   | USD      | 91,862                     | 18,897,851             | 1.22               |
|   |          |                            | <u>18,897,851</u>      | <u>1.22</u>        |
| <i>Puerto Rico</i>  |          |                            |                        |                    |
| EVERTEC, Inc.   | USD      | 205,577                    | 8,973,436              | 0.58               |
|   |          |                            | <u>8,973,436</u>       | <u>0.58</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Flex Ltd.   | USD      | 384,628                    | 6,873,302              | 0.44               |
|   |          |                            | <u>6,873,302</u>       | <u>0.44</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| TE Connectivity Ltd.  | USD      | 149,579                    | 20,224,577             | 1.30               |
|   |          |                            | <u>20,224,577</u>      | <u>1.30</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Coca-Cola Europacific Partners plc  | USD      | 220,647                    | 13,088,780             | 0.84               |

## Schedule of Investments (continued)

### Robeco BP US Select Opportunities Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>   |          |                            |                        |                    |
| International Game Technology plc   | USD      | 156,835                    | 3,757,766              | 0.24               |
| Sensata Technologies Holding plc  | USD      | 92,375                     | 5,354,979              | 0.35               |
|   |          |                            | <u>22,201,525</u>      | <u>1.43</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Aflac, Inc.   | USD      | 116,045                    | 6,226,975              | 0.40               |
| Alaska Air Group, Inc.  | USD      | 161,231                    | 9,723,842              | 0.63               |
| Alleghany Corp.   | USD      | 20,559                     | 13,714,292             | 0.88               |
| Allison Transmission Holdings, Inc.   | USD      | 233,140                    | 9,264,984              | 0.60               |
| Altice USA, Inc. 'A'  | USD      | 217,419                    | 7,422,685              | 0.48               |
| Altra Industrial Motion Corp.   | USD      | 134,490                    | 8,744,540              | 0.56               |
| American Electric Power Co., Inc.   | USD      | 71,190                     | 6,021,962              | 0.39               |
| American Homes 4 Rent, REIT 'A'   | USD      | 236,108                    | 9,172,796              | 0.59               |
| American International Group, Inc.  | USD      | 206,979                    | 9,852,200              | 0.63               |
| Ameriprise Financial, Inc.  | USD      | 123,409                    | 30,714,032             | 1.98               |
| AmerisourceBergen Corp.   | USD      | 115,557                    | 13,230,121             | 0.85               |
| AMETEK, Inc.  | USD      | 152,618                    | 20,374,503             | 1.31               |
| ASGN, Inc.  | USD      | 111,374                    | 10,795,482             | 0.70               |
| AutoZone, Inc.  | USD      | 15,229                     | 22,725,018             | 1.46               |
| Avantor, Inc.   | USD      | 381,414                    | 13,544,011             | 0.87               |
| Avery Dennison Corp.  | USD      | 27,927                     | 5,871,372              | 0.38               |
| Best Buy Co., Inc.  | USD      | 40,749                     | 4,685,320              | 0.30               |
| Boston Scientific Corp.   | USD      | 133,112                    | 5,691,869              | 0.37               |
| BWX Technologies, Inc.  | USD      | 167,445                    | 9,731,903              | 0.63               |
| Capital One Financial Corp.   | USD      | 49,542                     | 7,663,652              | 0.49               |
| Centene Corp.   | USD      | 157,975                    | 11,521,117             | 0.74               |
| CenterPoint Energy, Inc.  | USD      | 775,161                    | 19,006,948             | 1.22               |
| ChampionX Corp.   | USD      | 437,814                    | 11,229,929             | 0.72               |
| CommScope Holding Co., Inc.   | USD      | 244,568                    | 5,211,744              | 0.34               |
| ConocoPhillips  | USD      | 265,965                    | 16,197,268             | 1.04               |
| Corteva, Inc.   | USD      | 265,039                    | 11,754,480             | 0.76               |
| Cousins Properties, Inc., REIT  | USD      | 233,427                    | 8,585,445              | 0.55               |
| Crown Holdings, Inc.  | USD      | 88,536                     | 9,049,265              | 0.58               |
| Cummins, Inc.   | USD      | 38,213                     | 9,316,712              | 0.60               |
| Curtiss-Wright Corp.  | USD      | 57,663                     | 6,848,058              | 0.44               |
| CyrusOne, Inc., REIT  | USD      | 99,618                     | 7,124,679              | 0.46               |
| Darden Restaurants, Inc.  | USD      | 50,710                     | 7,403,153              | 0.48               |
| Diamondback Energy, Inc.  | USD      | 98,964                     | 9,291,730              | 0.60               |
| Discover Financial Services   | USD      | 171,936                    | 20,338,309             | 1.31               |
| Dollar Tree, Inc.   | USD      | 42,265                     | 4,205,368              | 0.27               |
| Dover Corp.   | USD      | 158,708                    | 23,901,425             | 1.54               |
| DTE Energy Co.  | USD      | 77,257                     | 10,012,507             | 0.65               |

## Schedule of Investments (continued)

### Robeco BP US Select Opportunities Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Duke Realty Corp., REIT   | USD      | 288,165                    | 13,644,613             | 0.88               |
| DuPont de Nemours, Inc.   | USD      | 155,736                    | 12,055,524             | 0.78               |
| Eagle Materials, Inc.   | USD      | 42,340                     | 6,016,937              | 0.39               |
| East West Bancorp, Inc.   | USD      | 241,512                    | 17,313,995             | 1.12               |
| eBay, Inc.  | USD      | 136,571                    | 9,588,650              | 0.62               |
| Edison International  | USD      | 184,651                    | 10,676,521             | 0.69               |
| Entergy Corp.   | USD      | 98,610                     | 9,831,417              | 0.63               |
| Equity Residential, REIT  | USD      | 177,416                    | 13,661,032             | 0.88               |
| Essex Property Trust, Inc., REIT  | USD      | 33,866                     | 10,160,139             | 0.65               |
| Expedia Group, Inc.   | USD      | 51,385                     | 8,412,238              | 0.54               |
| Expeditors International of Washington, Inc.  | USD      | 61,148                     | 7,741,337              | 0.50               |
| Fifth Third Bancorp   | USD      | 842,358                    | 32,203,346             | 2.07               |
| FMC Corp.   | USD      | 151,179                    | 16,357,568             | 1.05               |
| Foot Locker, Inc.   | USD      | 137,557                    | 8,477,638              | 0.55               |
| Gentex Corp.  | USD      | 225,751                    | 7,470,101              | 0.48               |
| Globe Life, Inc.  | USD      | 88,302                     | 8,410,765              | 0.54               |
| Halliburton Co.   | USD      | 417,408                    | 9,650,473              | 0.62               |
| Harley-Davidson, Inc.   | USD      | 319,666                    | 14,647,096             | 0.94               |
| Hasbro, Inc.  | USD      | 95,419                     | 9,019,004              | 0.58               |
| HCA Healthcare, Inc.  | USD      | 46,441                     | 9,601,212              | 0.62               |
| Healthpeak Properties, Inc., REIT   | USD      | 239,214                    | 7,963,434              | 0.51               |
| Helmerich & Payne, Inc.   | USD      | 223,265                    | 7,285,137              | 0.47               |
| Hexcel Corp.  | USD      | 177,002                    | 11,044,925             | 0.71               |
| HollyFrontier Corp.   | USD      | 226,318                    | 7,445,862              | 0.48               |
| Howmet Aerospace, Inc.  | USD      | 472,285                    | 16,279,664             | 1.05               |
| Hubbell, Inc.   | USD      | 24,558                     | 4,588,417              | 0.30               |
| Humana, Inc.  | USD      | 33,800                     | 14,963,936             | 0.96               |
| Huntington Bancshares, Inc.   | USD      | 1,842,866                  | 26,297,698             | 1.69               |
| Huntington Ingalls Industries, Inc.   | USD      | 41,180                     | 8,678,685              | 0.56               |
| Ingevity Corp.  | USD      | 82,233                     | 6,690,477              | 0.43               |
| IQVIA Holdings, Inc.  | USD      | 23,717                     | 5,747,103              | 0.37               |
| ITT, Inc.   | USD      | 130,697                    | 11,970,538             | 0.77               |
| KeyCorp   | USD      | 1,137,577                  | 23,490,965             | 1.51               |
| Kilroy Realty Corp., REIT   | USD      | 115,601                    | 8,050,454              | 0.52               |
| KLA Corp.   | USD      | 23,301                     | 7,554,417              | 0.49               |
| L3Harris Technologies, Inc.   | USD      | 73,775                     | 15,946,466             | 1.03               |
| Laboratory Corp. of America Holdings  | USD      | 21,175                     | 5,841,124              | 0.38               |
| Lamar Advertising Co., REIT 'A'   | USD      | 69,081                     | 7,213,438              | 0.46               |
| Las Vegas Sands Corp.   | USD      | 169,320                    | 8,921,471              | 0.58               |
| Lear Corp.  | USD      | 51,469                     | 9,021,486              | 0.58               |
| Leidos Holdings, Inc.   | USD      | 104,617                    | 10,576,779             | 0.68               |
| Live Nation Entertainment, Inc.   | USD      | 85,598                     | 7,497,529              | 0.48               |
| LKQ Corp.   | USD      | 170,263                    | 8,380,345              | 0.54               |

## Schedule of Investments (continued)

### Robeco BP US Select Opportunities Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Marathon Petroleum Corp.  | USD      | 222,142                    | 13,421,820             | 0.86               |
| Marriott International, Inc. 'A'  | USD      | 59,713                     | 8,152,019              | 0.53               |
| Masco Corp.   | USD      | 125,014                    | 7,364,575              | 0.47               |
| Maxar Technologies, Inc.  | USD      | 162,445                    | 6,484,804              | 0.42               |
| Mohawk Industries, Inc.   | USD      | 66,738                     | 12,826,376             | 0.83               |
| Molina Healthcare, Inc.   | USD      | 31,908                     | 8,074,638              | 0.52               |
| Mosaic Co. (The)  | USD      | 225,613                    | 7,199,311              | 0.46               |
| NetApp, Inc.  | USD      | 118,512                    | 9,696,652              | 0.62               |
| NortonLifeLock, Inc.  | USD      | 274,499                    | 7,471,863              | 0.48               |
| Oshkosh Corp.   | USD      | 110,005                    | 13,711,023             | 0.88               |
| Owens Corning   | USD      | 76,226                     | 7,462,525              | 0.48               |
| Parker-Hannifin Corp.   | USD      | 50,954                     | 15,648,483             | 1.01               |
| PG&E Corp.  | USD      | 640,364                    | 6,512,502              | 0.42               |
| Pioneer Natural Resources Co.   | USD      | 73,198                     | 11,896,139             | 0.77               |
| Polaris, Inc.   | USD      | 62,300                     | 8,532,608              | 0.55               |
| PPG Industries, Inc.  | USD      | 49,144                     | 8,343,177              | 0.54               |
| Qorvo, Inc.   | USD      | 107,035                    | 20,941,398             | 1.35               |
| Regency Centers Corp., REIT   | USD      | 199,385                    | 12,774,597             | 0.82               |
| Robert Half International, Inc.   | USD      | 134,996                    | 12,010,594             | 0.77               |
| Ross Stores, Inc.   | USD      | 85,202                     | 10,565,048             | 0.68               |
| Science Applications International Corp.  | USD      | 80,725                     | 7,082,004              | 0.46               |
| SLM Corp.   | USD      | 447,647                    | 9,373,728              | 0.60               |
| Southwest Airlines Co.  | USD      | 91,427                     | 4,853,859              | 0.31               |
| SS&C Technologies Holdings, Inc.  | USD      | 111,881                    | 8,062,145              | 0.52               |
| State Street Corp.  | USD      | 94,264                     | 7,756,042              | 0.50               |
| Steel Dynamics, Inc.  | USD      | 68,014                     | 4,053,634              | 0.26               |
| Synchrony Financial   | USD      | 152,092                    | 7,379,504              | 0.48               |
| TEGNA, Inc.   | USD      | 460,342                    | 8,636,016              | 0.56               |
| Tempur Sealy International, Inc.  | USD      | 130,430                    | 5,111,552              | 0.33               |
| Textron, Inc.   | USD      | 284,046                    | 19,533,843             | 1.26               |
| Travel + Leisure Co.  | USD      | 102,599                    | 6,099,511              | 0.39               |
| Travelers Cos., Inc. (The)  | USD      | 40,462                     | 6,057,566              | 0.39               |
| Truist Financial Corp.  | USD      | 340,694                    | 18,908,517             | 1.22               |
| Ulta Beauty, Inc.   | USD      | 25,496                     | 8,815,752              | 0.57               |
| Universal Health Services, Inc. 'B'   | USD      | 107,255                    | 15,705,350             | 1.01               |
| US Foods Holding Corp.  | USD      | 182,112                    | 6,985,816              | 0.45               |
| Valero Energy Corp.   | USD      | 92,830                     | 7,248,166              | 0.47               |
| Valvoline, Inc.   | USD      | 242,446                    | 7,869,797              | 0.51               |
| Vertiv Holdings Co.   | USD      | 297,535                    | 8,122,705              | 0.52               |
| Welltower, Inc., REIT   | USD      | 182,703                    | 15,182,619             | 0.98               |
| Western Digital Corp.   | USD      | 174,761                    | 12,437,740             | 0.80               |
| Whirlpool Corp.   | USD      | 67,794                     | 14,780,448             | 0.95               |
| Wyndham Hotels & Resorts, Inc.  | USD      | 135,128                    | 9,768,403              | 0.63               |



## Schedule of Investments (continued)

### Robeco BP US Select Opportunities Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD      | % of Net<br>Assets   |
|---|----------|----------------------------|-----------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                             |                      |
| Equities (continued)  |          |                            |                             |                      |
| <i>United States of America (continued)</i>   |          |                            |                             |                      |
| Xerox Holdings Corp.  | USD      | 235,518                    | 5,532,318                   | 0.36                 |
| Yelp, Inc.  | USD      | 138,284                    | 5,525,829                   | 0.36                 |
| Zimmer Biomet Holdings, Inc.  | USD      | 91,335                     | 14,688,495                  | 0.95                 |
|   |          |                            | <u>1,347,221,163</u>        | <u>86.78</u>         |
| <i>Virgin Islands, British</i>  |          |                            |                             |                      |
| Nomad Foods Ltd.  | USD      | 214,802                    | 6,072,452                   | 0.39                 |
|   |          |                            | <u>6,072,452</u>            | <u>0.39</u>          |
| Total Equities  |          |                            | <u>1,531,352,950</u>        | <u>98.64</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>1,531,352,950</u>        | <u>98.64</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>1,531,352,950</u></b> | <b><u>98.64</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>17,099,920</u></b>    | <b><u>1.10</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>3,943,465</u></b>     | <b><u>0.26</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>1,552,396,335</u></b> | <b><u>100.00</u></b> |

### Robeco BP US Select Opportunities Equities

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency<br>Purchased  | Amount<br>Purchased | Currency<br>Sold | Amount<br>Sold | Maturity<br>Date | Counterparty | Unrealised<br>Gain/(Loss)<br>USD | % of Net<br>Assets |
|--|---------------------|------------------|----------------|------------------|--------------|----------------------------------|--------------------|
| USD  | 25,719              | CHF              | 23,721         | 30/07/2021       | Barclays     | 38                               | –                  |
| USD  | 868,686             | EUR              | 730,520        | 30/07/2021       | Barclays     | 1,847                            | –                  |
| USD  | 733,095             | EUR              | 613,000        | 30/07/2021       | BNP Paribas  | 5,706                            | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                     |                  |                |                  |              | <b><u>7,591</u></b>              | <b><u>–</u></b>    |

## Schedule of Investments (continued)

### Robeco BP US Select Opportunities Equities

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency<br>Purchased   | Amount<br>Purchased | Currency<br>Sold | Amount Sold | Maturity<br>Date | Counterparty | Unrealised<br>Gain/(Loss)<br>USD | % of Net<br>Assets |
|---|---------------------|------------------|-------------|------------------|--------------|----------------------------------|--------------------|
| CHF   | 1,809,633           | USD              | 1,972,317   | 30/07/2021       | Barclays     | (13,087)                         | –                  |
| EUR   | 68,493,217          | USD              | 81,783,675  | 30/07/2021       | HSBC         | (509,312)                        | (0.03)             |
| EUR   | 539,463             | USD              | 643,043     | 30/07/2021       | ING Bank     | (2,914)                          | –                  |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |             |                  |              | <b>(525,313)</b>                 | <b>(0.03)</b>      |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                     |                  |             |                  |              | <b>(517,722)</b>                 | <b>(0.03)</b>      |

## Schedule of Investments (continued)

### Robeco QI Continental European Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| EVN AG  | EUR      | 1,444                      | 28,707                 | 0.65               |
| Mayr Melnhof Karton AG  | EUR      | 149                        | 26,760                 | 0.60               |
| Oesterreichische Post AG  | EUR      | 929                        | 41,665                 | 0.94               |
| Telekom Austria AG  | EUR      | 4,228                      | 30,442                 | 0.69               |
|   |          |                            | <u>127,574</u>         | <u>2.88</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Ageas SA  | EUR      | 566                        | 26,489                 | 0.60               |
| Befimmo SA, REIT  | EUR      | 560                        | 18,760                 | 0.42               |
| Etablissements Franz Colruyt NV   | EUR      | 821                        | 38,718                 | 0.87               |
| Gimv NV   | EUR      | 819                        | 44,225                 | 1.00               |
| Groupe Bruxelles Lambert SA   | EUR      | 431                        | 40,661                 | 0.92               |
| Proximus SADP   | EUR      | 1,482                      | 24,142                 | 0.54               |
|   |          |                            | <u>192,995</u>         | <u>4.35</u>        |
| <i>Czech Republic</i>   |          |                            |                        |                    |
| CEZ A/S   | CZK      | 534                        | 13,357                 | 0.30               |
|   |          |                            | <u>13,357</u>          | <u>0.30</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Carlsberg A/S 'B'   | DKK      | 393                        | 61,781                 | 1.39               |
| Danske Bank A/S   | DKK      | 1,972                      | 29,263                 | 0.66               |
| Novo Nordisk A/S 'B'  | DKK      | 1,942                      | 137,209                | 3.10               |
| Sydbank A/S   | DKK      | 1,925                      | 49,988                 | 1.13               |
|   |          |                            | <u>278,241</u>         | <u>6.28</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Kemira OYJ  | EUR      | 711                        | 9,442                  | 0.21               |
| Kesko OYJ 'B'   | EUR      | 2,262                      | 70,461                 | 1.59               |
| Kone OYJ 'B'  | EUR      | 1,039                      | 71,483                 | 1.62               |
| Nordea Bank Abp   | SEK      | 3,790                      | 35,598                 | 0.80               |
| Tokmanni Group Corp.  | EUR      | 1,549                      | 36,123                 | 0.81               |
|   |          |                            | <u>223,107</u>         | <u>5.03</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Carrefour SA  | EUR      | 3,481                      | 57,732                 | 1.30               |
| Cie Generale des Etablissements Michelin SCA  | EUR      | 84                         | 11,298                 | 0.25               |
| Eutelsat Communications SA  | EUR      | 1,753                      | 17,274                 | 0.39               |
| Hermes International  | EUR      | 114                        | 140,050                | 3.17               |
| Metropole Television SA   | EUR      | 833                        | 14,777                 | 0.33               |
| Rothschild & Co.  | EUR      | 378                        | 12,380                 | 0.28               |

## Schedule of Investments (continued)

### Robeco QI Continental European Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>France (continued)</i>   |          |                            |                        |                    |
| Sanofi  | EUR      | 1,531                      | 135,279                | 3.06               |
| Sartorius Stedim Biotech  | EUR      | 196                        | 78,184                 | 1.76               |
| Schneider Electric SE   | EUR      | 123                        | 16,320                 | 0.37               |
| Societe BIC SA  | EUR      | 472                        | 27,659                 | 0.62               |
| Vivendi SE  | EUR      | 3,827                      | 108,419                | 2.45               |
|   |          |                            | <u>619,372</u>         | <u>13.98</u>       |
| <i>Germany</i>  |          |                            |                        |                    |
| ADVA Optical Networking SE  | EUR      | 3,178                      | 37,119                 | 0.84               |
| Allianz SE  | EUR      | 348                        | 73,184                 | 1.65               |
| Cewe Stiftung & Co. KGAA  | EUR      | 225                        | 29,385                 | 0.66               |
| Deutsche Post AG  | EUR      | 522                        | 29,942                 | 0.68               |
| Deutsche Telekom AG   | EUR      | 2,034                      | 36,230                 | 0.82               |
| Draegerwerk AG & Co. KGaA Preference  | EUR      | 117                        | 9,337                  | 0.21               |
| Evonik Industries AG  | EUR      | 1,241                      | 35,095                 | 0.79               |
| LEG Immobilien SE   | EUR      | 339                        | 41,172                 | 0.93               |
| Scout24 AG, Reg. S  | EUR      | 655                        | 46,584                 | 1.05               |
| TAG Immobilien AG   | EUR      | 1,448                      | 38,748                 | 0.87               |
| Telefonica Deutschland Holding AG   | EUR      | 20,778                     | 46,231                 | 1.04               |
| Wuestenrot & Wuerttembergische AG   | EUR      | 934                        | 18,045                 | 0.41               |
|   |          |                            | <u>441,072</u>         | <u>9.95</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| Magyar Telekom Telecommunications plc   | HUF      | 9,229                      | 11,226                 | 0.25               |
|   |          |                            | <u>11,226</u>          | <u>0.25</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| ICON plc  | USD      | 170                        | 29,632                 | 0.67               |
|   |          |                            | <u>29,632</u>          | <u>0.67</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| De' Longhi SpA  | EUR      | 1,043                      | 38,320                 | 0.86               |
| Hera SpA  | EUR      | 12,912                     | 44,985                 | 1.01               |
| Moncler SpA   | EUR      | 569                        | 32,467                 | 0.73               |
| Sesa SpA  | EUR      | 326                        | 45,966                 | 1.04               |
| Snam SpA  | EUR      | 9,960                      | 48,555                 | 1.10               |
| Terna SpA   | EUR      | 7,028                      | 44,164                 | 1.00               |
|   |          |                            | <u>254,457</u>         | <u>5.74</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| RTL Group SA  | EUR      | 547                        | 27,487                 | 0.62               |

## Schedule of Investments (continued)

### Robeco QI Continental European Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Luxembourg (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 27,487                 | 0.62               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Flow Traders, Reg. S  | EUR      | 1,088                      | 39,473                 | 0.89               |
| ForFarmers NV   | EUR      | 2,565                      | 12,774                 | 0.29               |
| Koninklijke Ahold Delhaize NV   | EUR      | 4,590                      | 115,070                | 2.60               |
| Koninklijke Vopak NV  | EUR      | 870                        | 33,321                 | 0.75               |
| NN Group NV   | EUR      | 1,151                      | 45,787                 | 1.03               |
| PostNL NV   | EUR      | 9,219                      | 42,149                 | 0.95               |
| Signify NV, Reg. S  | EUR      | 944                        | 50,353                 | 1.14               |
| Wolters Kluwer NV   | EUR      | 890                        | 75,401                 | 1.70               |
|   |          |                            | 414,328                | 9.35               |
| <i>Norway</i>   |          |                            |                        |                    |
| Atea ASA  | NOK      | 641                        | 10,515                 | 0.24               |
| Europris ASA, Reg. S  | NOK      | 6,540                      | 34,607                 | 0.78               |
| Gjensidige Forsikring ASA   | NOK      | 2,614                      | 48,618                 | 1.09               |
| Orkla ASA   | NOK      | 6,074                      | 52,199                 | 1.17               |
| Telenor ASA   | NOK      | 3,291                      | 46,794                 | 1.06               |
| Veidekke ASA  | NOK      | 1,872                      | 21,132                 | 0.48               |
|   |          |                            | 213,865                | 4.82               |
| <i>Poland</i>   |          |                            |                        |                    |
| Asseco Poland SA  | PLN      | 627                        | 10,715                 | 0.24               |
|   |          |                            | 10,715                 | 0.24               |
| <i>Portugal</i>   |          |                            |                        |                    |
| REN - Redes Energeticas Nacionais SGPS SA   | EUR      | 14,602                     | 34,169                 | 0.77               |
|   |          |                            | 34,169                 | 0.77               |
| <i>Spain</i>  |          |                            |                        |                    |
| Ebro Foods SA   | EUR      | 1,568                      | 27,785                 | 0.63               |
| Enagas SA   | EUR      | 1,537                      | 29,948                 | 0.68               |
| Endesa SA   | EUR      | 1,884                      | 38,547                 | 0.87               |
| Iberdrola SA  | EUR      | 8,810                      | 90,567                 | 2.04               |
| Red Electrica Corp. SA  | EUR      | 1,005                      | 15,733                 | 0.35               |
|   |          |                            | 202,580                | 4.57               |
| <i>Sweden</i>   |          |                            |                        |                    |
| Axfood AB   | SEK      | 1,725                      | 40,259                 | 0.91               |

## Schedule of Investments (continued)

### Robeco QI Continental European Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR  | % of Net<br>Assets   |
|---|----------|----------------------------|-------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                         |                      |
| Equities (continued)  |          |                            |                         |                      |
| <i>Sweden (continued)</i>   |          |                            |                         |                      |
| Bilia AB 'A'  | SEK      | 825                        | 14,748                  | 0.33                 |
| Holmen AB 'B'   | SEK      | 608                        | 23,158                  | 0.52                 |
| ICA Gruppen AB  | SEK      | 1,166                      | 45,792                  | 1.03                 |
| Swedbank AB 'A'   | SEK      | 4,396                      | 69,022                  | 1.56                 |
| Tele2 AB 'B'  | SEK      | 969                        | 11,140                  | 0.25                 |
| Telia Co. AB  | SEK      | 8,407                      | 31,483                  | 0.71                 |
|   |          |                            | <u>235,602</u>          | <u>5.31</u>          |
| <i>Switzerland</i>  |          |                            |                         |                      |
| Allreal Holding AG  | CHF      | 223                        | 37,065                  | 0.84                 |
| APG SGA SA  | CHF      | 51                         | 10,561                  | 0.24                 |
| Banque Cantonale Vaudoise   | CHF      | 480                        | 36,388                  | 0.82                 |
| Chocoladefabriken Lindt & Spruengli AG  | CHF      | 9                          | 75,576                  | 1.71                 |
| Galenica AG, Reg. S   | CHF      | 281                        | 16,739                  | 0.38                 |
| Geberit AG  | CHF      | 143                        | 90,534                  | 2.04                 |
| Givaudan SA   | CHF      | 6                          | 23,553                  | 0.53                 |
| Intershop Holding AG  | CHF      | 48                         | 26,623                  | 0.60                 |
| Logitech International SA   | CHF      | 336                        | 34,361                  | 0.78                 |
| Mobimo Holding AG   | CHF      | 100                        | 27,733                  | 0.63                 |
| Nestle SA   | CHF      | 1,722                      | 180,999                 | 4.09                 |
| Novartis AG   | CHF      | 1,589                      | 122,228                 | 2.76                 |
| PSP Swiss Property AG   | CHF      | 264                        | 28,298                  | 0.64                 |
| Roche Holding AG  | CHF      | 370                        | 117,647                 | 2.65                 |
| Schweiter Technologies AG   | CHF      | 28                         | 34,636                  | 0.78                 |
| SGS SA  | CHF      | 31                         | 80,711                  | 1.82                 |
| Swiss Prime Site AG   | CHF      | 456                        | 38,188                  | 0.85                 |
| Swisscom AG   | CHF      | 115                        | 55,413                  | 1.25                 |
| Zurich Insurance Group AG   | CHF      | 89                         | 30,138                  | 0.68                 |
|   |          |                            | <u>1,067,391</u>        | <u>24.09</u>         |
| Total Equities  |          |                            | <u>4,397,170</u>        | <u>99.20</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>4,397,170</u>        | <u>99.20</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>4,397,170</u></b> | <b><u>99.20</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>26,209</u></b>    | <b><u>0.59</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>9,433</u></b>     | <b><u>0.21</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>4,432,812</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Chinese A-share Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>CNH | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>China</i>  |          |                            |                        |                    |
| Anhui Conch Cement Co. Ltd. 'A'   | CNY      | 598,910                    | 24,582,973             | 1.10               |
| Baoshan Iron & Steel Co. Ltd. 'A'   | CNY      | 1,943,000                  | 14,843,142             | 0.66               |
| Beijing New Building Materials plc 'A'  | CNY      | 713,962                    | 28,020,406             | 1.26               |
| Beijing Oriental Yuhong Waterproof Technology Co. Ltd. 'A'                                    | CNY      | 1,110,164                  | 61,408,569             | 2.75               |
| Beijing Roborock Technology Co. Ltd. 'A'  | CNY      | 18,000                     | 22,695,892             | 1.02               |
| China Merchants Bank Co. Ltd. 'A'   | CNY      | 1,323,950                  | 71,738,188             | 3.21               |
| China Three Gorges Renewables Group Co. Ltd. 'A'  | CNY      | 2,714,000                  | 17,259,437             | 0.77               |
| China Tourism Group Duty Free Corp. Ltd. 'A'  | CNY      | 350,614                    | 105,209,491            | 4.71               |
| China Vanke Co. Ltd. 'A'  | CNY      | 1,910,901                  | 45,494,328             | 2.04               |
| China Yangtze Power Co. Ltd. 'A'  | CNY      | 2,696,839                  | 55,657,588             | 2.50               |
| Chongqing Zhifei Biological Products Co. Ltd. 'A'   | CNY      | 342,000                    | 63,855,730             | 2.86               |
| CITIC Securities Co. Ltd. 'A'   | CNY      | 649,987                    | 16,209,170             | 0.73               |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 194,451                    | 103,982,738            | 4.65               |
| East Money Information Co. Ltd. 'A'   | CNY      | 1,256,400                  | 41,193,531             | 1.84               |
| Estun Automation Co. Ltd. 'A'   | CNY      | 1,726,000                  | 67,394,041             | 3.02               |
| Fuyao Glass Industry Group Co. Ltd. 'A'   | CNY      | 563,000                    | 31,440,630             | 1.41               |
| Ganfeng Lithium Co. Ltd. 'A'  | CNY      | 462,951                    | 56,053,531             | 2.52               |
| Gigadevice Semiconductor Beijing, Inc. 'A'  | CNY      | 180,964                    | 33,999,978             | 1.52               |
| Gree Electric Appliances, Inc. of Zhuhai 'A'  | CNY      | 696,400                    | 36,279,071             | 1.63               |
| Haier Smart Home Co. Ltd. 'A'   | CNY      | 1,443,000                  | 37,384,658             | 1.67               |
| Hundsun Technologies, Inc. 'A'  | CNY      | 327,000                    | 30,489,918             | 1.37               |
| Industrial Bank Co. Ltd. 'A'  | CNY      | 2,757,000                  | 56,651,090             | 2.54               |
| Inner Mongolia Yili Industrial Group Co. Ltd. 'A'   | CNY      | 2,095,842                  | 77,182,693             | 3.46               |
| Jiangsu Hengli Hydraulic Co. Ltd. 'A'   | CNY      | 177,786                    | 15,273,955             | 0.68               |
| Jiangsu Hengrui Medicine Co. Ltd. 'A'   | CNY      | 445,325                    | 30,265,930             | 1.36               |
| Jiangxi Copper Co. Ltd. 'A'   | CNY      | 1,099,000                  | 24,593,336             | 1.10               |
| Joyoung Co. Ltd. 'A'  | CNY      | 815,645                    | 26,497,845             | 1.19               |
| Kweichow Moutai Co. Ltd. 'A'  | CNY      | 33,445                     | 68,779,944             | 3.09               |
| LONGi Green Energy Technology Co. Ltd. 'A'  | CNY      | 1,270,749                  | 112,882,857            | 5.06               |
| Luxshare Precision Industry Co. Ltd. 'A'  | CNY      | 800,069                    | 36,799,757             | 1.65               |
| Midea Group Co. Ltd. 'A'  | CNY      | 544,430                    | 38,852,362             | 1.73               |
| Muyuan Foods Co. Ltd. 'A'   | CNY      | 181,700                    | 11,049,968             | 0.49               |
| NARI Technology Co. Ltd. 'A'  | CNY      | 622,109                    | 14,456,471             | 0.65               |
| Ping An Bank Co. Ltd. 'A'   | CNY      | 2,217,283                  | 50,150,284             | 2.25               |
| Ping An Insurance Group Co. of China Ltd. 'A'   | CNY      | 477,600                    | 30,697,277             | 1.38               |
| Proya Cosmetics Co. Ltd. 'A'  | CNY      | 207,000                    | 40,715,189             | 1.82               |
| Sany Heavy Industry Co. Ltd. 'A'  | CNY      | 1,710,301                  | 49,713,833             | 2.23               |
| Shanghai International Airport Co. Ltd. 'A'   | CNY      | 395,095                    | 19,014,157             | 0.85               |
| Shenzhen Mindray Bio-Medical Electronics Co. Ltd. 'A'   | CNY      | 116,000                    | 55,680,629             | 2.49               |
| Tianjin Zhonghuan Semiconductor Co. Ltd. 'A'  | CNY      | 1,645,000                  | 63,491,104             | 2.84               |
| Tongkun Group Co. Ltd. 'A'  | CNY      | 1,993,029                  | 48,007,611             | 2.15               |
| Venustech Group, Inc. 'A'   | CNY      | 1,041,987                  | 30,225,236             | 1.35               |
| Wanhua Chemical Group Co. Ltd. 'A'  | CNY      | 321,889                    | 35,024,708             | 1.57               |

## Schedule of Investments (continued)

### Robeco Chinese A-share Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>CNH      | % of Net<br>Assets   |
|---|----------|----------------------------|-----------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                             |                      |
| Equities (continued)  |          |                            |                             |                      |
| <i>China (continued)</i>  |          |                            |                             |                      |
| Will Semiconductor Co. Ltd. Shanghai 'A'  | CNY      | 196,000                    | 63,106,139                  | 2.83                 |
| Wolong Electric Group Co. Ltd. 'A'  | CNY      | 2,160,000                  | 28,725,332                  | 1.29                 |
| Wuliangye Yibin Co. Ltd. 'A'  | CNY      | 216,932                    | 64,615,873                  | 2.89                 |
| WuXi AppTec Co. Ltd. 'A'  | CNY      | 442,633                    | 69,305,465                  | 3.10                 |
| Yunnan Energy New Material Co. Ltd.   | CNY      | 309,126                    | 72,359,677                  | 3.24                 |
|   |          |                            | <u>2,199,311,732</u>        | <u>98.52</u>         |
| Total Equities  |          |                            | <u>2,199,311,732</u>        | <u>98.52</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>2,199,311,732</u>        | <u>98.52</u>         |
| <b>Total Investments</b>  |          |                            | <u><b>2,199,311,732</b></u> | <u><b>98.52</b></u>  |
| <b>Fair value Adjustment</b>  |          |                            | <u><b>(9,127,484)</b></u>   | <u><b>(0.41)</b></u> |
| <b>Cash</b>   |          |                            | <u><b>38,700,806</b></u>    | <u><b>1.73</b></u>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <u><b>3,592,437</b></u>     | <u><b>0.16</b></u>   |
| <b>Total net assets</b>   |          |                            | <u><b>2,232,477,491</b></u> | <u><b>100.00</b></u> |

### Robeco Chinese A-share Equities

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency<br>Purchased  | Amount<br>Purchased | Currency<br>Sold | Amount Sold | Maturity<br>Date | Counterparty | Unrealised<br>Gain/(Loss)<br>CNH | % of Net<br>Assets |
|--|---------------------|------------------|-------------|------------------|--------------|----------------------------------|--------------------|
| CNY  | 6,283,389           | USD              | 972,228     | 02/07/2021       | HSBC         | 1,386                            | –                  |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                     |                  |             |                  |              | <u><b>1,386</b></u>              | <u><b>–</b></u>    |



## Schedule of Investments (continued)

### Robeco QI Chinese A-share Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>CNH | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 2,235,000                  | 5,020,442              | 0.44               |
| Aisino Corp. 'A'  | CNY      | 201,800                    | 2,629,210              | 0.23               |
| All Winner Technology Co. Ltd. 'A'  | CNY      | 36,300                     | 3,181,763              | 0.28               |
| Amlogic Shanghai Co. Ltd. 'A'   | CNY      | 15,747                     | 1,766,649              | 0.15               |
| Angel Yeast Co. Ltd. 'A'  | CNY      | 87,600                     | 4,763,246              | 0.42               |
| Anhui Conch Cement Co. Ltd. 'A'   | CNY      | 180,513                    | 7,409,371              | 0.65               |
| Anhui Construction Engineering Group Co. Ltd. 'A'   | CNY      | 287,500                    | 1,115,396              | 0.10               |
| Anhui Expressway Co. Ltd. 'A'   | CNY      | 274,400                    | 1,772,459              | 0.15               |
| Anhui Golden Seed Winery Co. Ltd. 'A'   | CNY      | 103,300                    | 1,686,732              | 0.15               |
| Anhui Heli Co. Ltd. 'A'   | CNY      | 142,900                    | 1,580,327              | 0.14               |
| Anhui Honglu Steel Construction Group Co. Ltd. 'A'  | CNY      | 46,400                     | 2,707,189              | 0.24               |
| Anhui Wanwei Updated High-Tech Material Industry Co. Ltd. 'A'                                 | CNY      | 438,700                    | 2,245,935              | 0.20               |
| Apeloa Pharmaceutical Co. Ltd. 'A'  | CNY      | 87,400                     | 2,569,321              | 0.22               |
| AVIC Industry-Finance Holdings Co. Ltd. 'A'   | CNY      | 234,700                    | 908,205                | 0.08               |
| AVIC Jonhon Optron Technology Co. Ltd. 'A'  | CNY      | 86,400                     | 6,826,694              | 0.60               |
| Bank of Beijing Co. Ltd. 'A'  | CNY      | 1,092,660                  | 5,320,760              | 0.47               |
| Bank of Chengdu Co. Ltd. 'A'  | CNY      | 391,900                    | 4,953,156              | 0.43               |
| Bank of China Ltd. 'A'  | CNY      | 2,064,300                  | 6,357,454              | 0.56               |
| Bank of Communications Co. Ltd. 'A'   | CNY      | 906,600                    | 4,441,927              | 0.39               |
| Bank of Guiyang Co. Ltd. 'A'  | CNY      | 467,240                    | 3,345,128              | 0.29               |
| Bank of Shanghai Co. Ltd. 'A'   | CNY      | 328,118                    | 2,690,318              | 0.24               |
| Baoshan Iron & Steel Co. Ltd. 'A'   | CNY      | 1,035,700                  | 7,912,013              | 0.69               |
| Beijing Dabeinong Technology Group Co. Ltd. 'A'   | CNY      | 119,100                    | 809,805                | 0.07               |
| Beijing Jetsen Technology Co. Ltd. 'A'  | CNY      | 296,700                    | 1,480,396              | 0.13               |
| Beijing Jingyuntong Technology Co. Ltd. 'A'   | CNY      | 275,400                    | 2,643,594              | 0.23               |
| Beijing Roborock Technology Co. Ltd. 'A'  | CNY      | 4,142                      | 5,222,577              | 0.46               |
| Beijing Yuanliu Hongyuan Electronic Technology Co. Ltd. 'A'                                   | CNY      | 22,000                     | 2,813,979              | 0.25               |
| Black Peony Group Co. Ltd. 'A'  | CNY      | 217,500                    | 1,450,590              | 0.13               |
| BOE Technology Group Co. Ltd. 'A'   | CNY      | 1,500,200                  | 9,360,379              | 0.82               |
| Bright Dairy & Food Co. Ltd. 'A'  | CNY      | 122,911                    | 1,770,983              | 0.15               |
| C&S Paper Co. Ltd. 'A'  | CNY      | 164,268                    | 4,525,163              | 0.40               |
| Canny Elevator Co. Ltd. 'A'   | CNY      | 87,400                     | 781,283                | 0.07               |
| Chacha Food Co. Ltd. 'A'  | CNY      | 74,475                     | 3,209,574              | 0.28               |
| Chengdu Xingrong Environment Co. Ltd. 'A'   | CNY      | 99,100                     | 516,263                | 0.04               |
| China CITIC Bank Corp. Ltd. 'H'   | HKD      | 751,000                    | 2,299,262              | 0.20               |
| China Construction Bank Corp. 'A'   | CNY      | 776,900                    | 5,165,905              | 0.45               |
| China Everbright Bank Co. Ltd. 'A'  | CNY      | 1,932,000                  | 7,302,282              | 0.64               |
| China Grand Automotive Services Group Co. Ltd. 'A'  | CNY      | 434,700                    | 1,251,820              | 0.11               |
| China International Marine Containers Group Co. Ltd. 'A'                                      | CNY      | 73,400                     | 1,334,288              | 0.12               |
| China Merchants Bank Co. Ltd. 'A'   | CNY      | 527,151                    | 28,563,660             | 2.50               |
| China Minsheng Banking Corp. Ltd. 'A'   | CNY      | 1,120,880                  | 4,942,622              | 0.43               |
| China Molybdenum Co. Ltd. 'A'   | CNY      | 436,300                    | 2,251,099              | 0.20               |
| China National Accord Medicines Corp. Ltd. 'A'  | CNY      | 54,700                     | 2,069,656              | 0.18               |

## Schedule of Investments (continued)

### Robeco QI Chinese A-share Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>CNH | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| China National Chemical Engineering Co. Ltd. 'A'  | CNY      | 703,400                    | 6,161,212              | 0.54               |
| China Railway Group Ltd. 'A'  | CNY      | 1,174,700                  | 6,154,856              | 0.54               |
| China Resources Double Crane Pharmaceutical Co. Ltd. 'A'  | CNY      | 136,500                    | 1,625,564              | 0.14               |
| China South Publishing & Media Group Co. Ltd. 'A'   | CNY      | 417,100                    | 3,678,480              | 0.32               |
| China State Construction Engineering Corp. Ltd. 'A'   | CNY      | 1,437,500                  | 6,683,754              | 0.58               |
| China Tourism Group Duty Free Corp. Ltd. 'A'  | CNY      | 58,557                     | 17,571,324             | 1.54               |
| China Vanke Co. Ltd. 'A'  | CNY      | 362,800                    | 8,637,466              | 0.76               |
| China Yangtze Power Co. Ltd. 'A'  | CNY      | 553,636                    | 11,425,986             | 1.00               |
| China Zhenhua Group Science & Technology Co. Ltd. 'A'   | CNY      | 45,600                     | 2,784,533              | 0.24               |
| China Zheshang Bank Co. Ltd. 'A'  | CNY      | 1,437,700                  | 5,707,139              | 0.50               |
| Chongqing Brewery Co. Ltd. 'A'  | CNY      | 35,200                     | 6,967,193              | 0.61               |
| Chongqing Dima Industry Co. Ltd. 'A'  | CNY      | 520,800                    | 1,322,709              | 0.12               |
| Chongqing Rural Commercial Bank Co. Ltd. 'A'  | CNY      | 1,189,600                  | 4,746,063              | 0.42               |
| Chongqing Zongshen Power Machinery Co. Ltd. 'A'   | CNY      | 236,700                    | 1,888,691              | 0.17               |
| CNOOC Energy Technology & Services Ltd. 'A'   | CNY      | 667,000                    | 1,727,370              | 0.15               |
| Contemporary Amperex Technology Co. Ltd. 'A'  | CNY      | 61,600                     | 32,940,621             | 2.88               |
| COSCO SHIPPING Holdings Co. Ltd. 'A'  | CNY      | 421,400                    | 12,868,361             | 1.13               |
| CSG Holding Co. Ltd. 'A'  | CNY      | 214,900                    | 2,200,372              | 0.19               |
| CTS International Logistics Corp. Ltd. 'A'  | CNY      | 160,400                    | 2,259,826              | 0.20               |
| Daan Gene Co. Ltd. 'A'  | CNY      | 220,805                    | 4,689,463              | 0.41               |
| Daqin Railway Co. Ltd. 'A'  | CNY      | 635,400                    | 4,180,544              | 0.37               |
| Dashang Co. Ltd. 'A'  | CNY      | 75,200                     | 1,561,007              | 0.14               |
| Dazzle Fashion Co. Ltd. 'A'   | CNY      | 77,400                     | 1,927,855              | 0.17               |
| Digital China Information Service Co. Ltd. 'A'  | CNY      | 122,300                    | 1,769,517              | 0.15               |
| Dongfang Electric Corp. Ltd. 'A'  | CNY      | 385,900                    | 4,232,930              | 0.37               |
| Ecovacs Robotics Co. Ltd. 'A'   | CNY      | 34,300                     | 7,822,418              | 0.68               |
| Edan Instruments, Inc. 'A'  | CNY      | 124,400                    | 1,977,776              | 0.17               |
| Fangda Special Steel Technology Co. Ltd. 'A'  | CNY      | 219,400                    | 1,487,394              | 0.13               |
| Focus Media Information Technology Co. Ltd. 'A'   | CNY      | 801,200                    | 7,538,592              | 0.66               |
| Foshan Haitian Flavouring & Food Co. Ltd. 'A'   | CNY      | 81,050                     | 10,450,427             | 0.91               |
| Fujian Longma Environmental Sanitation Equipment Co. Ltd. 'A'   | CNY      | 81,700                     | 1,242,542              | 0.11               |
| Fujian Torch Electron Technology Co. Ltd. 'A'   | CNY      | 86,200                     | 5,817,960              | 0.51               |
| Fuyao Glass Industry Group Co. Ltd. 'A'   | CNY      | 68,400                     | 3,819,785              | 0.33               |
| G-bits Network Technology Xiamen Co. Ltd. 'A'   | CNY      | 6,300                      | 3,338,690              | 0.29               |
| Gemdale Corp. 'A'   | CNY      | 280,400                    | 2,871,029              | 0.25               |
| GF Securities Co. Ltd. 'A'  | CNY      | 417,300                    | 6,317,335              | 0.55               |
| Ginlong Technologies Co. Ltd. 'A'   | CNY      | 19,720                     | 3,561,101              | 0.31               |
| Greenland Holdings Corp. Ltd. 'A'   | CNY      | 740,500                    | 4,035,350              | 0.35               |
| Guangdong Create Century Intelligent Equipment Group Corp. Ltd.   | CNY      | 177,400                    | 1,942,350              | 0.17               |
| Guangdong Goworld Co. Ltd. 'A'  | CNY      | 67,600                     | 759,077                | 0.07               |
| Guangdong Kinlong Hardware Products Co. Ltd. 'A'  | CNY      | 12,600                     | 2,444,803              | 0.21               |
| Guangdong Tapai Group Co. Ltd. 'A'  | CNY      | 49,800                     | 511,896                | 0.04               |
| Guangxi Liugong Machinery Co. Ltd. 'A'  | CNY      | 225,000                    | 1,844,829              | 0.16               |

## Schedule of Investments (continued)

### Robeco QI Chinese A-share Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>CNH | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| Guangzhou Tinci Materials Technology Co. Ltd. 'A'   | CNY      | 21,000                     | 2,237,972              | 0.20               |
| Guotai Junan Securities Co. Ltd. 'A'  | CNY      | 331,500                    | 5,681,382              | 0.50               |
| Haier Smart Home Co. Ltd. 'A'   | CNY      | 259,400                    | 6,720,430              | 0.59               |
| Hangcha Group Co. Ltd. 'A'  | CNY      | 74,900                     | 1,358,560              | 0.12               |
| Hangzhou Binjiang Real Estate Group Co. Ltd. 'A'  | CNY      | 368,000                    | 1,541,777              | 0.13               |
| Hangzhou Hikvision Digital Technology Co. Ltd. 'A'  | CNY      | 35,400                     | 2,283,088              | 0.20               |
| Hangzhou Silan Microelectronics Co. Ltd. 'A'  | CNY      | 130,200                    | 7,336,089              | 0.64               |
| Han's Laser Technology Industry Group Co. Ltd. 'A'  | CNY      | 50,000                     | 2,019,312              | 0.18               |
| Hebei Chengde Lolo Co. 'A'  | CNY      | 247,390                    | 2,953,562              | 0.26               |
| Hebei Hengshui Laobaigan Liquor Co. Ltd. 'A'  | CNY      | 81,500                     | 2,143,251              | 0.19               |
| Hebei Yangyuan Zhihui Beverage Co. Ltd. 'A'   | CNY      | 179,840                    | 5,139,350              | 0.45               |
| Hengdian Group DMEGC Magnetics Co. Ltd. 'A'   | CNY      | 148,600                    | 1,931,621              | 0.17               |
| Hengli Petrochemical Co. Ltd. 'A'   | CNY      | 295,200                    | 7,745,329              | 0.68               |
| Hexing Electrical Co. Ltd. 'A'  | CNY      | 141,743                    | 1,661,074              | 0.15               |
| Hisense Home Appliances Group Co. Ltd. 'A'  | CNY      | 124,000                    | 1,781,715              | 0.16               |
| Hisense Visual Technology Co. Ltd. 'A'  | CNY      | 166,300                    | 2,810,209              | 0.25               |
| HLA Group Corp. Ltd. 'A'  | CNY      | 253,500                    | 1,835,170              | 0.16               |
| Huayu Automotive Systems Co. Ltd. 'A'   | CNY      | 234,000                    | 6,146,609              | 0.54               |
| Hubei Chutian Smart Communication Co. Ltd. 'A'  | CNY      | 351,700                    | 1,055,002              | 0.09               |
| Hubei Jumpcan Pharmaceutical Co. Ltd. 'A'   | CNY      | 43,000                     | 769,629                | 0.07               |
| Hubei Kaile Science & Technology Co. Ltd. 'A'   | CNY      | 184,400                    | 1,637,320              | 0.14               |
| Huizhou Desay Sv Automotive Co. Ltd. 'A'  | CNY      | 24,100                     | 2,652,682              | 0.23               |
| Iflytek Co. Ltd. 'A'  | CNY      | 122,900                    | 8,304,811              | 0.73               |
| Industrial & Commercial Bank of China Ltd. 'A'  | CNY      | 1,453,000                  | 7,511,312              | 0.66               |
| Industrial Bank Co. Ltd. 'A'  | CNY      | 622,700                    | 12,795,297             | 1.12               |
| Industrial Securities Co. Ltd. 'A'  | CNY      | 590,600                    | 5,704,666              | 0.50               |
| Inner Mongolia Eerduosi Resources Co. Ltd. 'A'  | CNY      | 87,900                     | 1,572,385              | 0.14               |
| Intco Medical Technology Co. Ltd. 'A'   | CNY      | 31,700                     | 3,955,793              | 0.35               |
| Jafron Biomedical Co. Ltd. 'A'  | CNY      | 65,500                     | 5,656,055              | 0.50               |
| JCET Group Co. Ltd. 'A'   | CNY      | 141,900                    | 5,346,295              | 0.47               |
| Jiangling Motors Corp. Ltd. 'A'   | CNY      | 76,200                     | 1,785,200              | 0.16               |
| Jiangsu Akcome Science & Technology Co. Ltd. 'A'  | CNY      | 752,200                    | 1,790,070              | 0.16               |
| Jiangsu Azure Corp.   | CNY      | 184,200                    | 3,628,403              | 0.32               |
| Jiangsu Guotai International Group Co. Ltd.   | CNY      | 224,400                    | 2,041,850              | 0.18               |
| Jiangsu Hengrui Medicine Co. Ltd. 'A'   | CNY      | 151,979                    | 10,329,053             | 0.90               |
| Jiangsu Shuangxing Color Plastic New Materials Co. Ltd. 'A'   | CNY      | 128,752                    | 2,591,537              | 0.23               |
| Jiangxi Copper Co. Ltd. 'H'   | HKD      | 196,000                    | 2,592,709              | 0.23               |
| Jiangxi Hongdu Aviation Industry Co. Ltd. 'A'   | CNY      | 31,400                     | 1,208,160              | 0.11               |
| Jiangxi Wannianqing Cement Co. Ltd. 'A'   | CNY      | 122,770                    | 1,404,358              | 0.12               |
| Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd. 'A'   | CNY      | 61,300                     | 434,577                | 0.04               |
| Jinhui Liquor Co. Ltd. 'A'  | CNY      | 40,000                     | 1,644,647              | 0.14               |
| Jinke Properties Group Co. Ltd. 'A'   | CNY      | 574,400                    | 3,325,467              | 0.29               |
| JiuGui Liquor Co. Ltd. 'A'  | CNY      | 23,950                     | 6,121,052              | 0.54               |

## Schedule of Investments (continued)

### Robeco QI Chinese A-share Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>CNH | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| Joincare Pharmaceutical Group Industry Co. Ltd. 'A'   | CNY      | 276,812                    | 3,800,276              | 0.33               |
| Kailuan Energy Chemical Co. Ltd. 'A'  | CNY      | 241,300                    | 1,809,582              | 0.16               |
| KingClean Electric Co. Ltd. 'A'   | CNY      | 38,600                     | 2,401,855              | 0.21               |
| Kingfa Sci & Tech Co. Ltd. 'A'  | CNY      | 260,000                    | 5,423,096              | 0.47               |
| Kingnet Network Co. Ltd. 'A'  | CNY      | 366,900                    | 1,584,861              | 0.14               |
| KPC Pharmaceuticals, Inc. 'A'   | CNY      | 241,300                    | 2,340,393              | 0.20               |
| Kuangda Technology Group Co. Ltd. 'A'   | CNY      | 297,400                    | 1,576,074              | 0.14               |
| Kweichow Moutai Co. Ltd. 'A'  | CNY      | 27,179                     | 55,893,859             | 4.89               |
| Livzon Pharmaceutical Group, Inc. 'H'   | HKD      | 111,800                    | 3,557,738              | 0.31               |
| LONGi Green Energy Technology Co. Ltd. 'A'  | CNY      | 121,940                    | 10,832,144             | 0.95               |
| Luolai Lifestyle Technology Co. Ltd. 'A'  | CNY      | 115,160                    | 1,541,849              | 0.13               |
| Luzhou Laojiao Co. Ltd. 'A'   | CNY      | 48,958                     | 11,550,078             | 1.01               |
| Maanshan Iron & Steel Co. Ltd. 'A'  | CNY      | 180,200                    | 772,986                | 0.07               |
| Maxscend Microelectronics Co. Ltd. 'A'  | CNY      | 7,020                      | 3,772,900              | 0.33               |
| Mayinglong Pharmaceutical Group Co. Ltd. 'A'  | CNY      | 50,200                     | 1,449,641              | 0.13               |
| Meihua Holdings Group Co. Ltd. 'A'  | CNY      | 310,100                    | 1,736,399              | 0.15               |
| Metallurgical Corp. of China Ltd. 'A'   | CNY      | 1,714,100                  | 5,107,544              | 0.45               |
| Minmetals Capital Co. Ltd. 'A'  | CNY      | 782,400                    | 4,678,318              | 0.41               |
| Nanjing Gaoke Co. Ltd. 'A'  | CNY      | 182,200                    | 1,692,481              | 0.15               |
| Neusoft Corp. 'A'   | CNY      | 185,000                    | 1,809,132              | 0.16               |
| New China Life Insurance Co. Ltd. 'A'   | CNY      | 118,600                    | 5,444,420              | 0.48               |
| Ningbo Orient Wires & Cables Co. Ltd. 'A'   | CNY      | 94,528                     | 1,903,617              | 0.17               |
| Ningbo Sanxing Medical Electric Co. Ltd. 'A'  | CNY      | 135,200                    | 2,879,493              | 0.25               |
| North Huajin Chemical Industries Co. Ltd. 'A'   | CNY      | 332,600                    | 2,713,764              | 0.24               |
| Orient Securities Co. Ltd. 'A'  | CNY      | 617,900                    | 6,172,248              | 0.54               |
| Oriental Pearl Group Co. Ltd. 'A'   | CNY      | 473,900                    | 3,880,881              | 0.34               |
| Ovctek China, Inc. 'A'  | CNY      | 61,360                     | 6,353,238              | 0.56               |
| Ping An Bank Co. Ltd. 'A'   | CNY      | 495,500                    | 11,207,169             | 0.98               |
| Ping An Insurance Group Co. of China Ltd. 'A'   | CNY      | 189,200                    | 12,160,647             | 1.06               |
| Porton Pharma Solutions Ltd. 'A'  | CNY      | 20,400                     | 1,715,889              | 0.15               |
| Postal Savings Bank of China Co. Ltd. 'A'   | CNY      | 720,200                    | 3,615,068              | 0.32               |
| Qingdao Rural Commercial Bank Corp. 'A'   | CNY      | 386,800                    | 1,655,350              | 0.14               |
| Realcan Pharmaceutical Group Co. Ltd. 'A'   | CNY      | 148,000                    | 655,579                | 0.06               |
| RiseSun Real Estate Development Co. Ltd. 'A'  | CNY      | 103,600                    | 584,250                | 0.05               |
| SAIC Motor Corp. Ltd. 'A'   | CNY      | 344,600                    | 7,570,159              | 0.66               |
| Sailun Group Co. Ltd. 'A'   | CNY      | 213,100                    | 2,128,671              | 0.19               |
| Sany Heavy Industry Co. Ltd. 'A'  | CNY      | 334,772                    | 9,730,918              | 0.85               |
| Seazen Holdings Co. Ltd. 'A'  | CNY      | 61,600                     | 2,562,322              | 0.22               |
| SGIS Songshan Co. Ltd. 'A'  | CNY      | 381,000                    | 1,748,628              | 0.15               |
| Shandong Bohui Paper Industrial Co. Ltd. 'A'  | CNY      | 117,600                    | 1,534,537              | 0.13               |
| Shandong Buchang Pharmaceuticals Co. Ltd. 'A'   | CNY      | 181,640                    | 4,084,704              | 0.36               |
| Shandong Hualu Hengsheng Chemical Co. Ltd. 'A'  | CNY      | 177,836                    | 5,503,513              | 0.48               |
| Shandong Huatai Paper Industry Shareholding Co. Ltd. 'A'  | CNY      | 354,001                    | 1,953,904              | 0.17               |

## Schedule of Investments (continued)

### Robeco QI Chinese A-share Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>CNH | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| Shandong Jinjing Science & Technology Co. Ltd. 'A'  | CNY      | 304,800                    | 2,837,424              | 0.25               |
| Shandong Linglong Tyre Co. Ltd. 'A'   | CNY      | 121,800                    | 5,327,037              | 0.47               |
| Shandong Nanshan Aluminum Co. Ltd. 'A'  | CNY      | 1,385,400                  | 4,986,977              | 0.44               |
| Shandong Shida Shenghua Chemical Group Co. Ltd. 'A'   | CNY      | 19,300                     | 3,127,275              | 0.27               |
| Shandong Xiantan Co. Ltd. 'A'   | CNY      | 46,225                     | 311,065                | 0.03               |
| Shanghai AJ Group Co. Ltd. 'A'  | CNY      | 246,900                    | 1,723,202              | 0.15               |
| Shanghai Bailian Group Co. Ltd. 'A'   | CNY      | 36,250                     | 730,370                | 0.06               |
| Shanghai Bairun Investment Holding Group Co. Ltd. 'A'   | CNY      | 65,100                     | 6,170,256              | 0.54               |
| Shanghai Construction Group Co. Ltd. 'A'  | CNY      | 214,700                    | 592,517                | 0.05               |
| Shanghai Maling Aquarius Co. Ltd. 'A'   | CNY      | 198,200                    | 1,623,107              | 0.14               |
| Shanghai Pharmaceuticals Holding Co. Ltd. 'A'   | CNY      | 54,000                     | 1,140,914              | 0.10               |
| Shanghai Pudong Development Bank Co. Ltd. 'A'   | CNY      | 1,111,194                  | 11,110,908             | 0.97               |
| Shanghai Shyndec Pharmaceutical Co. Ltd. 'A'  | CNY      | 198,920                    | 1,959,180              | 0.17               |
| Shanghai Tunnel Engineering Co. Ltd. 'A'  | CNY      | 366,100                    | 1,936,489              | 0.17               |
| Shanghai Yuyuan Tourist Mart Group Co. Ltd.   | CNY      | 84,600                     | 980,423                | 0.09               |
| Shanxi Coking Coal Energy Group Co. Ltd. 'A'  | CNY      | 679,650                    | 5,647,367              | 0.49               |
| Shanxi Taigang Stainless Steel Co. Ltd. 'A'   | CNY      | 243,900                    | 1,826,641              | 0.16               |
| Shanxi Xinghuacun Fen Wine Factory Co. Ltd. 'A'   | CNY      | 28,700                     | 12,856,406             | 1.13               |
| Shenzhen Aisidi Co. Ltd. 'A'  | CNY      | 230,400                    | 2,310,697              | 0.20               |
| Shenzhen Chengxin Lithium Group Co. Ltd. 'A'  | CNY      | 64,900                     | 1,852,723              | 0.16               |
| Shenzhen Desay Battery Technology Co. 'A'   | CNY      | 15,370                     | 705,417                | 0.06               |
| Shenzhen Inovance Technology Co. Ltd. 'A'   | CNY      | 139,950                    | 10,391,722             | 0.91               |
| Shenzhen Laibao Hi-tech Co. Ltd. 'A'  | CNY      | 148,200                    | 1,667,095              | 0.15               |
| Shenzhen Mindray Bio-Medical Electronics Co. Ltd. 'A'   | CNY      | 33,300                     | 15,984,181             | 1.40               |
| Shenzhen Overseas Chinese Town Co. Ltd. 'A'   | CNY      | 689,800                    | 5,131,635              | 0.45               |
| Shenzhen Tagen Group Co. Ltd. 'A'   | CNY      | 289,100                    | 1,598,575              | 0.14               |
| Shenzhen Transsion Holdings Co. Ltd. 'A'  | CNY      | 31,897                     | 6,681,801              | 0.58               |
| Shenzhen World Union Group, Inc. 'A'  | CNY      | 265,200                    | 1,625,525              | 0.14               |
| Shijiazhuang Yiling Pharmaceutical Co. Ltd. 'A'   | CNY      | 185,900                    | 5,420,341              | 0.47               |
| Sino Wealth Electronic Ltd. 'A'   | CNY      | 35,300                     | 3,008,340              | 0.26               |
| Sinoma International Engineering Co. 'A'  | CNY      | 244,700                    | 2,243,691              | 0.20               |
| Sinoma Science & Technology Co. Ltd. 'A'  | CNY      | 158,200                    | 4,139,710              | 0.36               |
| Sinotrans Ltd. 'A'  | CNY      | 970,482                    | 4,900,479              | 0.43               |
| Southern Publishing & Media Co. Ltd. 'A'  | CNY      | 139,600                    | 1,088,779              | 0.10               |
| Sumec Corp. Ltd. 'A'  | CNY      | 282,900                    | 1,748,160              | 0.15               |
| Sungrow Power Supply Co. Ltd. 'A'   | CNY      | 77,300                     | 8,893,312              | 0.78               |
| Suofeiya Home Collection Co. Ltd. 'A'   | CNY      | 135,500                    | 3,278,795              | 0.29               |
| SYoung Group Co. Ltd. 'A'   | CNY      | 86,900                     | 1,814,304              | 0.16               |
| Tangshan Jidong Cement Co. Ltd. 'A'   | CNY      | 38,000                     | 469,256                | 0.04               |
| Tangshan Port Group Co. Ltd. 'A'  | CNY      | 758,900                    | 1,828,779              | 0.16               |
| Tangshan Sanyou Chemical Industries Co. Ltd. 'A'  | CNY      | 170,900                    | 1,727,639              | 0.15               |
| Thunder Software Technology Co. Ltd. 'A'  | CNY      | 39,000                     | 6,124,771              | 0.54               |
| Tian Di Science & Technology Co. Ltd. 'A'   | CNY      | 579,600                    | 2,260,230              | 0.20               |

## Schedule of Investments (continued)

### Robeco QI Chinese A-share Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>CNH | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| Tianjin Port Co. Ltd. 'A'   | CNY      | 528,840                    | 2,072,860              | 0.18               |
| Tianjin Ringpu Bio-Technology Co. Ltd. 'A'  | CNY      | 50,300                     | 1,700,988              | 0.15               |
| Tofflon Science & Technology Group Co. Ltd. 'A'   | CNY      | 68,000                     | 2,763,943              | 0.24               |
| Tongkun Group Co. Ltd. 'A'  | CNY      | 158,100                    | 3,808,275              | 0.33               |
| Triangle Tyre Co. Ltd. 'A'  | CNY      | 106,100                    | 1,540,429              | 0.13               |
| Tsingtao Brewery Co. Ltd. 'A'   | CNY      | 23,700                     | 2,740,650              | 0.24               |
| Wanhua Chemical Group Co. Ltd. 'A'  | CNY      | 110,100                    | 11,979,969             | 1.05               |
| Weichai Power Co. Ltd. 'A'  | CNY      | 396,200                    | 7,079,437              | 0.62               |
| Weifu High-Technology Group Co. Ltd. 'A'  | CNY      | 191,100                    | 3,980,243              | 0.35               |
| Western Mining Co. Ltd. 'A'   | CNY      | 132,600                    | 1,581,771              | 0.14               |
| Wuliangye Yibin Co. Ltd. 'A'  | CNY      | 67,485                     | 20,101,240             | 1.76               |
| WuXi AppTec Co. Ltd. 'A'  | CNY      | 22,980                     | 3,598,104              | 0.31               |
| Wuxi Taiji Industry Co. Ltd. 'A'  | CNY      | 254,600                    | 2,316,645              | 0.20               |
| Xiamen C & D, Inc. 'A'  | CNY      | 471,400                    | 3,817,985              | 0.33               |
| Xiamen Faratronic Co. Ltd. 'A'  | CNY      | 19,400                     | 3,071,899              | 0.27               |
| Xiamen Xiangyu Co. Ltd. 'A'   | CNY      | 303,000                    | 1,893,574              | 0.17               |
| Xinjiang Tianshan Cement Co. Ltd. 'A'   | CNY      | 102,100                    | 1,330,239              | 0.12               |
| Xinjiang Zhongtai Chemical Co. Ltd. 'A'   | CNY      | 238,700                    | 2,451,221              | 0.21               |
| Xinxing Ductile Iron Pipes Co. Ltd. 'A'   | CNY      | 540,600                    | 2,010,845              | 0.18               |
| Xinyangfeng Agricultural Technology Co. Ltd. 'A'  | CNY      | 60,100                     | 939,276                | 0.08               |
| Xinyu Iron & Steel Co. Ltd. 'A'   | CNY      | 307,900                    | 1,717,922              | 0.15               |
| Yabao Pharmaceutical Group Co. Ltd. 'A'   | CNY      | 149,500                    | 846,091                | 0.07               |
| Yango Group Co. Ltd. 'A'  | CNY      | 172,600                    | 897,437                | 0.08               |
| Yonggao Co. Ltd. 'A'  | CNY      | 173,400                    | 1,196,349              | 0.10               |
| Yutong Bus Co. Ltd. 'A'   | CNY      | 207,000                    | 2,585,190              | 0.23               |
| ZBOM Home Collection Co. Ltd. 'A'   | CNY      | 63,123                     | 2,017,224              | 0.18               |
| Zhejiang Cfmoto Power Co. Ltd. 'A'  | CNY      | 12,600                     | 1,563,263              | 0.14               |
| Zhejiang Dahua Technology Co. Ltd. 'A'  | CNY      | 262,700                    | 5,542,455              | 0.49               |
| Zhejiang Hangmin Co. Ltd. 'A'   | CNY      | 241,400                    | 1,267,232              | 0.11               |
| Zhejiang Hisoar Pharmaceutical Co. Ltd. 'A'   | CNY      | 170,600                    | 1,376,614              | 0.12               |
| Zhejiang Huayou Cobalt Co. Ltd. 'A'   | CNY      | 69,300                     | 7,913,325              | 0.69               |
| Zhejiang Jingsheng Mechanical & Electrical Co. Ltd. 'A'   | CNY      | 129,800                    | 6,554,291              | 0.57               |
| Zhejiang Jingxin Pharmaceutical Co. Ltd. 'A'  | CNY      | 243,720                    | 2,071,428              | 0.18               |
| Zhejiang Yankon Group Co. Ltd. 'A'  | CNY      | 469,000                    | 1,833,620              | 0.16               |
| Zhende Medical Co. Ltd. 'A'   | CNY      | 14,500                     | 636,781                | 0.06               |
| Zhengzhou Coal Mining Machinery Group Co. Ltd. 'A'  | CNY      | 169,800                    | 1,974,591              | 0.17               |
| Zhuzhou Hongda Electronics Corp. Ltd. 'A'   | CNY      | 30,100                     | 2,121,552              | 0.19               |
| Zhuzhou Kibing Group Co. Ltd. 'A'   | CNY      | 127,100                    | 2,358,757              | 0.21               |
| Zijin Mining Group Co. Ltd. 'A'   | CNY      | 828,500                    | 8,027,420              | 0.70               |
| Zoomlion Heavy Industry Science and Technology Co. Ltd. 'H'   | HKD      | 523,000                    | 3,537,471              | 0.31               |
|   |          |                            | 1,073,342,191          | 93.98              |

## Schedule of Investments (continued)

### Robeco QI Chinese A-share Active Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>CNH | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| Total Equities  |          |                            | 1,073,342,191          | 93.98              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 1,073,342,191          | 93.98              |
| <b>Total Investments</b>  |          |                            | <b>1,073,342,191</b>   | <b>93.98</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>(2,723,954)</b>     | <b>(0.24)</b>      |
| <b>Cash</b>   |          |                            | <b>70,075,759</b>      | <b>6.14</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>1,419,801</b>       | <b>0.12</b>        |
| <b>Total net assets</b>   |          |                            | <b>1,142,113,797</b>   | <b>100.00</b>      |

### Robeco QI Chinese A-share Active Equities As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>CNH | Unrealised<br>Gain/(Loss)<br>CNH | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| FTSE China A50 Index, 29/07/2021                            | 614                    | USD      | 68,628,441                | (316,041)                        | (0.03)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(316,041)</b>                 | <b>(0.03)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(316,041)</b>                 | <b>(0.03)</b>      |

## Schedule of Investments (continued)

### Robeco QI Chinese A-share Conservative Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>CNH | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'A'   | CNY      | 540,200                    | 1,636,654              | 2.79               |
| Aisino Corp. 'A'  | CNY      | 32,400                     | 422,133                | 0.72               |
| Angel Yeast Co. Ltd. 'A'  | CNY      | 8,100                      | 440,437                | 0.75               |
| Anhui Conch Cement Co. Ltd. 'A'   | CNY      | 26,700                     | 1,095,933              | 1.87               |
| Anhui Heli Co. Ltd. 'A'   | CNY      | 26,400                     | 291,957                | 0.50               |
| Apeloa Pharmaceutical Co. Ltd. 'A'  | CNY      | 10,900                     | 320,430                | 0.55               |
| AVIC Jonhon Optron Technology Co. Ltd. 'A'  | CNY      | 14,600                     | 1,153,585              | 1.96               |
| Bank of Beijing Co. Ltd. 'A'  | CNY      | 236,200                    | 1,150,187              | 1.96               |
| Bank of China Ltd. 'A'  | CNY      | 410,700                    | 1,264,839              | 2.15               |
| Bank of Communications Co. Ltd. 'A'   | CNY      | 146,600                    | 718,273                | 1.22               |
| Bank of Jiangsu Co. Ltd. 'A'  | CNY      | 76,310                     | 541,751                | 0.92               |
| Bank of Shanghai Co. Ltd. 'A'   | CNY      | 48,880                     | 400,779                | 0.68               |
| Baoshan Iron & Steel Co. Ltd. 'A'   | CNY      | 222,800                    | 1,702,034              | 2.90               |
| Beijing Capital Development Co. Ltd. 'A'  | CNY      | 40,600                     | 227,339                | 0.39               |
| Beijing Tongrentang Co. Ltd. 'A'  | CNY      | 12,100                     | 494,239                | 0.84               |
| By-health Co. Ltd. 'A'  | CNY      | 17,600                     | 578,986                | 0.99               |
| Chacha Food Co. Ltd. 'A'  | CNY      | 11,100                     | 478,366                | 0.81               |
| China Construction Bank Corp. 'A'   | CNY      | 124,600                    | 828,513                | 1.41               |
| China Everbright Bank Co. Ltd. 'A'  | CNY      | 173,500                    | 655,769                | 1.12               |
| China Meheco Co. Ltd. 'A'   | CNY      | 17,800                     | 216,250                | 0.37               |
| China Merchants Bank Co. Ltd. 'A'   | CNY      | 2,100                      | 113,788                | 0.19               |
| China Minsheng Banking Corp. Ltd. 'A'   | CNY      | 129,000                    | 568,837                | 0.97               |
| China National Accord Medicines Corp. Ltd. 'A'  | CNY      | 8,200                      | 310,259                | 0.53               |
| China National Chemical Engineering Co. Ltd. 'A'  | CNY      | 88,700                     | 776,940                | 1.32               |
| China Petroleum & Chemical Corp. 'A'  | CNY      | 281,900                    | 1,228,970              | 2.09               |
| China Railway Construction Corp. Ltd. 'A'   | CNY      | 36,700                     | 272,656                | 0.46               |
| China Railway Group Ltd. 'A'  | CNY      | 220,400                    | 1,154,789              | 1.97               |
| China Resources Double Crane Pharmaceutical Co. Ltd. 'A'                                      | CNY      | 20,100                     | 239,369                | 0.41               |
| China Resources Sanjiu Medical & Pharmaceutical Co. Ltd. 'A'                                  | CNY      | 24,100                     | 644,615                | 1.10               |
| China South Publishing & Media Group Co. Ltd. 'A'   | CNY      | 65,600                     | 578,538                | 0.98               |
| China State Construction Engineering Corp. Ltd. 'A'   | CNY      | 61,300                     | 285,019                | 0.49               |
| China Yangtze Power Co. Ltd. 'A'  | CNY      | 84,500                     | 1,743,918              | 2.97               |
| Chinese Universe Publishing and Media Group Co. Ltd. 'A'                                      | CNY      | 24,700                     | 243,519                | 0.41               |
| Chongqing Department Store Co. Ltd. 'A'   | CNY      | 4,600                      | 126,258                | 0.21               |
| Daqin Railway Co. Ltd. 'A'  | CNY      | 161,400                    | 1,061,913              | 1.81               |
| Dashang Co. Ltd. 'A'  | CNY      | 10,800                     | 224,187                | 0.38               |
| Financial Street Holdings Co. Ltd. 'A'  | CNY      | 27,300                     | 184,258                | 0.31               |
| Foshan Electrical and Lighting Co. Ltd. 'A'   | CNY      | 34,600                     | 204,813                | 0.35               |
| Foshan Haitian Flavouring & Food Co. Ltd. 'A'   | CNY      | 11,258                     | 1,451,584              | 2.47               |
| Fu Jian Anjoy Foods Co. Ltd. 'A'  | CNY      | 1,100                      | 279,396                | 0.48               |
| Fujian Expressway Development Co. Ltd. 'A'  | CNY      | 77,100                     | 202,754                | 0.35               |
| Fuyao Glass Industry Group Co. Ltd. 'A'   | CNY      | 10,300                     | 575,202                | 0.98               |
| Guangxi Wuzhou Zhongheng Group Co. Ltd. 'A'   | CNY      | 48,600                     | 159,879                | 0.27               |



## Schedule of Investments (continued)

### Robeco QI Chinese A-share Conservative Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>CNH | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| Guangzhou Development Group, Inc. 'A'   | CNY      | 28,300                     | 183,084                | 0.31               |
| Guangzhou Haige Communications Group, Inc. Co. 'A'  | CNY      | 5,600                      | 52,971                 | 0.09               |
| Guilin Sanjin Pharmaceutical Co. Ltd. 'A'   | CNY      | 12,400                     | 168,004                | 0.29               |
| Hangcha Group Co. Ltd. 'A'  | CNY      | 9,600                      | 174,128                | 0.30               |
| Hebei Chengde Lolo Co. 'A'  | CNY      | 35,970                     | 429,442                | 0.73               |
| Henan Shuanghui Investment & Development Co. Ltd. 'A'   | CNY      | 9,600                      | 305,252                | 0.52               |
| Henan Zhongyuan Expressway Co. Ltd. 'A'   | CNY      | 69,700                     | 226,504                | 0.39               |
| Hesteel Co. Ltd. 'A'  | CNY      | 97,900                     | 240,812                | 0.41               |
| HLA Group Corp. Ltd. 'A'  | CNY      | 35,300                     | 255,548                | 0.43               |
| Huapont Life Sciences Co. Ltd. 'A'  | CNY      | 22,100                     | 137,228                | 0.23               |
| Hubei Jumpcan Pharmaceutical Co. Ltd. 'A'   | CNY      | 9,300                      | 166,455                | 0.28               |
| Industrial & Commercial Bank of China Ltd. 'A'  | CNY      | 220,300                    | 1,138,845              | 1.94               |
| Industrial Bank Co. Ltd. 'A'  | CNY      | 64,500                     | 1,325,352              | 2.26               |
| Inner Mongolia Yili Industrial Group Co. Ltd. 'A'   | CNY      | 35,900                     | 1,322,074              | 2.25               |
| Jiangsu Broadcasting Cable Information Network Corp. Ltd. 'A'   | CNY      | 40,900                     | 124,733                | 0.21               |
| Jiangsu Phoenix Publishing & Media Corp. Ltd. 'A'   | CNY      | 38,000                     | 271,295                | 0.46               |
| Jiangxi Ganyue Expressway Co. Ltd. 'A'  | CNY      | 49,500                     | 166,305                | 0.28               |
| Jinke Properties Group Co. Ltd. 'A'   | CNY      | 80,500                     | 466,052                | 0.79               |
| Joeone Co. Ltd. 'A'   | CNY      | 21,300                     | 333,314                | 0.57               |
| Kailuan Energy Chemical Co. Ltd. 'A'  | CNY      | 54,400                     | 407,962                | 0.69               |
| Lao Feng Xiang Co. Ltd. 'A'   | CNY      | 3,200                      | 169,488                | 0.29               |
| Luolai Lifestyle Technology Co. Ltd. 'A'  | CNY      | 9,200                      | 123,177                | 0.21               |
| Maanshan Iron & Steel Co. Ltd. 'A'  | CNY      | 14,800                     | 63,486                 | 0.11               |
| Meihua Holdings Group Co. Ltd. 'A'  | CNY      | 57,800                     | 323,650                | 0.55               |
| Metallurgical Corp. of China Ltd. 'A'   | CNY      | 269,200                    | 802,142                | 1.37               |
| Neusoft Corp. 'A'   | CNY      | 19,500                     | 190,692                | 0.32               |
| Ningbo Zhoushan Port Co. Ltd. 'A'   | CNY      | 76,200                     | 300,962                | 0.51               |
| ORG Technology Co. Ltd. 'A'   | CNY      | 50,100                     | 257,490                | 0.44               |
| Oriental Pearl Group Co. Ltd. 'A'   | CNY      | 76,200                     | 624,020                | 1.06               |
| PetroChina Co. Ltd. 'H'   | HKD      | 460,000                    | 1,446,606              | 2.46               |
| Sailun Group Co. Ltd. 'A'   | CNY      | 27,100                     | 270,704                | 0.46               |
| Sany Heavy Industry Co. Ltd. 'A'  | CNY      | 41,300                     | 1,200,480              | 2.04               |
| Shaan Xi Provincial Natural Gas Co. Ltd. 'A'  | CNY      | 33,300                     | 228,750                | 0.39               |
| Shandong Buchang Pharmaceuticals Co. Ltd. 'A'   | CNY      | 29,400                     | 661,145                | 1.13               |
| Shandong Himile Mechanical Science & Technology Co. Ltd. 'A'  | CNY      | 9,900                      | 264,305                | 0.45               |
| Shandong Iron and Steel Co. Ltd. 'A'  | CNY      | 150,300                    | 258,492                | 0.44               |
| Shandong Linglong Tyre Co. Ltd. 'A'   | CNY      | 22,000                     | 962,191                | 1.64               |
| Shandong Nanshan Aluminum Co. Ltd. 'A'  | CNY      | 131,000                    | 471,556                | 0.80               |
| Shandong Xiantan Co. Ltd. 'A'   | CNY      | 14,550                     | 97,912                 | 0.17               |
| Shanghai Construction Group Co. Ltd. 'A'  | CNY      | 207,900                    | 573,751                | 0.98               |
| Shanghai Friendess Electronic Technology Corp. Ltd. 'A'   | CNY      | 500                        | 217,980                | 0.37               |
| Shanghai International Port Group Co. Ltd. 'A'  | CNY      | 138,100                    | 658,676                | 1.12               |
| Shanghai Liangxin Electrical Co. Ltd. 'A'   | CNY      | 8,280                      | 186,614                | 0.32               |

## Schedule of Investments (continued)

### Robeco QI Chinese A-share Conservative Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>CNH | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China (continued)</i>  |          |                            |                        |                    |
| Shanghai M&G Stationery, Inc. 'A'   | CNY      | 1,600                      | 135,283                | 0.23               |
| Shanghai Pharmaceuticals Holding Co. Ltd. 'A'   | CNY      | 40,200                     | 849,347                | 1.45               |
| Shanghai Pudong Development Bank Co. Ltd. 'A'   | CNY      | 73,200                     | 731,932                | 1.25               |
| Shanghai Tunnel Engineering Co. Ltd. 'A'  | CNY      | 49,500                     | 261,831                | 0.45               |
| Shenzhen Mindray Bio-Medical Electronics Co. Ltd. 'A'   | CNY      | 3,700                      | 1,776,020              | 3.02               |
| Sichuan Chuantou Energy Co. Ltd. 'A'  | CNY      | 64,500                     | 795,211                | 1.35               |
| Sichuan Road & Bridge Co. Ltd. 'A'  | CNY      | 25,800                     | 161,751                | 0.28               |
| Sinopec Shanghai Petrochemical Co. Ltd. 'H'   | HKD      | 114,000                    | 171,666                | 0.29               |
| Sinotrans Ltd. 'A'  | CNY      | 37,500                     | 189,357                | 0.32               |
| Suning Universal Co. Ltd. 'A'   | CNY      | 40,200                     | 333,227                | 0.57               |
| TangShan Port Group Co. Ltd. 'A'  | CNY      | 117,000                    | 281,944                | 0.48               |
| Tian Di Science & Technology Co. Ltd. 'A'   | CNY      | 65,700                     | 256,206                | 0.44               |
| Tianjin Port Co. Ltd. 'A'   | CNY      | 54,960                     | 215,423                | 0.37               |
| Triangle Tyre Co. Ltd. 'A'  | CNY      | 20,000                     | 290,373                | 0.49               |
| Weichai Power Co. Ltd. 'A'  | CNY      | 25,200                     | 450,282                | 0.77               |
| Weifu High-Technology Group Co. Ltd. 'A'  | CNY      | 26,400                     | 549,861                | 0.94               |
| Wuchan Zhongda Group Co. Ltd. 'A'   | CNY      | 31,200                     | 245,521                | 0.42               |
| Xiamen C & D, Inc. 'A'  | CNY      | 79,700                     | 645,510                | 1.10               |
| Xiamen Faratronic Co. Ltd. 'A'  | CNY      | 2,900                      | 459,201                | 0.78               |
| Xiamen International Airport Co. Ltd. 'A'   | CNY      | 10,600                     | 176,156                | 0.30               |
| Yantai Tayho Advanced Materials Co. Ltd. 'A'  | CNY      | 12,100                     | 245,244                | 0.42               |
| Youngor Group Co. Ltd. 'A'  | CNY      | 95,500                     | 629,287                | 1.07               |
| Zhejiang Hailiang Co. Ltd. 'A'  | CNY      | 25,100                     | 267,039                | 0.45               |
| Zhejiang Jingxin Pharmaceutical Co. Ltd. 'A'  | CNY      | 13,800                     | 117,289                | 0.20               |
| Zhejiang Meida Industrial Co. Ltd. 'A'  | CNY      | 13,300                     | 243,101                | 0.41               |
| Zhejiang Semir Garment Co. Ltd. 'A'   | CNY      | 18,300                     | 218,665                | 0.37               |
| Zhejiang Wanfeng Auto Wheel Co. Ltd. 'A'  | CNY      | 19,200                     | 107,510                | 0.18               |
| Zhejiang Weixing New Building Materials Co. Ltd. 'A'  | CNY      | 6,800                      | 140,543                | 0.24               |
| Zhejiang Yankon Group Co. Ltd. 'A'  | CNY      | 23,400                     | 91,485                 | 0.16               |
| Zhuzhou Kibing Group Co. Ltd. 'A'   | CNY      | 24,400                     | 452,822                | 0.77               |
| Zoomlion Heavy Industry Science and Technology Co. Ltd. 'H'   | HKD      | 111,000                    | 750,783                | 1.28               |
|   |          |                            | <b>57,739,414</b>      | <b>98.31</b>       |
| Total Equities  |          |                            | <b>57,739,414</b>      | <b>98.31</b>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <b>57,739,414</b>      | <b>98.31</b>       |
| <b>Total Investments</b>  |          |                            | <b>57,739,414</b>      | <b>98.31</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>139,673</b>         | <b>0.24</b>        |
| <b>Cash</b>   |          |                            | <b>787,477</b>         | <b>1.34</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>65,219</b>          | <b>0.11</b>        |
| <b>Total net assets</b>   |          |                            | <b>58,731,783</b>      | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco QI European Value Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Oesterreichische Post AG  | EUR      | 704                        | 31,574                 | 0.55               |
|   |          |                            | <u>31,574</u>          | <u>0.55</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| bpost SA  | EUR      | 4,623                      | 46,646                 | 0.82               |
| Euronav NV  | EUR      | 5,249                      | 41,152                 | 0.72               |
| Proximus SADP   | EUR      | 2,172                      | 35,382                 | 0.62               |
| Solvay SA   | EUR      | 487                        | 52,206                 | 0.91               |
|   |          |                            | <u>175,386</u>         | <u>3.07</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| VEON Ltd., ADR  | USD      | 6,115                      | 9,436                  | 0.16               |
|   |          |                            | <u>9,436</u>           | <u>0.16</u>        |
| <i>Cyprus</i>   |          |                            |                        |                    |
| Globaltrans Investment plc, Reg. S, GDR   | USD      | 1,720                      | 10,399                 | 0.18               |
| QIWI plc, ADR   | USD      | 1,600                      | 14,383                 | 0.25               |
|   |          |                            | <u>24,782</u>          | <u>0.43</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| AP Moller - Maersk A/S 'B'  | DKK      | 17                         | 41,207                 | 0.72               |
| Matas A/S   | DKK      | 2,214                      | 33,822                 | 0.59               |
| Pandora A/S   | DKK      | 427                        | 48,406                 | 0.85               |
|   |          |                            | <u>123,435</u>         | <u>2.16</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ   | EUR      | 23,167                     | 104,611                | 1.83               |
| Wartsila OYJ Abp  | EUR      | 2,030                      | 25,405                 | 0.44               |
|   |          |                            | <u>130,016</u>         | <u>2.27</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Atos SE   | EUR      | 805                        | 41,296                 | 0.72               |
| Carrefour SA  | EUR      | 3,877                      | 64,300                 | 1.13               |
| Cie Generale des Etablissements Michelin SCA  | EUR      | 343                        | 46,133                 | 0.81               |
| Eutelsat Communications SA  | EUR      | 1,522                      | 14,998                 | 0.26               |
| Ipsen SA  | EUR      | 721                        | 63,246                 | 1.11               |
| Nexans SA   | EUR      | 247                        | 18,982                 | 0.33               |
| Nexity SA   | EUR      | 1,016                      | 42,855                 | 0.75               |
| Orange SA   | EUR      | 6,732                      | 64,728                 | 1.13               |
| Publicis Groupe SA  | EUR      | 689                        | 37,165                 | 0.65               |

## Schedule of Investments (continued)

### Robeco QI European Value Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>France (continued)</i>   |          |                            |                        |                    |
| Quadiant SA   | EUR      | 970                        | 24,580                 | 0.43               |
| Sanofi  | EUR      | 721                        | 63,707                 | 1.11               |
| Societe BIC SA  | EUR      | 391                        | 22,913                 | 0.40               |
| TotalEnergies SE  | EUR      | 4,353                      | 166,089                | 2.90               |
| Valeo SA  | EUR      | 1,703                      | 43,205                 | 0.76               |
|   |          |                            | <u>714,197</u>         | <u>12.49</u>       |
| <i>Germany</i>  |          |                            |                        |                    |
| ADVA Optical Networking SE  | EUR      | 1,714                      | 20,019                 | 0.35               |
| Bayer AG  | EUR      | 1,204                      | 61,657                 | 1.08               |
| Bayerische Motoren Werke AG   | EUR      | 1,303                      | 116,371                | 2.04               |
| Continental AG  | EUR      | 480                        | 59,510                 | 1.04               |
| Covestro AG, Reg. S   | EUR      | 669                        | 36,434                 | 0.64               |
| Daimler AG  | EUR      | 1,984                      | 149,395                | 2.61               |
| Deutsche Telekom AG   | EUR      | 1,328                      | 23,654                 | 0.41               |
| Draegerwerk AG & Co. KGaA Preference  | EUR      | 482                        | 38,464                 | 0.67               |
| Hornbach Holding AG & Co. KGaA  | EUR      | 382                        | 36,710                 | 0.64               |
| ProSiebenSat.1 Media SE   | EUR      | 1,460                      | 24,491                 | 0.43               |
| Schaeffler AG Preference  | EUR      | 6,152                      | 47,863                 | 0.84               |
| Telefonica Deutschland Holding AG   | EUR      | 21,169                     | 47,101                 | 0.82               |
| Volkswagen AG Preference  | EUR      | 243                        | 51,322                 | 0.90               |
|   |          |                            | <u>712,991</u>         | <u>12.47</u>       |
| <i>Israel</i>   |          |                            |                        |                    |
| Plus500 Ltd.  | GBP      | 1,753                      | 27,262                 | 0.48               |
|   |          |                            | <u>27,262</u>          | <u>0.48</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| A2A SpA   | EUR      | 19,337                     | 33,337                 | 0.58               |
| Eni SpA   | EUR      | 8,916                      | 91,567                 | 1.60               |
| Esprinet SpA  | EUR      | 2,362                      | 35,005                 | 0.61               |
| Telecom Italia SpA  | EUR      | 133,204                    | 55,799                 | 0.98               |
| Unieuro SpA, Reg. S   | EUR      | 1,644                      | 40,114                 | 0.70               |
| Unipol Gruppo SpA   | EUR      | 8,574                      | 39,372                 | 0.69               |
|   |          |                            | <u>295,194</u>         | <u>5.16</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Genel Energy plc  | GBP      | 10,476                     | 18,793                 | 0.33               |
| WPP plc   | GBP      | 6,283                      | 71,302                 | 1.25               |
|   |          |                            | <u>90,095</u>          | <u>1.58</u>        |

## Schedule of Investments (continued)

### Robeco QI European Value Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| APERAM SA   | EUR      | 556                        | 24,025                 | 0.42               |
| RTL Group SA  | EUR      | 328                        | 16,482                 | 0.29               |
|   |          |                            | <u>40,507</u>          | <u>0.71</u>        |
| <i>Marshall Islands</i>   |          |                            |                        |                    |
| DHT Holdings, Inc.  | USD      | 6,211                      | 33,991                 | 0.59               |
|   |          |                            | <u>33,991</u>          | <u>0.59</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Aegon NV  | EUR      | 15,451                     | 54,063                 | 0.94               |
| ASR Nederland NV  | EUR      | 501                        | 16,328                 | 0.29               |
| Flow Traders, Reg. S  | EUR      | 1,163                      | 42,194                 | 0.74               |
| Koninklijke Ahold Delhaize NV   | EUR      | 5,264                      | 131,968                | 2.31               |
| Koninklijke BAM Groep NV  | EUR      | 4,956                      | 11,607                 | 0.20               |
| Koninklijke KPN NV  | EUR      | 14,052                     | 37,013                 | 0.65               |
| NN Group NV   | EUR      | 1,915                      | 76,179                 | 1.33               |
| PostNL NV   | EUR      | 11,720                     | 53,584                 | 0.94               |
| Randstad NV   | EUR      | 1,115                      | 71,917                 | 1.26               |
| Signify NV, Reg. S  | EUR      | 1,185                      | 63,208                 | 1.10               |
|   |          |                            | <u>558,061</u>         | <u>9.76</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Equinor ASA   | NOK      | 4,508                      | 80,478                 | 1.41               |
| Europpris ASA, Reg. S   | NOK      | 5,520                      | 29,210                 | 0.51               |
| TGS ASA   | NOK      | 1,319                      | 14,185                 | 0.25               |
|   |          |                            | <u>123,873</u>         | <u>2.17</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| REN - Redes Energeticas Nacionais SGPS SA   | EUR      | 11,491                     | 26,889                 | 0.47               |
| Sonae SGPS SA   | EUR      | 21,742                     | 17,394                 | 0.30               |
|   |          |                            | <u>44,283</u>          | <u>0.77</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| Detsky Mir PJSC, Reg. S   | RUB      | 7,670                      | 13,386                 | 0.23               |
| LUKOIL PJSC, ADR  | USD      | 204                        | 15,932                 | 0.28               |
| Magnit PJSC   | RUB      | 349                        | 21,401                 | 0.37               |
| Sberbank of Russia PJSC Preference  | RUB      | 6,090                      | 19,792                 | 0.35               |
|   |          |                            | <u>70,511</u>          | <u>1.23</u>        |

## Schedule of Investments (continued)

### Robeco QI European Value Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Spain</i>  |          |                            |                        |                    |
| ACS Actividades de Construccion y Servicios SA  | EUR      | 1,189                      | 26,860                 | 0.47               |
| ACS Actividades de Construccion y Servicios SA Rights   | EUR      | 1,189                      | 1,403                  | 0.03               |
| Banco Bilbao Vizcaya Argentaria SA  | EUR      | 24,988                     | 130,637                | 2.29               |
| Enagas SA   | EUR      | 2,064                      | 40,217                 | 0.70               |
| Endesa SA   | EUR      | 1,375                      | 28,133                 | 0.49               |
| Mapfre SA   | EUR      | 22,542                     | 40,181                 | 0.70               |
| Red Electrica Corp. SA  | EUR      | 4,138                      | 64,780                 | 1.13               |
| Repsol SA   | EUR      | 4,907                      | 51,789                 | 0.91               |
| Telefonica SA   | EUR      | 12,538                     | 49,412                 | 0.86               |
|   |          |                            | <u>433,412</u>         | <u>7.58</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Bygghmax Group AB   | SEK      | 2,754                      | 21,072                 | 0.37               |
| Electrolux AB   | SEK      | 2,274                      | 53,206                 | 0.93               |
|   |          |                            | <u>74,278</u>          | <u>1.30</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Adecco Group AG   | CHF      | 978                        | 56,083                 | 0.98               |
| Chocoladefabriken Lindt & Spruengli AG  | CHF      | 13                         | 109,165                | 1.91               |
| Novartis AG   | CHF      | 404                        | 31,076                 | 0.54               |
| Roche Holding AG  | CHF      | 286                        | 90,938                 | 1.59               |
| u-blox Holding AG   | CHF      | 222                        | 13,771                 | 0.24               |
| UBS Group AG  | CHF      | 1,272                      | 16,431                 | 0.29               |
|   |          |                            | <u>317,464</u>         | <u>5.55</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| Anadolu Efes Biracilik ve Malt Sanayii A/S  | TRY      | 5,727                      | 12,374                 | 0.21               |
| Coca-Cola Icecek A/S  | TRY      | 3,489                      | 26,330                 | 0.46               |
| Tofas Turk Otomobil Fabrikasi A/S   | TRY      | 5,552                      | 15,919                 | 0.28               |
| Turkiye Halk Bankasi A/S  | TRY      | 11,418                     | 5,597                  | 0.10               |
| Turkiye Is Bankasi A/S 'C'  | TRY      | 18,568                     | 9,192                  | 0.16               |
|   |          |                            | <u>69,412</u>          | <u>1.21</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| 3i Group plc  | GBP      | 3,163                      | 43,220                 | 0.76               |
| Aviva plc   | GBP      | 16,062                     | 75,946                 | 1.33               |
| BHP Group plc   | GBP      | 2,398                      | 59,500                 | 1.04               |
| BP plc  | GBP      | 17,309                     | 63,514                 | 1.11               |
| BT Group plc  | GBP      | 31,592                     | 71,395                 | 1.25               |
| Centrica plc  | GBP      | 56,685                     | 33,980                 | 0.59               |
| Direct Line Insurance Group plc   | GBP      | 15,392                     | 51,101                 | 0.89               |

## Schedule of Investments (continued)

### Robeco QI European Value Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR  | % of Net<br>Assets   |
|---|----------|----------------------------|-------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                         |                      |
| Equities (continued)  |          |                            |                         |                      |
| <i>United Kingdom (continued)</i>   |          |                            |                         |                      |
| Drax Group plc  | GBP      | 9,299                      | 45,951                  | 0.80                 |
| GlaxoSmithKline plc   | GBP      | 10,060                     | 166,337                 | 2.91                 |
| Investec plc  | GBP      | 11,992                     | 40,274                  | 0.71                 |
| J Sainsbury plc   | GBP      | 17,762                     | 56,238                  | 0.98                 |
| Johnson Matthey plc   | GBP      | 1,540                      | 55,128                  | 0.96                 |
| Just Group plc  | GBP      | 33,435                     | 36,280                  | 0.64                 |
| Kingfisher plc  | GBP      | 18,843                     | 80,008                  | 1.40                 |
| Legal & General Group plc   | GBP      | 7,506                      | 22,524                  | 0.39                 |
| M&G plc   | GBP      | 25,656                     | 68,410                  | 1.20                 |
| Marks & Spencer Group plc   | GBP      | 11,976                     | 20,431                  | 0.36                 |
| Mediclinic International plc  | GBP      | 6,073                      | 21,025                  | 0.37                 |
| Micro Focus International plc   | GBP      | 5,904                      | 37,620                  | 0.66                 |
| Rio Tinto plc   | GBP      | 2,355                      | 163,201                 | 2.85                 |
| Royal Dutch Shell plc 'A'   | EUR      | 8,959                      | 152,339                 | 2.66                 |
| Royal Mail plc  | GBP      | 9,428                      | 63,414                  | 1.11                 |
| Vodafone Group plc  | GBP      | 91,104                     | 128,774                 | 2.25                 |
|   |          |                            | <u>1,556,610</u>        | <u>27.22</u>         |
| Total Equities  |          |                            | <u>5,656,770</u>        | <u>98.91</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>5,656,770</u>        | <u>98.91</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>5,656,770</u></b> | <b><u>98.91</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>51,260</u></b>    | <b><u>0.90</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>10,905</u></b>    | <b><u>0.19</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>5,718,935</u></b> | <b><u>100.00</u></b> |

### Robeco QI European Value Equities

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets   |
|---|------------------------|----------|---------------------------|----------------------------------|----------------------|
| EURO STOXX 50 Index, 17/09/2021                             | 1                      | EUR      | 40,555                    | (810)                            | (0.01)               |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b><u>(810)</u></b>              | <b><u>(0.01)</u></b> |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b><u>(810)</u></b>              | <b><u>(0.01)</u></b> |

## Schedule of Investments (continued)

### Robeco QI US Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Bunge Ltd.  | USD      | 102                        | 7,971                  | 0.06               |
| Everest Re Group Ltd.   | USD      | 14                         | 3,528                  | 0.03               |
| IHS Markit Ltd.   | USD      | 140                        | 15,773                 | 0.12               |
| Invesco Ltd.  | USD      | 771                        | 20,609                 | 0.15               |
|   |          |                            | <u>47,881</u>          | <u>0.36</u>        |
| <i>Curacao</i>  |          |                            |                        |                    |
| Schlumberger NV   | USD      | 557                        | 17,829                 | 0.13               |
|   |          |                            | <u>17,829</u>          | <u>0.13</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 304                        | 89,616                 | 0.67               |
| Allegion plc  | USD      | 33                         | 4,597                  | 0.03               |
| Aon plc 'A'   | USD      | 83                         | 19,817                 | 0.15               |
| Eaton Corp. plc   | USD      | 284                        | 42,083                 | 0.31               |
| Johnson Controls International plc  | USD      | 536                        | 36,786                 | 0.28               |
| Linde plc   | USD      | 109                        | 31,512                 | 0.24               |
| Medtronic plc   | USD      | 287                        | 35,625                 | 0.27               |
| Pentair plc   | USD      | 345                        | 23,284                 | 0.17               |
| Seagate Technology Holdings plc   | USD      | 74                         | 6,507                  | 0.05               |
| Trane Technologies plc  | USD      | 203                        | 37,380                 | 0.28               |
| Willis Towers Watson plc  | USD      | 42                         | 9,661                  | 0.07               |
|   |          |                            | <u>336,868</u>         | <u>2.52</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Amcor plc   | USD      | 610                        | 6,991                  | 0.05               |
|   |          |                            | <u>6,991</u>           | <u>0.05</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| NXP Semiconductors NV   | USD      | 102                        | 20,983                 | 0.16               |
|   |          |                            | <u>20,983</u>          | <u>0.16</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Garmin Ltd.   | USD      | 59                         | 8,534                  | 0.06               |
| TE Connectivity Ltd.  | USD      | 128                        | 17,307                 | 0.13               |
|   |          |                            | <u>25,841</u>          | <u>0.19</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Nielsen Holdings plc  | USD      | 788                        | 19,440                 | 0.14               |
|   |          |                            | <u>19,440</u>          | <u>0.14</u>        |



## Schedule of Investments (continued)

### Robeco QI US Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America</i>   |          |                            |                        |                    |
| 3M Co.  | USD      | 212                        | 42,110                 | 0.31               |
| A O Smith Corp.   | USD      | 60                         | 4,324                  | 0.03               |
| Abbott Laboratories   | USD      | 646                        | 74,891                 | 0.56               |
| AbbVie, Inc.  | USD      | 649                        | 73,103                 | 0.55               |
| Activision Blizzard, Inc.   | USD      | 287                        | 27,391                 | 0.20               |
| Adobe, Inc.   | USD      | 177                        | 103,658                | 0.77               |
| Advance Auto Parts, Inc.  | USD      | 28                         | 5,744                  | 0.04               |
| Advanced Micro Devices, Inc.  | USD      | 442                        | 41,517                 | 0.31               |
| AES Corp. (The)   | USD      | 258                        | 6,726                  | 0.05               |
| Aflac, Inc.   | USD      | 254                        | 13,630                 | 0.10               |
| Agilent Technologies, Inc.  | USD      | 254                        | 37,544                 | 0.28               |
| Align Technology, Inc.  | USD      | 27                         | 16,497                 | 0.12               |
| Alliance Data Systems Corp.   | USD      | 155                        | 16,149                 | 0.12               |
| Allstate Corp. (The)  | USD      | 120                        | 15,653                 | 0.12               |
| Ally Financial, Inc.  | USD      | 377                        | 18,790                 | 0.14               |
| Alphabet, Inc. 'A'  | USD      | 117                        | 285,689                | 2.13               |
| Alphabet, Inc. 'C'  | USD      | 106                        | 265,670                | 1.98               |
| Amazon.com, Inc.  | USD      | 157                        | 540,105                | 4.03               |
| AMERCO  | USD      | 9                          | 5,305                  | 0.04               |
| American Express Co.  | USD      | 66                         | 10,905                 | 0.08               |
| American Tower Corp., REIT  | USD      | 55                         | 14,858                 | 0.11               |
| American Water Works Co., Inc.  | USD      | 20                         | 3,083                  | 0.02               |
| Ameriprise Financial, Inc.  | USD      | 44                         | 10,951                 | 0.08               |
| AmerisourceBergen Corp.   | USD      | 213                        | 24,386                 | 0.18               |
| AMETEK, Inc.  | USD      | 85                         | 11,347                 | 0.08               |
| Amgen, Inc.   | USD      | 214                        | 52,162                 | 0.39               |
| Analog Devices, Inc.  | USD      | 110                        | 18,938                 | 0.14               |
| Anthem, Inc.  | USD      | 95                         | 36,271                 | 0.27               |
| Apple, Inc.   | USD      | 5,805                      | 795,053                | 5.94               |
| Applied Materials, Inc.   | USD      | 441                        | 62,798                 | 0.47               |
| Archer-Daniels-Midland Co.  | USD      | 500                        | 30,300                 | 0.23               |
| Arista Networks, Inc.   | USD      | 18                         | 6,522                  | 0.05               |
| Arrow Electronics, Inc.   | USD      | 166                        | 18,896                 | 0.14               |
| Arthur J Gallagher & Co.  | USD      | 72                         | 10,086                 | 0.08               |
| AT&T, Inc.  | USD      | 2,634                      | 75,807                 | 0.57               |
| Autodesk, Inc.  | USD      | 89                         | 25,979                 | 0.19               |
| Automatic Data Processing, Inc.   | USD      | 164                        | 32,574                 | 0.24               |
| AutoZone, Inc.  | USD      | 8                          | 11,938                 | 0.09               |
| AvalonBay Communities, Inc., REIT   | USD      | 51                         | 10,643                 | 0.08               |
| Avery Dennison Corp.  | USD      | 28                         | 5,887                  | 0.04               |
| Baker Hughes Co.  | USD      | 214                        | 4,894                  | 0.04               |
| Bank of America Corp.   | USD      | 3,245                      | 133,791                | 1.00               |
| Bank of New York Mellon Corp. (The)   | USD      | 694                        | 35,554                 | 0.27               |

## Schedule of Investments (continued)

### Robeco QI US Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Baxter International, Inc.  | USD      | 182                        | 14,651                 | 0.11               |
| Becton Dickinson and Co.  | USD      | 108                        | 26,265                 | 0.20               |
| Berkshire Hathaway, Inc. 'B'  | USD      | 716                        | 198,991                | 1.49               |
| Best Buy Co., Inc.  | USD      | 231                        | 26,560                 | 0.20               |
| Biogen, Inc.  | USD      | 56                         | 19,391                 | 0.14               |
| Bio-Rad Laboratories, Inc. 'A'  | USD      | 9                          | 5,799                  | 0.04               |
| BlackRock, Inc.   | USD      | 52                         | 45,498                 | 0.34               |
| Boeing Co. (The)  | USD      | 90                         | 21,560                 | 0.16               |
| Booking Holdings, Inc.  | USD      | 4                          | 8,752                  | 0.07               |
| Bristol-Myers Squibb Co.  | USD      | 864                        | 57,732                 | 0.43               |
| Broadcom, Inc.  | USD      | 193                        | 92,030                 | 0.69               |
| Broadridge Financial Solutions, Inc.  | USD      | 42                         | 6,784                  | 0.05               |
| Cadence Design Systems, Inc.  | USD      | 91                         | 12,451                 | 0.09               |
| Caesars Entertainment, Inc.   | USD      | 77                         | 7,989                  | 0.06               |
| Campbell Soup Co.   | USD      | 78                         | 3,556                  | 0.03               |
| Capital One Financial Corp.   | USD      | 174                        | 26,916                 | 0.20               |
| Cardinal Health, Inc.   | USD      | 438                        | 25,005                 | 0.19               |
| Carrier Global Corp.  | USD      | 265                        | 12,879                 | 0.10               |
| Catalent, Inc.  | USD      | 61                         | 6,595                  | 0.05               |
| Caterpillar, Inc.   | USD      | 288                        | 62,677                 | 0.47               |
| CBRE Group, Inc. 'A'  | USD      | 363                        | 31,120                 | 0.23               |
| CDW Corp.   | USD      | 53                         | 9,256                  | 0.07               |
| Celanese Corp.  | USD      | 161                        | 24,408                 | 0.18               |
| Centene Corp.   | USD      | 239                        | 17,430                 | 0.13               |
| CenterPoint Energy, Inc.  | USD      | 212                        | 5,198                  | 0.04               |
| Cerner Corp.  | USD      | 110                        | 8,598                  | 0.06               |
| CF Industries Holdings, Inc.  | USD      | 79                         | 4,065                  | 0.03               |
| Charles River Laboratories International, Inc.  | USD      | 18                         | 6,659                  | 0.05               |
| Charles Schwab Corp. (The)  | USD      | 134                        | 9,757                  | 0.07               |
| Charter Communications, Inc. 'A'  | USD      | 13                         | 9,379                  | 0.07               |
| Chevron Corp.   | USD      | 446                        | 46,714                 | 0.35               |
| Chewy, Inc. 'A'   | USD      | 158                        | 12,594                 | 0.09               |
| Chipotle Mexican Grill, Inc.  | USD      | 10                         | 15,503                 | 0.12               |
| Cigna Corp.   | USD      | 200                        | 47,414                 | 0.35               |
| Cincinnati Financial Corp.  | USD      | 56                         | 6,531                  | 0.05               |
| Cintas Corp.  | USD      | 33                         | 12,606                 | 0.09               |
| Cisco Systems, Inc.   | USD      | 1,881                      | 99,693                 | 0.74               |
| Citigroup, Inc.   | USD      | 765                        | 54,124                 | 0.40               |
| Citizens Financial Group, Inc.  | USD      | 520                        | 23,852                 | 0.18               |
| Coca-Cola Co. (The)   | USD      | 951                        | 51,459                 | 0.38               |
| Cognizant Technology Solutions Corp. 'A'  | USD      | 210                        | 14,545                 | 0.11               |
| Colgate-Palmolive Co.   | USD      | 502                        | 40,838                 | 0.31               |
| Comcast Corp. 'A'   | USD      | 1,721                      | 98,131                 | 0.73               |

## Schedule of Investments (continued)

### Robeco QI US Enhanced Index Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Comerica, Inc.  | USD      | 304                        | 21,687                 | 0.16               |
| Conagra Brands, Inc.  | USD      | 626                        | 22,774                 | 0.17               |
| ConocoPhillips  | USD      | 411                        | 25,030                 | 0.19               |
| Consolidated Edison, Inc.   | USD      | 123                        | 8,822                  | 0.07               |
| Cooper Cos., Inc. (The)   | USD      | 18                         | 7,133                  | 0.05               |
| Corning, Inc.   | USD      | 302                        | 12,352                 | 0.09               |
| Corteva, Inc.   | USD      | 246                        | 10,910                 | 0.08               |
| Costco Wholesale Corp.  | USD      | 162                        | 64,099                 | 0.48               |
| Crown Castle International Corp., REIT  | USD      | 161                        | 31,411                 | 0.23               |
| CSX Corp.   | USD      | 99                         | 3,176                  | 0.02               |
| Cummins, Inc.   | USD      | 117                        | 28,526                 | 0.21               |
| CVS Health Corp.  | USD      | 703                        | 58,658                 | 0.44               |
| Danaher Corp.   | USD      | 236                        | 63,333                 | 0.47               |
| Darden Restaurants, Inc.  | USD      | 152                        | 22,190                 | 0.17               |
| DaVita, Inc.  | USD      | 174                        | 20,955                 | 0.16               |
| Deere & Co.   | USD      | 121                        | 42,678                 | 0.32               |
| Dell Technologies, Inc. 'C'   | USD      | 193                        | 19,236                 | 0.14               |
| DENTSPLY SIRONA, Inc.   | USD      | 91                         | 5,757                  | 0.04               |
| Devon Energy Corp.  | USD      | 147                        | 4,291                  | 0.03               |
| Discover Financial Services   | USD      | 117                        | 13,840                 | 0.10               |
| Discovery, Inc. 'A'   | USD      | 59                         | 1,810                  | 0.01               |
| Discovery, Inc. 'C'   | USD      | 114                        | 3,304                  | 0.02               |
| DISH Network Corp. 'A'  | USD      | 93                         | 3,887                  | 0.03               |
| Dollar General Corp.  | USD      | 15                         | 3,246                  | 0.02               |
| Dollar Tree, Inc.   | USD      | 94                         | 9,353                  | 0.07               |
| Dominion Energy, Inc.   | USD      | 300                        | 22,071                 | 0.16               |
| Dover Corp.   | USD      | 175                        | 26,355                 | 0.20               |
| Dow, Inc.   | USD      | 272                        | 17,212                 | 0.13               |
| DR Horton, Inc.   | USD      | 122                        | 11,025                 | 0.08               |
| Dropbox, Inc. 'A'   | USD      | 681                        | 20,641                 | 0.15               |
| DTE Energy Co.  | USD      | 74                         | 9,590                  | 0.07               |
| Duke Energy Corp.   | USD      | 276                        | 27,247                 | 0.20               |
| Duke Realty Corp., REIT   | USD      | 557                        | 26,374                 | 0.20               |
| DuPont de Nemours, Inc.   | USD      | 197                        | 15,250                 | 0.11               |
| DXC Technology Co.  | USD      | 584                        | 22,741                 | 0.17               |
| Eastman Chemical Co.  | USD      | 45                         | 5,254                  | 0.04               |
| eBay, Inc.  | USD      | 236                        | 16,570                 | 0.12               |
| Edison International  | USD      | 141                        | 8,153                  | 0.06               |
| Electronic Arts, Inc.   | USD      | 107                        | 15,390                 | 0.11               |
| Eli Lilly & Co.   | USD      | 167                        | 38,330                 | 0.29               |
| Emerson Electric Co.  | USD      | 412                        | 39,651                 | 0.30               |
| EOG Resources, Inc.   | USD      | 234                        | 19,525                 | 0.15               |
| Equitable Holdings, Inc.  | USD      | 610                        | 18,574                 | 0.14               |

## Schedule of Investments (continued)

### Robeco QI US Enhanced Index Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Equity Residential, REIT  | USD      | 129                        | 9,933                  | 0.07               |
| Essex Property Trust, Inc., REIT  | USD      | 24                         | 7,200                  | 0.05               |
| Estee Lauder Cos., Inc. (The) 'A'   | USD      | 85                         | 27,037                 | 0.20               |
| Etsy, Inc.  | USD      | 20                         | 4,117                  | 0.03               |
| Exelon Corp.  | USD      | 386                        | 17,104                 | 0.13               |
| Expeditors International of Washington, Inc.  | USD      | 57                         | 7,216                  | 0.05               |
| Extra Space Storage, Inc., REIT   | USD      | 49                         | 8,027                  | 0.06               |
| Exxon Mobil Corp.   | USD      | 1,566                      | 98,783                 | 0.74               |
| F5 Networks, Inc.   | USD      | 20                         | 3,733                  | 0.03               |
| Facebook, Inc. 'A'  | USD      | 891                        | 309,810                | 2.31               |
| FedEx Corp.   | USD      | 90                         | 26,850                 | 0.20               |
| Fidelity National Information Services, Inc.  | USD      | 60                         | 8,500                  | 0.06               |
| Fifth Third Bancorp   | USD      | 272                        | 10,399                 | 0.08               |
| First Republic Bank   | USD      | 66                         | 12,353                 | 0.09               |
| FirstEnergy Corp.   | USD      | 198                        | 7,368                  | 0.06               |
| FleetCor Technologies, Inc.   | USD      | 30                         | 7,682                  | 0.06               |
| Ford Motor Co.  | USD      | 2,650                      | 39,379                 | 0.29               |
| Fortinet, Inc.  | USD      | 141                        | 33,585                 | 0.25               |
| Fortive Corp.   | USD      | 121                        | 8,439                  | 0.06               |
| Fortune Brands Home & Security, Inc.  | USD      | 122                        | 12,152                 | 0.09               |
| Fox Corp. 'A'   | USD      | 127                        | 4,716                  | 0.04               |
| Fox Corp. 'B'   | USD      | 67                         | 2,358                  | 0.02               |
| Franklin Resources, Inc.  | USD      | 111                        | 3,551                  | 0.03               |
| Freeport-McMoRan, Inc.  | USD      | 486                        | 18,035                 | 0.13               |
| Gap, Inc. (The)   | USD      | 101                        | 3,399                  | 0.03               |
| Gartner, Inc.   | USD      | 113                        | 27,369                 | 0.20               |
| Generac Holdings, Inc.  | USD      | 23                         | 9,548                  | 0.07               |
| General Electric Co.  | USD      | 3,357                      | 45,185                 | 0.34               |
| General Mills, Inc.   | USD      | 230                        | 14,014                 | 0.10               |
| General Motors Co.  | USD      | 483                        | 28,579                 | 0.21               |
| Genuine Parts Co.   | USD      | 47                         | 5,944                  | 0.04               |
| Gilead Sciences, Inc.   | USD      | 751                        | 51,714                 | 0.39               |
| Goldman Sachs Group, Inc. (The)   | USD      | 182                        | 69,074                 | 0.52               |
| Halliburton Co.   | USD      | 324                        | 7,491                  | 0.06               |
| Hartford Financial Services Group, Inc. (The)   | USD      | 121                        | 7,498                  | 0.06               |
| HCA Healthcare, Inc.  | USD      | 88                         | 18,193                 | 0.14               |
| Henry Schein, Inc.  | USD      | 59                         | 4,377                  | 0.03               |
| Hershey Co. (The)   | USD      | 171                        | 29,785                 | 0.22               |
| Hewlett Packard Enterprise Co.  | USD      | 499                        | 7,275                  | 0.05               |
| Hilton Worldwide Holdings, Inc.   | USD      | 87                         | 10,494                 | 0.08               |
| Hologic, Inc.   | USD      | 106                        | 7,072                  | 0.05               |
| Home Depot, Inc. (The)  | USD      | 396                        | 126,280                | 0.94               |
| Honeywell International, Inc.   | USD      | 147                        | 32,244                 | 0.24               |

## Schedule of Investments (continued)

### Robeco QI US Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Host Hotels & Resorts, Inc., REIT   | USD      | 330                        | 5,640                  | 0.04               |
| Howmet Aerospace, Inc.  | USD      | 157                        | 5,412                  | 0.04               |
| HP, Inc.  | USD      | 1,027                      | 31,005                 | 0.23               |
| Humana, Inc.  | USD      | 89                         | 39,402                 | 0.29               |
| Huntington Bancshares, Inc.   | USD      | 411                        | 5,865                  | 0.04               |
| Huntington Ingalls Industries, Inc.   | USD      | 16                         | 3,372                  | 0.03               |
| IDEX Corp.  | USD      | 29                         | 6,381                  | 0.05               |
| IDEXX Laboratories, Inc.  | USD      | 33                         | 20,841                 | 0.16               |
| Illinois Tool Works, Inc.   | USD      | 114                        | 25,486                 | 0.19               |
| Illumina, Inc.  | USD      | 55                         | 26,027                 | 0.19               |
| Incyte Corp.  | USD      | 32                         | 2,692                  | 0.02               |
| Ingersoll Rand, Inc.  | USD      | 142                        | 6,931                  | 0.05               |
| Intel Corp.   | USD      | 1,506                      | 84,547                 | 0.63               |
| International Business Machines Corp.   | USD      | 342                        | 50,134                 | 0.37               |
| International Flavors & Fragrances, Inc.  | USD      | 92                         | 13,745                 | 0.10               |
| International Paper Co.   | USD      | 471                        | 28,877                 | 0.22               |
| Interpublic Group of Cos., Inc. (The)   | USD      | 698                        | 22,678                 | 0.17               |
| Intuit, Inc.  | USD      | 41                         | 20,097                 | 0.15               |
| Intuitive Surgical, Inc.  | USD      | 11                         | 10,116                 | 0.08               |
| IQVIA Holdings, Inc.  | USD      | 73                         | 17,689                 | 0.13               |
| Iron Mountain, Inc., REIT   | USD      | 91                         | 3,851                  | 0.03               |
| J M Smucker Co. (The)   | USD      | 141                        | 18,269                 | 0.14               |
| Jack Henry & Associates, Inc.   | USD      | 30                         | 4,905                  | 0.04               |
| Jacobs Engineering Group, Inc.  | USD      | 188                        | 25,083                 | 0.19               |
| JB Hunt Transport Services, Inc.  | USD      | 31                         | 5,051                  | 0.04               |
| Jefferies Financial Group, Inc.   | USD      | 519                        | 17,750                 | 0.13               |
| Johnson & Johnson   | USD      | 1,077                      | 177,425                | 1.32               |
| JPMorgan Chase & Co.  | USD      | 1,232                      | 191,625                | 1.43               |
| Juniper Networks, Inc.  | USD      | 123                        | 3,364                  | 0.03               |
| Kansas City Southern  | USD      | 36                         | 10,201                 | 0.08               |
| Kellogg Co.   | USD      | 94                         | 6,047                  | 0.05               |
| KeyCorp   | USD      | 325                        | 6,711                  | 0.05               |
| Keysight Technologies, Inc.   | USD      | 72                         | 11,118                 | 0.08               |
| Kimco Realty Corp., REIT  | USD      | 782                        | 16,305                 | 0.12               |
| Kinder Morgan, Inc.   | USD      | 701                        | 12,779                 | 0.10               |
| KLA Corp.   | USD      | 53                         | 17,183                 | 0.13               |
| Knight-Swift Transportation Holdings, Inc.  | USD      | 319                        | 14,502                 | 0.11               |
| Kraft Heinz Co. (The)   | USD      | 651                        | 26,548                 | 0.20               |
| Kroger Co. (The)  | USD      | 778                        | 29,805                 | 0.22               |
| L Brands, Inc.  | USD      | 84                         | 6,053                  | 0.05               |
| L3Harris Technologies, Inc.   | USD      | 74                         | 15,995                 | 0.12               |
| Laboratory Corp. of America Holdings  | USD      | 108                        | 29,792                 | 0.22               |
| Lam Research Corp.  | USD      | 53                         | 34,487                 | 0.26               |

## Schedule of Investments (continued)

### Robeco QI US Enhanced Index Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Las Vegas Sands Corp.   | USD      | 111                        | 5,849                  | 0.04               |
| Lear Corp.  | USD      | 102                        | 17,879                 | 0.13               |
| Lennar Corp. 'A'  | USD      | 282                        | 28,017                 | 0.21               |
| Lincoln National Corp.  | USD      | 66                         | 4,147                  | 0.03               |
| LKQ Corp.   | USD      | 464                        | 22,838                 | 0.17               |
| Lockheed Martin Corp.   | USD      | 15                         | 5,675                  | 0.04               |
| Loews Corp.   | USD      | 94                         | 5,137                  | 0.04               |
| Lowe's Cos., Inc.   | USD      | 369                        | 71,575                 | 0.53               |
| Lumen Technologies, Inc.  | USD      | 1,587                      | 21,567                 | 0.16               |
| M&T Bank Corp.  | USD      | 43                         | 6,248                  | 0.05               |
| ManpowerGroup, Inc.   | USD      | 175                        | 20,809                 | 0.16               |
| Marathon Oil Corp.  | USD      | 1,801                      | 24,530                 | 0.18               |
| Marathon Petroleum Corp.  | USD      | 253                        | 15,286                 | 0.11               |
| Masco Corp.   | USD      | 387                        | 22,798                 | 0.17               |
| Mastercard, Inc. 'A'  | USD      | 245                        | 89,447                 | 0.67               |
| Maxim Integrated Products, Inc.   | USD      | 90                         | 9,482                  | 0.07               |
| McDonald's Corp.  | USD      | 179                        | 41,347                 | 0.31               |
| McKesson Corp.  | USD      | 150                        | 28,686                 | 0.21               |
| MDU Resources Group, Inc.   | USD      | 546                        | 17,112                 | 0.13               |
| Merck & Co., Inc.   | USD      | 932                        | 72,482                 | 0.54               |
| MetLife, Inc.   | USD      | 557                        | 33,336                 | 0.25               |
| Mettler-Toledo International, Inc.  | USD      | 10                         | 13,853                 | 0.10               |
| MGM Resorts International   | USD      | 92                         | 3,924                  | 0.03               |
| Microchip Technology, Inc.  | USD      | 96                         | 14,375                 | 0.11               |
| Micron Technology, Inc.   | USD      | 411                        | 34,927                 | 0.26               |
| Microsoft Corp.   | USD      | 2,822                      | 764,480                | 5.71               |
| Mid-America Apartment Communities, Inc., REIT   | USD      | 45                         | 7,579                  | 0.06               |
| Mohawk Industries, Inc.   | USD      | 24                         | 4,613                  | 0.03               |
| Molina Healthcare, Inc.   | USD      | 68                         | 17,208                 | 0.13               |
| Molson Coors Beverage Co. 'B'   | USD      | 404                        | 21,691                 | 0.16               |
| Mondelez International, Inc. 'A'  | USD      | 553                        | 34,529                 | 0.26               |
| Monolithic Power Systems, Inc.  | USD      | 15                         | 5,602                  | 0.04               |
| Morgan Stanley  | USD      | 244                        | 22,372                 | 0.17               |
| Mosaic Co. (The)  | USD      | 703                        | 22,433                 | 0.17               |
| Motorola Solutions, Inc.  | USD      | 61                         | 13,228                 | 0.10               |
| MSCI, Inc.  | USD      | 13                         | 6,930                  | 0.05               |
| Nasdaq, Inc.  | USD      | 46                         | 8,087                  | 0.06               |
| NetApp, Inc.  | USD      | 83                         | 6,791                  | 0.05               |
| Netflix, Inc.   | USD      | 114                        | 60,216                 | 0.45               |
| Newell Brands, Inc.   | USD      | 821                        | 22,553                 | 0.17               |
| Newmont Corp.   | USD      | 295                        | 18,697                 | 0.14               |
| News Corp. 'A'  | USD      | 886                        | 22,832                 | 0.17               |
| NextEra Energy, Inc.  | USD      | 340                        | 24,915                 | 0.19               |

## Schedule of Investments (continued)

### Robeco QI US Enhanced Index Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| NIKE, Inc. 'B'  | USD      | 269                        | 41,558                 | 0.31               |
| NiSource, Inc.  | USD      | 144                        | 3,528                  | 0.03               |
| Norfolk Southern Corp.  | USD      | 94                         | 24,949                 | 0.19               |
| Northern Trust Corp.  | USD      | 77                         | 8,903                  | 0.07               |
| NortonLifeLock, Inc.  | USD      | 895                        | 24,362                 | 0.18               |
| NOV, Inc.   | USD      | 187                        | 2,865                  | 0.02               |
| NRG Energy, Inc.  | USD      | 95                         | 3,828                  | 0.03               |
| Nucor Corp.   | USD      | 136                        | 13,046                 | 0.10               |
| NVIDIA Corp.  | USD      | 190                        | 152,019                | 1.14               |
| Occidental Petroleum Corp.  | USD      | 310                        | 9,694                  | 0.07               |
| Old Dominion Freight Line, Inc.   | USD      | 35                         | 8,883                  | 0.07               |
| Omnicom Group, Inc.   | USD      | 76                         | 6,079                  | 0.05               |
| ONEOK, Inc.   | USD      | 160                        | 8,902                  | 0.07               |
| Oracle Corp.  | USD      | 841                        | 65,463                 | 0.49               |
| O'Reilly Automotive, Inc.   | USD      | 31                         | 17,553                 | 0.13               |
| Organon & Co.   | USD      | 93                         | 2,814                  | 0.02               |
| Otis Worldwide Corp.  | USD      | 132                        | 10,794                 | 0.08               |
| Owens Corning   | USD      | 187                        | 18,307                 | 0.14               |
| PACCAR, Inc.  | USD      | 114                        | 10,174                 | 0.08               |
| Packaging Corp. of America  | USD      | 36                         | 4,875                  | 0.04               |
| Parker-Hannifin Corp.   | USD      | 81                         | 24,876                 | 0.19               |
| Paychex, Inc.   | USD      | 118                        | 12,661                 | 0.09               |
| PayPal Holdings, Inc.   | USD      | 330                        | 96,188                 | 0.72               |
| PepsiCo, Inc.   | USD      | 335                        | 49,637                 | 0.37               |
| PerkinElmer, Inc.   | USD      | 41                         | 6,331                  | 0.05               |
| Pfizer, Inc.  | USD      | 2,127                      | 83,293                 | 0.62               |
| Pioneer Natural Resources Co.   | USD      | 54                         | 8,776                  | 0.07               |
| PNC Financial Services Group, Inc. (The)  | USD      | 163                        | 31,094                 | 0.23               |
| Polaris, Inc.   | USD      | 137                        | 18,764                 | 0.14               |
| Pool Corp.  | USD      | 15                         | 6,880                  | 0.05               |
| PPG Industries, Inc.  | USD      | 85                         | 14,430                 | 0.11               |
| PPL Corp.   | USD      | 277                        | 7,748                  | 0.06               |
| Procter & Gamble Co. (The)  | USD      | 907                        | 122,382                | 0.91               |
| Progressive Corp. (The)   | USD      | 239                        | 23,472                 | 0.18               |
| Prologis, Inc., REIT  | USD      | 283                        | 33,827                 | 0.25               |
| Public Service Enterprise Group, Inc.   | USD      | 478                        | 28,556                 | 0.21               |
| Public Storage, REIT  | USD      | 127                        | 38,188                 | 0.29               |
| PulteGroup, Inc.  | USD      | 439                        | 23,956                 | 0.18               |
| PVH Corp.   | USD      | 28                         | 3,013                  | 0.02               |
| Qorvo, Inc.   | USD      | 146                        | 28,565                 | 0.21               |
| QUALCOMM, Inc.  | USD      | 523                        | 74,752                 | 0.56               |
| Quanta Services, Inc.   | USD      | 50                         | 4,528                  | 0.03               |
| Quest Diagnostics, Inc.   | USD      | 180                        | 23,755                 | 0.18               |

## Schedule of Investments (continued)

### Robeco QI US Enhanced Index Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Raymond James Financial, Inc.   | USD      | 41                         | 5,326                  | 0.04               |
| Raytheon Technologies Corp.   | USD      | 214                        | 18,256                 | 0.14               |
| Regency Centers Corp., REIT   | USD      | 58                         | 3,716                  | 0.03               |
| Regions Financial Corp.   | USD      | 328                        | 6,619                  | 0.05               |
| Republic Services, Inc.   | USD      | 70                         | 7,701                  | 0.06               |
| ResMed, Inc.  | USD      | 47                         | 11,586                 | 0.09               |
| Robert Half International, Inc.   | USD      | 276                        | 24,556                 | 0.18               |
| Rollins, Inc.   | USD      | 87                         | 2,975                  | 0.02               |
| Ross Stores, Inc.   | USD      | 130                        | 16,120                 | 0.12               |
| S&P Global, Inc.  | USD      | 88                         | 36,120                 | 0.27               |
| salesforce.com, Inc.  | USD      | 224                        | 54,716                 | 0.41               |
| SBA Communications Corp., REIT  | USD      | 38                         | 12,111                 | 0.09               |
| Sealed Air Corp.  | USD      | 384                        | 22,752                 | 0.17               |
| Sempra Energy   | USD      | 103                        | 13,645                 | 0.10               |
| ServiceNow, Inc.  | USD      | 74                         | 40,667                 | 0.30               |
| Sherwin-Williams Co. (The)  | USD      | 99                         | 26,973                 | 0.20               |
| Simon Property Group, Inc., REIT  | USD      | 121                        | 15,788                 | 0.12               |
| Skyworks Solutions, Inc.  | USD      | 60                         | 11,505                 | 0.09               |
| SL Green Realty Corp., REIT   | USD      | 221                        | 17,680                 | 0.13               |
| Snap-on, Inc.   | USD      | 30                         | 6,703                  | 0.05               |
| Southern Co. (The)  | USD      | 388                        | 23,478                 | 0.18               |
| Stanley Black & Decker, Inc.  | USD      | 156                        | 31,978                 | 0.24               |
| Starbucks Corp.   | USD      | 579                        | 64,738                 | 0.48               |
| State Street Corp.  | USD      | 130                        | 10,696                 | 0.08               |
| Stryker Corp.   | USD      | 13                         | 3,376                  | 0.03               |
| SVB Financial Group   | USD      | 20                         | 11,129                 | 0.08               |
| Synchrony Financial   | USD      | 565                        | 27,414                 | 0.20               |
| Synopsys, Inc.  | USD      | 56                         | 15,444                 | 0.12               |
| Take-Two Interactive Software, Inc.   | USD      | 105                        | 18,587                 | 0.14               |
| Tapestry, Inc.  | USD      | 101                        | 4,391                  | 0.03               |
| Target Corp.  | USD      | 270                        | 65,270                 | 0.49               |
| Teledyne Technologies, Inc.   | USD      | 18                         | 7,539                  | 0.06               |
| Teradyne, Inc.  | USD      | 64                         | 8,573                  | 0.06               |
| Tesla, Inc.   | USD      | 282                        | 191,675                | 1.43               |
| Texas Instruments, Inc.   | USD      | 355                        | 68,266                 | 0.51               |
| Textron, Inc.   | USD      | 92                         | 6,327                  | 0.05               |
| Thermo Fisher Scientific, Inc.  | USD      | 144                        | 72,644                 | 0.54               |
| TJX Cos., Inc. (The)  | USD      | 437                        | 29,463                 | 0.22               |
| T-Mobile US, Inc.   | USD      | 214                        | 30,994                 | 0.23               |
| Tractor Supply Co.  | USD      | 48                         | 8,931                  | 0.07               |
| Travelers Cos., Inc. (The)  | USD      | 94                         | 14,073                 | 0.11               |
| Trimble, Inc.   | USD      | 93                         | 7,610                  | 0.06               |
| Truist Financial Corp.  | USD      | 53                         | 2,941                  | 0.02               |



## Schedule of Investments (continued)

### Robeco QI US Enhanced Index Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Tyson Foods, Inc. 'A'   | USD      | 192                        | 14,162                 | 0.11               |
| UDR, Inc., REIT   | USD      | 108                        | 5,290                  | 0.04               |
| UGI Corp.   | USD      | 270                        | 12,504                 | 0.09               |
| Ulta Beauty, Inc.   | USD      | 21                         | 7,261                  | 0.05               |
| Union Pacific Corp.   | USD      | 134                        | 29,471                 | 0.22               |
| United Parcel Service, Inc. 'B'   | USD      | 349                        | 72,582                 | 0.54               |
| United Rentals, Inc.  | USD      | 84                         | 26,797                 | 0.20               |
| UnitedHealth Group, Inc.  | USD      | 349                        | 139,754                | 1.04               |
| Universal Health Services, Inc. 'B'   | USD      | 148                        | 21,672                 | 0.16               |
| Unum Group  | USD      | 756                        | 21,470                 | 0.16               |
| US Bancorp  | USD      | 507                        | 28,884                 | 0.22               |
| Ventas, Inc., REIT  | USD      | 142                        | 8,108                  | 0.06               |
| VeriSign, Inc.  | USD      | 36                         | 8,197                  | 0.06               |
| Verizon Communications, Inc.  | USD      | 1,510                      | 84,605                 | 0.63               |
| ViacomCBS, Inc. 'B'   | USD      | 221                        | 9,989                  | 0.07               |
| Viatis, Inc.  | USD      | 433                        | 6,188                  | 0.05               |
| Visa, Inc. 'A'  | USD      | 515                        | 120,417                | 0.90               |
| W R Berkley Corp.   | USD      | 50                         | 3,721                  | 0.03               |
| Walgreens Boots Alliance, Inc.  | USD      | 620                        | 32,618                 | 0.24               |
| Walmart, Inc.   | USD      | 546                        | 76,997                 | 0.58               |
| Walt Disney Co. (The)   | USD      | 662                        | 116,360                | 0.87               |
| Waste Management, Inc.  | USD      | 160                        | 22,418                 | 0.17               |
| Waters Corp.  | USD      | 76                         | 26,266                 | 0.20               |
| WEC Energy Group, Inc.  | USD      | 128                        | 11,386                 | 0.09               |
| Wells Fargo & Co.   | USD      | 1,556                      | 70,471                 | 0.53               |
| Welltower, Inc., REIT   | USD      | 134                        | 11,135                 | 0.08               |
| West Pharmaceutical Services, Inc.  | USD      | 85                         | 30,523                 | 0.23               |
| Western Digital Corp.   | USD      | 113                        | 8,042                  | 0.06               |
| Western Union Co. (The)   | USD      | 867                        | 19,915                 | 0.15               |
| Westinghouse Air Brake Technologies Corp.   | USD      | 73                         | 6,008                  | 0.04               |
| Westrock Co.  | USD      | 271                        | 14,423                 | 0.11               |
| Weyerhaeuser Co., REIT  | USD      | 743                        | 25,574                 | 0.19               |
| Whirlpool Corp.   | USD      | 54                         | 11,773                 | 0.09               |
| Williams Cos., Inc. (The)   | USD      | 862                        | 22,886                 | 0.17               |
| WW Grainger, Inc.   | USD      | 17                         | 7,446                  | 0.06               |
| Xilinx, Inc.  | USD      | 92                         | 13,307                 | 0.10               |
| Xylem, Inc.   | USD      | 66                         | 7,917                  | 0.06               |
| Yum! Brands, Inc.   | USD      | 232                        | 26,687                 | 0.20               |
| Zebra Technologies Corp. 'A'  | USD      | 18                         | 9,531                  | 0.07               |
| Zions Bancorp NA  | USD      | 394                        | 20,827                 | 0.16               |
| Zoetis, Inc.  | USD      | 35                         | 6,523                  | 0.05               |
|   |          |                            | 12,765,640             | 95.33              |

## Schedule of Investments (continued)

### Robeco QI US Enhanced Index Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| Total Equities  |          |                            | 13,241,473             | 98.88              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 13,241,473             | 98.88              |
| <b>Total Investments</b>  |          |                            | <b>13,241,473</b>      | <b>98.88</b>       |
| <b>Cash</b>   |          |                            | <b>63,950</b>          | <b>0.48</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>85,841</b>          | <b>0.64</b>        |
| <b>Total net assets</b>   |          |                            | <b>13,391,264</b>      | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco QI European Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| ANDRITZ AG  | EUR      | 176                        | 8,339                  | 0.24               |
| Erste Group Bank AG   | EUR      | 96                         | 2,970                  | 0.09               |
| OMV AG  | EUR      | 60                         | 2,878                  | 0.08               |
| Verbund AG  | EUR      | 25                         | 1,941                  | 0.06               |
| voestalpine AG  | EUR      | 43                         | 1,477                  | 0.04               |
|   |          |                            | <u>17,605</u>          | <u>0.51</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Ageas SA  | EUR      | 219                        | 10,249                 | 0.30               |
| Anheuser-Busch InBev SA/NV  | EUR      | 259                        | 15,750                 | 0.46               |
| Groupe Bruxelles Lambert SA   | EUR      | 34                         | 3,207                  | 0.09               |
| Sofina SA   | EUR      | 5                          | 1,819                  | 0.05               |
| Solvay SA   | EUR      | 25                         | 2,680                  | 0.08               |
| Telenet Group Holding NV  | EUR      | 108                        | 3,428                  | 0.10               |
| UCB SA  | EUR      | 43                         | 3,791                  | 0.11               |
|   |          |                            | <u>40,924</u>          | <u>1.19</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| AP Moller - Maersk A/S 'B'  | DKK      | 7                          | 16,968                 | 0.49               |
| Carlsberg A/S 'B'   | DKK      | 79                         | 12,419                 | 0.36               |
| Chr Hansen Holding A/S  | DKK      | 35                         | 2,664                  | 0.08               |
| Coloplast A/S 'B'   | DKK      | 11                         | 1,522                  | 0.04               |
| Danske Bank A/S   | DKK      | 311                        | 4,615                  | 0.13               |
| Demant A/S  | DKK      | 40                         | 1,899                  | 0.05               |
| DSV PANALPINA A/S   | DKK      | 43                         | 8,457                  | 0.25               |
| Genmab A/S  | DKK      | 25                         | 8,627                  | 0.25               |
| GN Store Nord A/S   | DKK      | 45                         | 3,315                  | 0.10               |
| Novo Nordisk A/S 'B'  | DKK      | 646                        | 45,642                 | 1.33               |
| Novozymes A/S 'B'   | DKK      | 43                         | 2,733                  | 0.08               |
| Orsted A/S, Reg. S  | DKK      | 64                         | 7,574                  | 0.22               |
| Pandora A/S   | DKK      | 111                        | 12,583                 | 0.37               |
| Tryg A/S  | DKK      | 116                        | 2,402                  | 0.07               |
| Vestas Wind Systems A/S   | DKK      | 345                        | 11,357                 | 0.33               |
|   |          |                            | <u>142,777</u>         | <u>4.15</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Elisa OYJ   | EUR      | 64                         | 3,220                  | 0.09               |
| Fortum OYJ  | EUR      | 157                        | 3,652                  | 0.11               |
| Kesko OYJ 'B'   | EUR      | 291                        | 9,065                  | 0.26               |
| Kone OYJ 'B'  | EUR      | 114                        | 7,843                  | 0.23               |
| Neste OYJ   | EUR      | 92                         | 4,751                  | 0.14               |
| Nokia OYJ   | EUR      | 2,058                      | 9,293                  | 0.27               |
| Nordea Bank Abp   | SEK      | 1,900                      | 17,846                 | 0.52               |
| Orion OYJ 'B'   | EUR      | 45                         | 1,631                  | 0.05               |

## Schedule of Investments (continued)

### Robeco QI European Enhanced Index Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Finland (continued)</i>  |          |                            |                        |                    |
| Stora Enso OYJ 'R'  | EUR      | 211                        | 3,246                  | 0.09               |
| UPM-Kymmene OYJ   | EUR      | 195                        | 6,221                  | 0.18               |
| Wartsila OYJ Abp  | EUR      | 163                        | 2,040                  | 0.06               |
|   |          |                            | <u>68,808</u>          | <u>2.00</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA  | EUR      | 58                         | 1,826                  | 0.05               |
| Air Liquide SA  | EUR      | 104                        | 15,357                 | 0.45               |
| ALD SA, Reg. S  | EUR      | 217                        | 2,743                  | 0.08               |
| Alstom SA   | EUR      | 83                         | 3,535                  | 0.10               |
| Amundi SA, Reg. S   | EUR      | 22                         | 1,636                  | 0.05               |
| Arkema SA   | EUR      | 23                         | 2,433                  | 0.07               |
| Atos SE   | EUR      | 37                         | 1,898                  | 0.05               |
| AXA SA  | EUR      | 174                        | 3,721                  | 0.11               |
| BioMerieux  | EUR      | 14                         | 1,372                  | 0.04               |
| BNP Paribas SA  | EUR      | 505                        | 26,699                 | 0.78               |
| Bouygues SA   | EUR      | 95                         | 2,963                  | 0.09               |
| Bureau Veritas SA   | EUR      | 123                        | 3,282                  | 0.10               |
| Capgemini SE  | EUR      | 66                         | 10,692                 | 0.31               |
| Carrefour SA  | EUR      | 528                        | 8,757                  | 0.25               |
| Cie de Saint-Gobain   | EUR      | 313                        | 17,384                 | 0.50               |
| Cie Generale des Etablissements Michelin SCA  | EUR      | 114                        | 15,333                 | 0.45               |
| Credit Agricole SA  | EUR      | 528                        | 6,238                  | 0.18               |
| Danone SA   | EUR      | 184                        | 10,924                 | 0.32               |
| Dassault Systemes SE  | EUR      | 44                         | 8,998                  | 0.26               |
| Edenred   | EUR      | 107                        | 5,141                  | 0.15               |
| Electricite de France SA  | EUR      | 647                        | 7,453                  | 0.22               |
| EssilorLuxottica SA   | EUR      | 108                        | 16,809                 | 0.49               |
| Faurecia SE   | EUR      | 12                         | 496                    | 0.01               |
| Gecina SA, REIT   | EUR      | 18                         | 2,326                  | 0.07               |
| Hermes International  | EUR      | 11                         | 13,514                 | 0.39               |
| Ipsen SA  | EUR      | 109                        | 9,561                  | 0.28               |
| Kering SA   | EUR      | 16                         | 11,792                 | 0.34               |
| Klepierre SA, REIT  | EUR      | 380                        | 8,257                  | 0.24               |
| La Francaise des Jeux SAEM, Reg. S  | EUR      | 136                        | 6,743                  | 0.20               |
| Legrand SA  | EUR      | 96                         | 8,569                  | 0.25               |
| L'Oreal SA  | EUR      | 91                         | 34,198                 | 0.99               |
| LVMH Moet Hennessy Louis Vuitton SE   | EUR      | 104                        | 68,775                 | 2.00               |
| Orange SA   | EUR      | 800                        | 7,692                  | 0.22               |
| Pernod Ricard SA  | EUR      | 78                         | 14,602                 | 0.42               |
| Publicis Groupe SA  | EUR      | 215                        | 11,597                 | 0.34               |
| Remy Cointreau SA   | EUR      | 9                          | 1,567                  | 0.05               |
| Renault SA  | EUR      | 70                         | 2,386                  | 0.07               |
| Rexel SA  | EUR      | 410                        | 7,232                  | 0.21               |
| Rubis SCA   | EUR      | 91                         | 3,412                  | 0.10               |

## Schedule of Investments (continued)

### Robeco QI European Enhanced Index Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>France (continued)</i>   |          |                            |                        |                    |
| Safran SA   | EUR      | 20                         | 2,338                  | 0.07               |
| Sanofi  | EUR      | 499                        | 44,092                 | 1.28               |
| Sartorius Stedim Biotech  | EUR      | 12                         | 4,787                  | 0.14               |
| Schneider Electric SE   | EUR      | 201                        | 26,669                 | 0.77               |
| SEB SA  | EUR      | 20                         | 3,048                  | 0.09               |
| Societe Generale SA   | EUR      | 297                        | 7,383                  | 0.21               |
| Sodexo SA   | EUR      | 31                         | 2,440                  | 0.07               |
| Suez SA   | EUR      | 117                        | 2,346                  | 0.07               |
| Teleperformance   | EUR      | 21                         | 7,188                  | 0.21               |
| TotalEnergies SE  | EUR      | 918                        | 35,026                 | 1.02               |
| Ubisoft Entertainment SA  | EUR      | 38                         | 2,244                  | 0.07               |
| Valeo SA  | EUR      | 108                        | 2,740                  | 0.08               |
| Veolia Environnement SA   | EUR      | 233                        | 5,935                  | 0.17               |
| Vinci SA  | EUR      | 63                         | 5,669                  | 0.16               |
| Vivendi SE  | EUR      | 294                        | 8,329                  | 0.24               |
| Worldline SA, Reg. S  | EUR      | 89                         | 7,026                  | 0.20               |
|   |          |                            | 555,173                | 16.13              |
| <i>Germany</i>  |          |                            |                        |                    |
| adidas AG   | EUR      | 28                         | 8,789                  | 0.26               |
| Allianz SE  | EUR      | 142                        | 29,863                 | 0.87               |
| BASF SE   | EUR      | 440                        | 29,234                 | 0.85               |
| Bayer AG  | EUR      | 353                        | 18,077                 | 0.53               |
| Bayerische Motoren Werke AG Preference  | EUR      | 24                         | 1,819                  | 0.05               |
| Bayerische Motoren Werke AG   | EUR      | 209                        | 18,666                 | 0.54               |
| Bechtle AG  | EUR      | 10                         | 1,567                  | 0.05               |
| Brenntag SE   | EUR      | 167                        | 13,096                 | 0.38               |
| Continental AG  | EUR      | 43                         | 5,331                  | 0.15               |
| Covestro AG, Reg. S   | EUR      | 166                        | 9,040                  | 0.26               |
| Daimler AG  | EUR      | 413                        | 31,099                 | 0.90               |
| Deutsche Bank AG  | EUR      | 758                        | 8,327                  | 0.24               |
| Deutsche Post AG  | EUR      | 514                        | 29,483                 | 0.86               |
| Deutsche Telekom AG   | EUR      | 1,198                      | 21,339                 | 0.62               |
| Deutsche Wohnen SE  | EUR      | 201                        | 10,368                 | 0.30               |
| DWS Group GmbH & Co. KGaA, Reg. S   | EUR      | 42                         | 1,605                  | 0.05               |
| Evonik Industries AG  | EUR      | 80                         | 2,262                  | 0.07               |
| Fresenius Medical Care AG & Co. KGaA  | EUR      | 170                        | 11,907                 | 0.35               |
| Fresenius SE & Co. KGaA   | EUR      | 181                        | 7,963                  | 0.23               |
| GEA Group AG  | EUR      | 55                         | 1,879                  | 0.05               |
| HeidelbergCement AG   | EUR      | 154                        | 11,140                 | 0.32               |
| HelloFresh SE   | EUR      | 52                         | 4,263                  | 0.12               |
| Henkel AG & Co. KGaA  | EUR      | 45                         | 3,494                  | 0.10               |
| Henkel AG & Co. KGaA Preference   | EUR      | 80                         | 7,123                  | 0.21               |
| HOCHTIEF AG   | EUR      | 11                         | 712                    | 0.02               |
| Infineon Technologies AG  | EUR      | 129                        | 4,363                  | 0.13               |

## Schedule of Investments (continued)

### Robeco QI European Enhanced Index Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Germany (continued)</i>  |          |                            |                        |                    |
| Knorr-Bremse AG   | EUR      | 20                         | 1,940                  | 0.06               |
| LANXESS AG  | EUR      | 30                         | 1,735                  | 0.05               |
| LEG Immobilien SE   | EUR      | 24                         | 2,915                  | 0.08               |
| Merck KGaA  | EUR      | 101                        | 16,332                 | 0.47               |
| Muenchener Rueckversicherungs-Gesellschaft AG   | EUR      | 52                         | 12,009                 | 0.35               |
| Porsche Automobil Holding SE Preference   | EUR      | 66                         | 5,964                  | 0.17               |
| Puma SE   | EUR      | 36                         | 3,620                  | 0.11               |
| Rational AG   | EUR      | 2                          | 1,528                  | 0.04               |
| Rheinmetall AG  | EUR      | 70                         | 5,831                  | 0.17               |
| SAP SE  | EUR      | 349                        | 41,475                 | 1.21               |
| Sartorius AG Preference   | EUR      | 12                         | 5,268                  | 0.15               |
| Scout24 AG, Reg. S  | EUR      | 36                         | 2,560                  | 0.07               |
| Siemens AG  | EUR      | 277                        | 37,013                 | 1.08               |
| Siemens Energy AG   | EUR      | 159                        | 4,042                  | 0.12               |
| Siemens Healthineers AG, Reg. S   | EUR      | 92                         | 4,755                  | 0.14               |
| Telefonica Deutschland Holding AG   | EUR      | 1,560                      | 3,471                  | 0.10               |
| Uniper SE   | EUR      | 79                         | 2,454                  | 0.07               |
| United Internet AG 'G'  | EUR      | 53                         | 1,827                  | 0.05               |
| Volkswagen AG   | EUR      | 11                         | 3,045                  | 0.09               |
| Volkswagen AG Preference  | EUR      | 76                         | 16,051                 | 0.47               |
| Vonovia SE  | EUR      | 184                        | 10,032                 | 0.29               |
| Wacker Chemie AG  | EUR      | 66                         | 8,583                  | 0.25               |
| Zalando SE, Reg. S  | EUR      | 56                         | 5,709                  | 0.17               |
|   |          |                            | 490,968                | 14.27              |
| <i>Ireland</i>  |          |                            |                        |                    |
| CRH plc   | EUR      | 306                        | 13,005                 | 0.38               |
| DCC plc   | GBP      | 34                         | 2,344                  | 0.07               |
| Flutter Entertainment plc   | EUR      | 53                         | 8,093                  | 0.24               |
| Kingspan Group plc  | EUR      | 66                         | 5,256                  | 0.15               |
| Smurfit Kappa Group plc   | EUR      | 85                         | 3,889                  | 0.11               |
|   |          |                            | 32,587                 | 0.95               |
| <i>Isle of Man</i>  |          |                            |                        |                    |
| Entain plc  | GBP      | 199                        | 4,046                  | 0.12               |
|   |          |                            | 4,046                  | 0.12               |
| <i>Italy</i>  |          |                            |                        |                    |
| Amplifon SpA  | EUR      | 43                         | 1,791                  | 0.05               |
| Assicurazioni Generali SpA  | EUR      | 881                        | 14,893                 | 0.43               |
| DiaSorin SpA  | EUR      | 11                         | 1,754                  | 0.05               |
| Enel SpA  | EUR      | 2,924                      | 22,901                 | 0.67               |
| Eni SpA   | EUR      | 989                        | 10,157                 | 0.30               |
| FinecoBank Banca Fineco SpA   | EUR      | 144                        | 2,117                  | 0.06               |

## Schedule of Investments (continued)

### Robeco QI European Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Italy (continued)</i>  |          |                            |                        |                    |
| Hera SpA  | EUR      | 2,180                      | 7,595                  | 0.22               |
| Intesa Sanpaolo SpA   | EUR      | 783                        | 1,824                  | 0.05               |
| Italgas SpA   | EUR      | 878                        | 4,840                  | 0.14               |
| Mediobanca Banca di Credito Finanziario SpA   | EUR      | 210                        | 2,068                  | 0.06               |
| Moncler SpA   | EUR      | 69                         | 3,937                  | 0.11               |
| Nexi SpA, Reg. S  | EUR      | 134                        | 2,480                  | 0.07               |
| Poste Italiane SpA, Reg. S  | EUR      | 837                        | 9,333                  | 0.27               |
| Prysmian SpA  | EUR      | 95                         | 2,872                  | 0.08               |
| Snam SpA  | EUR      | 315                        | 1,536                  | 0.05               |
| Telecom Italia SpA  | EUR      | 2,616                      | 1,169                  | 0.03               |
| Telecom Italia SpA  | EUR      | 17,604                     | 7,374                  | 0.21               |
| Terna SpA   | EUR      | 470                        | 2,953                  | 0.09               |
| UniCredit SpA   | EUR      | 819                        | 8,149                  | 0.24               |
| UnipolSai Assicurazioni SpA   | EUR      | 3,017                      | 7,386                  | 0.22               |
|   |          |                            | <u>117,129</u>         | <u>3.40</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Experian plc  | GBP      | 145                        | 4,706                  | 0.14               |
| Ferguson plc  | GBP      | 93                         | 10,888                 | 0.31               |
| Glencore plc  | GBP      | 3,344                      | 12,054                 | 0.35               |
| WPP plc   | GBP      | 429                        | 4,868                  | 0.14               |
|   |          |                            | <u>32,516</u>          | <u>0.94</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| ArcelorMittal SA  | EUR      | 252                        | 6,514                  | 0.19               |
| B&M European Value Retail SA  | GBP      | 841                        | 5,616                  | 0.16               |
| Eurofins Scientific SE  | EUR      | 46                         | 4,434                  | 0.13               |
| RTL Group SA  | EUR      | 32                         | 1,608                  | 0.05               |
| Tenaris SA  | EUR      | 171                        | 1,572                  | 0.04               |
|   |          |                            | <u>19,744</u>          | <u>0.57</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Adyen NV, Reg. S  | EUR      | 6                          | 12,363                 | 0.36               |
| Aegon NV  | EUR      | 1,912                      | 6,690                  | 0.20               |
| Airbus SE   | EUR      | 89                         | 9,651                  | 0.28               |
| Akzo Nobel NV   | EUR      | 66                         | 6,877                  | 0.20               |
| ASM International NV  | EUR      | 45                         | 12,465                 | 0.36               |
| ASML Holding NV   | EUR      | 152                        | 88,069                 | 2.56               |
| ASR Nederland NV  | EUR      | 177                        | 5,768                  | 0.17               |
| CNH Industrial NV   | EUR      | 901                        | 12,546                 | 0.37               |
| EXOR NV   | EUR      | 47                         | 3,175                  | 0.09               |
| Heineken Holding NV   | EUR      | 50                         | 4,248                  | 0.12               |
| Heineken NV   | EUR      | 64                         | 6,541                  | 0.19               |
| ING Groep NV  | EUR      | 1,323                      | 14,738                 | 0.43               |

## Schedule of Investments (continued)

### Robeco QI European Enhanced Index Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Netherlands (continued)</i>  |          |                            |                        |                    |
| Just Eat Takeaway.com NV, Reg. S  | EUR      | 47                         | 3,660                  | 0.11               |
| Koninklijke Ahold Delhaize NV   | EUR      | 661                        | 16,571                 | 0.48               |
| Koninklijke KPN NV  | EUR      | 1,494                      | 3,935                  | 0.11               |
| Koninklijke Philips NV  | EUR      | 306                        | 12,788                 | 0.37               |
| NN Group NV   | EUR      | 266                        | 10,582                 | 0.31               |
| Prosus NV   | EUR      | 175                        | 14,432                 | 0.42               |
| QIAGEN NV   | EUR      | 95                         | 3,872                  | 0.11               |
| Randstad NV   | EUR      | 151                        | 9,740                  | 0.28               |
| Signify NV, Reg. S  | EUR      | 148                        | 7,894                  | 0.23               |
| Stellantis NV   | EUR      | 743                        | 12,294                 | 0.36               |
| STMicroelectronics NV   | EUR      | 477                        | 14,599                 | 0.42               |
| Wolters Kluwer NV   | EUR      | 97                         | 8,218                  | 0.24               |
|   |          |                            | <u>301,716</u>         | <u>8.77</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB ASA   | NOK      | 329                        | 6,048                  | 0.17               |
| Equinor ASA   | NOK      | 614                        | 10,961                 | 0.32               |
| Gjensidige Forsikring ASA   | NOK      | 71                         | 1,321                  | 0.04               |
| Mowi ASA  | NOK      | 156                        | 3,348                  | 0.10               |
| Norsk Hydro ASA   | NOK      | 1,725                      | 9,287                  | 0.27               |
| Orkla ASA   | NOK      | 1,149                      | 9,874                  | 0.28               |
| Schibsted ASA 'B'   | NOK      | 50                         | 1,757                  | 0.05               |
| Telenor ASA   | NOK      | 235                        | 3,341                  | 0.10               |
| Yara International ASA  | NOK      | 60                         | 2,665                  | 0.08               |
|   |          |                            | <u>48,602</u>          | <u>1.41</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| EDP - Energias de Portugal SA   | EUR      | 1,203                      | 5,378                  | 0.16               |
|   |          |                            | <u>5,378</u>           | <u>0.16</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Acciona SA  | EUR      | 32                         | 4,074                  | 0.12               |
| ACS Actividades de Construccion y Servicios SA  | EUR      | 115                        | 2,598                  | 0.07               |
| ACS Actividades de Construccion y Servicios SA Rights   | EUR      | 115                        | 136                    | –                  |
| Banco Bilbao Vizcaya Argentaria SA  | EUR      | 3,616                      | 18,904                 | 0.55               |
| Banco Santander SA  | EUR      | 6,234                      | 20,070                 | 0.58               |
| CaixaBank SA  | EUR      | 1,530                      | 3,969                  | 0.11               |
| Endesa SA   | EUR      | 112                        | 2,291                  | 0.07               |
| Iberdrola SA  | EUR      | 2,165                      | 22,256                 | 0.65               |
| Industria de Diseno Textil SA   | EUR      | 425                        | 12,627                 | 0.37               |
| Naturgy Energy Group SA   | EUR      | 225                        | 4,878                  | 0.14               |
| Red Electrica Corp. SA  | EUR      | 145                        | 2,270                  | 0.06               |
| Repsol SA   | EUR      | 1,263                      | 13,330                 | 0.39               |
| Siemens Gamesa Renewable Energy SA  | EUR      | 69                         | 1,943                  | 0.06               |



## Schedule of Investments (continued)

### Robeco QI European Enhanced Index Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Spain (continued)</i>  |          |                            |                        |                    |
| Telefonica SA   | EUR      | 3,810                      | 15,015                 | 0.44               |
|   |          |                            | <u>124,361</u>         | <u>3.61</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Unibail-Rodamco-Westfield, REIT   | EUR      | 60                         | 4,379                  | 0.13               |
|   |          |                            | <u>4,379</u>           | <u>0.13</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Alfa Laval AB   | SEK      | 135                        | 4,024                  | 0.12               |
| Atlas Copco AB 'A'  | SEK      | 245                        | 12,658                 | 0.37               |
| Atlas Copco AB 'B'  | SEK      | 140                        | 6,212                  | 0.18               |
| Boliden AB  | SEK      | 97                         | 3,147                  | 0.09               |
| Electrolux AB   | SEK      | 419                        | 9,804                  | 0.28               |
| Embracer Group AB   | SEK      | 99                         | 2,260                  | 0.07               |
| Epiroc AB 'A'   | SEK      | 260                        | 4,999                  | 0.15               |
| Epiroc AB 'B'   | SEK      | 169                        | 2,799                  | 0.08               |
| EQT AB  | SEK      | 98                         | 3,001                  | 0.09               |
| Evolution AB, Reg. S  | SEK      | 49                         | 6,534                  | 0.19               |
| Getinge AB 'B'  | SEK      | 266                        | 8,466                  | 0.25               |
| Hexagon AB 'B'  | SEK      | 686                        | 8,577                  | 0.25               |
| Husqvarna AB 'B'  | SEK      | 806                        | 9,036                  | 0.26               |
| ICA Gruppen AB  | SEK      | 36                         | 1,414                  | 0.04               |
| Industrivarden AB 'C'   | SEK      | 52                         | 1,606                  | 0.05               |
| Investor AB 'B'   | SEK      | 656                        | 12,758                 | 0.37               |
| Kinnevik AB 'B'   | SEK      | 50                         | 1,689                  | 0.05               |
| Lundin Energy AB  | SEK      | 185                        | 5,523                  | 0.16               |
| Nibe Industrier AB 'B'  | SEK      | 460                        | 4,083                  | 0.12               |
| Sandvik AB  | SEK      | 453                        | 9,764                  | 0.28               |
| Securitas AB 'B'  | SEK      | 118                        | 1,572                  | 0.05               |
| Skandinaviska Enskilda Banken AB 'A'  | SEK      | 706                        | 7,696                  | 0.22               |
| Skanska AB 'B'  | SEK      | 122                        | 2,731                  | 0.08               |
| SKF AB 'B'  | SEK      | 165                        | 3,545                  | 0.10               |
| Svenska Handelsbanken AB 'A'  | SEK      | 569                        | 5,417                  | 0.16               |
| Swedbank AB 'A'   | SEK      | 393                        | 6,170                  | 0.18               |
| Telefonaktiebolaget LM Ericsson 'B'   | SEK      | 1,671                      | 17,722                 | 0.52               |
| Telia Co. AB  | SEK      | 869                        | 3,254                  | 0.09               |
| Trelleborg AB 'B'   | SEK      | 359                        | 7,033                  | 0.20               |
| Volvo AB 'B'  | SEK      | 820                        | 16,647                 | 0.48               |
|   |          |                            | <u>190,141</u>         | <u>5.53</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 754                        | 21,591                 | 0.63               |
| Adecco Group AG   | CHF      | 196                        | 11,239                 | 0.33               |
| Alcon, Inc.   | CHF      | 179                        | 10,578                 | 0.31               |

## Schedule of Investments (continued)

### Robeco QI European Enhanced Index Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Switzerland (continued)</i>  |          |                            |                        |                    |
| Barry Callebaut AG  | CHF      | 4                          | 7,845                  | 0.23               |
| Chocoladefabriken Lindt & Sprüngli AG   | CHF      | 2                          | 16,795                 | 0.49               |
| Cie Financiere Richemont SA   | CHF      | 194                        | 19,813                 | 0.58               |
| Coca-Cola HBC AG  | GBP      | 89                         | 2,710                  | 0.08               |
| Credit Suisse Group AG  | CHF      | 174                        | 1,538                  | 0.04               |
| EMS-Chemie Holding AG   | CHF      | 3                          | 2,488                  | 0.07               |
| Geberit AG  | CHF      | 14                         | 8,863                  | 0.26               |
| Givaudan SA   | CHF      | 1                          | 3,925                  | 0.11               |
| Holcim Ltd.   | CHF      | 185                        | 9,367                  | 0.27               |
| Julius Baer Group Ltd.  | CHF      | 79                         | 4,351                  | 0.13               |
| Kuehne + Nagel International AG   | CHF      | 23                         | 6,643                  | 0.19               |
| Logitech International SA   | CHF      | 138                        | 14,112                 | 0.41               |
| Lonza Group AG  | CHF      | 3                          | 1,795                  | 0.05               |
| Nestle SA   | CHF      | 1,081                      | 113,624                | 3.30               |
| Novartis AG   | CHF      | 805                        | 61,922                 | 1.80               |
| OC Oerlikon Corp. AG  | CHF      | 195                        | 1,825                  | 0.05               |
| Partners Group Holding AG   | CHF      | 7                          | 8,950                  | 0.26               |
| Roche Holding AG  | CHF      | 11                         | 3,771                  | 0.11               |
| Roche Holding AG  | CHF      | 263                        | 83,625                 | 2.43               |
| Schindler Holding AG  | CHF      | 9                          | 2,220                  | 0.06               |
| Schindler Holding AG  | CHF      | 10                         | 2,582                  | 0.07               |
| SGS SA  | CHF      | 2                          | 5,207                  | 0.15               |
| Sika AG   | CHF      | 46                         | 12,694                 | 0.37               |
| Sonova Holding AG   | CHF      | 19                         | 6,032                  | 0.18               |
| Swatch Group AG (The)   | CHF      | 24                         | 1,337                  | 0.04               |
| Swatch Group AG (The)   | CHF      | 10                         | 2,895                  | 0.08               |
| Swiss Life Holding AG   | CHF      | 14                         | 5,742                  | 0.17               |
| Swiss Prime Site AG   | CHF      | 27                         | 2,261                  | 0.07               |
| Swiss Re AG   | CHF      | 99                         | 7,539                  | 0.22               |
| Swisscom AG   | CHF      | 9                          | 4,337                  | 0.13               |
| Tecan Group AG  | CHF      | 15                         | 6,273                  | 0.18               |
| Temenos AG  | CHF      | 22                         | 2,982                  | 0.09               |
| UBS Group AG  | CHF      | 1,872                      | 24,182                 | 0.70               |
| Zurich Insurance Group AG   | CHF      | 54                         | 18,286                 | 0.53               |
|   |          |                            | 521,939                | 15.17              |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| 3i Group plc  | GBP      | 940                        | 12,844                 | 0.37               |
| Admiral Group plc   | GBP      | 80                         | 2,930                  | 0.09               |
| Anglo American plc  | GBP      | 425                        | 14,221                 | 0.41               |
| Antofagasta plc   | GBP      | 134                        | 2,241                  | 0.07               |
| Ashtead Group plc   | GBP      | 153                        | 9,560                  | 0.28               |
| Associated British Foods plc  | GBP      | 125                        | 3,227                  | 0.09               |
| AstraZeneca plc   | GBP      | 492                        | 49,765                 | 1.45               |
| Avast plc, Reg. S   | GBP      | 690                        | 3,937                  | 0.11               |

## Schedule of Investments (continued)

### Robeco QI European Enhanced Index Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>   |          |                            |                        |                    |
| AVEVA Group plc   | GBP      | 43                         | 1,857                  | 0.05               |
| Aviva plc   | GBP      | 2,736                      | 12,937                 | 0.38               |
| Barclays plc  | GBP      | 9,580                      | 19,097                 | 0.56               |
| Barratt Developments plc  | GBP      | 360                        | 2,915                  | 0.08               |
| Berkeley Group Holdings plc   | GBP      | 44                         | 2,355                  | 0.07               |
| BHP Group plc   | GBP      | 748                        | 18,560                 | 0.54               |
| BP plc  | GBP      | 9,434                      | 34,617                 | 1.01               |
| British Land Co. plc (The), REIT  | GBP      | 397                        | 2,289                  | 0.07               |
| BT Group plc  | GBP      | 3,354                      | 7,580                  | 0.22               |
| Bunzl plc   | GBP      | 115                        | 3,200                  | 0.09               |
| Burberry Group plc  | GBP      | 156                        | 3,754                  | 0.11               |
| Centrica plc  | GBP      | 12,711                     | 7,620                  | 0.22               |
| Coca-Cola Europacific Partners plc  | USD      | 71                         | 3,552                  | 0.10               |
| ConvaTec Group plc, Reg. S  | GBP      | 1,862                      | 5,219                  | 0.15               |
| Diageo plc  | GBP      | 1,077                      | 43,421                 | 1.26               |
| Direct Line Insurance Group plc   | GBP      | 1,957                      | 6,497                  | 0.19               |
| Evraz plc   | GBP      | 208                        | 1,434                  | 0.04               |
| GlaxoSmithKline plc   | GBP      | 2,058                      | 34,028                 | 0.99               |
| Hikma Pharmaceuticals plc   | GBP      | 127                        | 3,619                  | 0.11               |
| HSBC Holdings plc   | GBP      | 7,415                      | 36,045                 | 1.05               |
| Inchcape plc  | GBP      | 681                        | 6,096                  | 0.18               |
| Intertek Group plc  | GBP      | 57                         | 3,672                  | 0.11               |
| ITV plc   | GBP      | 4,054                      | 5,929                  | 0.17               |
| J Sainsbury plc   | GBP      | 1,549                      | 4,904                  | 0.14               |
| JD Sports Fashion plc   | GBP      | 148                        | 1,584                  | 0.05               |
| Johnson Matthey plc   | GBP      | 263                        | 9,415                  | 0.27               |
| Kingfisher plc  | GBP      | 2,758                      | 11,711                 | 0.34               |
| Land Securities Group plc, REIT   | GBP      | 1,094                      | 8,607                  | 0.25               |
| Legal & General Group plc   | GBP      | 2,035                      | 6,107                  | 0.18               |
| Lloyds Banking Group plc  | GBP      | 25,064                     | 13,632                 | 0.40               |
| London Stock Exchange Group plc   | GBP      | 113                        | 10,491                 | 0.31               |
| M&G plc   | GBP      | 1,027                      | 2,738                  | 0.08               |
| Melrose Industries plc  | GBP      | 1,581                      | 2,857                  | 0.08               |
| Mondi plc   | GBP      | 122                        | 2,702                  | 0.08               |
| National Grid plc   | GBP      | 1,159                      | 12,432                 | 0.36               |
| Natwest Group plc   | GBP      | 4,991                      | 11,814                 | 0.34               |
| Next plc  | GBP      | 45                         | 4,118                  | 0.12               |
| Pearson plc   | GBP      | 266                        | 2,572                  | 0.08               |
| Pennon Group plc  | GBP      | 347                        | 4,590                  | 0.13               |
| Phoenix Group Holdings plc  | GBP      | 192                        | 1,513                  | 0.04               |
| Prudential plc  | GBP      | 263                        | 4,208                  | 0.12               |
| Reckitt Benckiser Group plc   | GBP      | 242                        | 18,033                 | 0.52               |
| RELX plc  | EUR      | 94                         | 2,113                  | 0.06               |
| Renishaw plc  | GBP      | 21                         | 1,205                  | 0.04               |
| Rentokil Initial plc  | GBP      | 758                        | 4,371                  | 0.13               |
| Rio Tinto plc   | GBP      | 492                        | 34,095                 | 0.99               |

## Schedule of Investments (continued)

### Robeco QI European Enhanced Index Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>   |          |                            |                        |                    |
| Royal Dutch Shell plc 'A'   | GBP      | 1,492                      | 25,146                 | 0.73               |
| Royal Dutch Shell plc 'B'   | GBP      | 1,339                      | 21,822                 | 0.63               |
| Royal Mail plc  | GBP      | 1,208                      | 8,125                  | 0.24               |
| Sage Group plc (The)  | GBP      | 459                        | 3,658                  | 0.11               |
| Schroders plc   | GBP      | 51                         | 2,087                  | 0.06               |
| Segro plc, REIT   | GBP      | 422                        | 5,380                  | 0.16               |
| Smiths Group plc  | GBP      | 83                         | 1,537                  | 0.04               |
| Spirax-Sarco Engineering plc  | GBP      | 28                         | 4,441                  | 0.13               |
| SSE plc   | GBP      | 362                        | 6,328                  | 0.18               |
| St James's Place plc  | GBP      | 207                        | 3,562                  | 0.10               |
| Standard Chartered plc  | GBP      | 1,081                      | 5,805                  | 0.17               |
| Standard Life Aberdeen plc  | GBP      | 772                        | 2,437                  | 0.07               |
| Tesco plc   | GBP      | 2,689                      | 6,984                  | 0.20               |
| Unilever plc  | GBP      | 379                        | 18,677                 | 0.54               |
| Unilever plc  | EUR      | 518                        | 25,571                 | 0.74               |
| United Utilities Group plc  | GBP      | 241                        | 2,736                  | 0.08               |
| Vodafone Group plc  | GBP      | 13,925                     | 19,683                 | 0.57               |
| Whitbread plc   | GBP      | 68                         | 2,473                  | 0.07               |
| Wm Morrison Supermarkets plc  | GBP      | 987                        | 2,836                  | 0.08               |
|   |          |                            | 710,118                | 20.63              |
| Total Equities  |          |                            | 3,428,911              | 99.64              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 3,428,911              | 99.64              |
| <b>Total Investments</b>  |          |                            | <b>3,428,911</b>       | <b>99.64</b>       |
| <b>Cash</b>   |          |                            | <b>(4,862)</b>         | <b>(0.14)</b>      |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>17,358</b>          | <b>0.50</b>        |
| <b>Total net assets</b>   |          |                            | <b>3,441,407</b>       | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco New World Financials As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Macquarie Group Ltd.  | AUD      | 300,000                    | 29,709,036             | 1.42               |
|   |          |                            | <u>29,709,036</u>      | <u>1.42</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| BAWAG Group AG, Reg. S  | EUR      | 850,000                    | 38,148,000             | 1.82               |
|   |          |                            | <u>38,148,000</u>      | <u>1.82</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| KBC Group NV  | EUR      | 675,000                    | 43,402,500             | 2.08               |
|   |          |                            | <u>43,402,500</u>      | <u>2.08</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| IHS Markit Ltd.   | USD      | 75,000                     | 7,124,968              | 0.34               |
|   |          |                            | <u>7,124,968</u>       | <u>0.34</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Lufax Holding Ltd., ADR   | USD      | 2,250,000                  | 21,439,413             | 1.03               |
| Patria Investments Ltd. 'A'   | USD      | 750,000                    | 11,143,436             | 0.53               |
| StoneCo Ltd. 'A'  | USD      | 130,000                    | 7,351,210              | 0.35               |
|   |          |                            | <u>39,934,059</u>      | <u>1.91</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 5,000,000                  | 41,288,790             | 1.97               |
|   |          |                            | <u>41,288,790</u>      | <u>1.97</u>        |
| <i>Cyprus</i>   |          |                            |                        |                    |
| TCS Group Holding plc, Reg. S, GDR  | USD      | 325,000                    | 23,979,678             | 1.15               |
|   |          |                            | <u>23,979,678</u>      | <u>1.15</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp   | SEK      | 5,150,000                  | 48,372,043             | 2.31               |
|   |          |                            | <u>48,372,043</u>      | <u>2.31</u>        |
| <i>France</i>   |          |                            |                        |                    |
| BNP Paribas SA  | EUR      | 1,050,000                  | 55,513,500             | 2.66               |
| Worldline SA, Reg. S  | EUR      | 250,000                    | 19,735,000             | 0.94               |
|   |          |                            | <u>75,248,500</u>      | <u>3.60</u>        |

## Schedule of Investments (continued)

### Robeco New World Financials As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE  | EUR      | 185,000                    | 38,905,500             | 1.86               |
|   |          |                            | <u>38,905,500</u>      | <u>1.86</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| AIA Group Ltd.  | HKD      | 7,250,000                  | 75,967,573             | 3.63               |
|   |          |                            | <u>75,967,573</u>      | <u>3.63</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt.  | HUF      | 750,000                    | 34,088,962             | 1.63               |
|   |          |                            | <u>34,088,962</u>      | <u>1.63</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Bajaj Finance Ltd.  | INR      | 235,000                    | 16,038,091             | 0.77               |
| Bandhan Bank Ltd., Reg. S   | INR      | 6,000,000                  | 22,479,253             | 1.07               |
| HDFC Bank Ltd.  | INR      | 1,250,000                  | 21,241,278             | 1.02               |
| ICICI Prudential Life Insurance Co. Ltd., Reg. S  | INR      | 3,000,000                  | 20,852,443             | 1.00               |
| SBI Cards & Payment Services Ltd.   | INR      | 1,750,000                  | 19,265,339             | 0.92               |
|   |          |                            | <u>99,876,404</u>      | <u>4.78</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Negara Indonesia Persero Tbk. PT   | IDR      | 30,000,000                 | 8,077,730              | 0.39               |
| Bank Rakyat Indonesia Persero Tbk. PT   | IDR      | 140,000,000                | 32,078,298             | 1.53               |
|   |          |                            | <u>40,156,028</u>      | <u>1.92</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| FinecoBank Banca Fineco SpA   | EUR      | 1,400,000                  | 20,580,000             | 0.99               |
| Nexi SpA, Reg. S  | EUR      | 2,000,000                  | 37,020,000             | 1.77               |
|   |          |                            | <u>57,600,000</u>      | <u>2.76</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Dai-ichi Life Holdings, Inc.  | JPY      | 1,000,000                  | 15,453,221             | 0.74               |
| SBI Holdings, Inc.  | JPY      | 1,100,000                  | 21,962,720             | 1.05               |
|   |          |                            | <u>37,415,941</u>      | <u>1.79</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Grupo Financiero Banorte SAB de CV 'O'  | MXN      | 8,500,000                  | 46,352,126             | 2.22               |
|   |          |                            | <u>46,352,126</u>      | <u>2.22</u>        |

## Schedule of Investments (continued)

### Robeco New World Financials As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Adyen NV, Reg. S  | EUR      | 7,500                      | 15,453,750             | 0.74               |
| Aegon NV  | EUR      | 11,500,000                 | 40,238,500             | 1.93               |
| ASR Nederland NV  | EUR      | 900,000                    | 29,331,000             | 1.40               |
| NN Group NV   | EUR      | 258,854                    | 10,297,212             | 0.49               |
|   |          |                            | <u>95,320,462</u>      | <u>4.56</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Storebrand ASA  | NOK      | 2,250,000                  | 17,197,610             | 0.82               |
|   |          |                            | <u>17,197,610</u>      | <u>0.82</u>        |
| <i>Philippines</i>  |          |                            |                        |                    |
| Bank of the Philippine Islands  | PHP      | 10,000,000                 | 15,322,240             | 0.73               |
|   |          |                            | <u>15,322,240</u>      | <u>0.73</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| Sberbank of Russia PJSC Preference  | RUB      | 11,999,999                 | 38,998,342             | 1.87               |
|   |          |                            | <u>38,998,342</u>      | <u>1.87</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| DBS Group Holdings Ltd.   | SGD      | 1,408,530                  | 26,340,021             | 1.26               |
|   |          |                            | <u>26,340,021</u>      | <u>1.26</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Hana Financial Group, Inc.  | KRW      | 1,000,000                  | 34,481,457             | 1.65               |
|   |          |                            | <u>34,481,457</u>      | <u>1.65</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA  | EUR      | 5,500,000                  | 28,754,000             | 1.38               |
|   |          |                            | <u>28,754,000</u>      | <u>1.38</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Intrum AB   | SEK      | 1,125,000                  | 31,070,071             | 1.49               |
|   |          |                            | <u>31,070,071</u>      | <u>1.49</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Julius Baer Group Ltd.  | CHF      | 400,000                    | 22,032,744             | 1.06               |
| Partners Group Holding AG   | CHF      | 11,500                     | 14,703,016             | 0.70               |
| Temenos AG  | CHF      | 65,000                     | 8,811,455              | 0.42               |
|   |          |                            | <u>45,547,215</u>      | <u>2.18</u>        |

## Schedule of Investments (continued)

### Robeco New World Financials

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Allfunds Group plc  | EUR      | 700,000                    | 10,274,600             | 0.49               |
| Barclays plc  | GBP      | 24,500,000                 | 48,837,559             | 2.34               |
| Intermediate Capital Group plc  | GBP      | 750,000                    | 18,556,791             | 0.89               |
| Prudential plc  | GBP      | 3,250,000                  | 51,999,494             | 2.49               |
| Standard Chartered plc  | GBP      | 8,000,000                  | 42,961,358             | 2.05               |
|   |          |                            | <u>172,629,802</u>     | <u>8.26</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Ameriprise Financial, Inc.  | USD      | 110,000                    | 23,085,252             | 1.10               |
| Axos Financial, Inc.  | USD      | 550,000                    | 21,514,883             | 1.03               |
| Bancorp, Inc. (The)   | USD      | 1,000,000                  | 19,402,985             | 0.93               |
| Capital One Financial Corp.   | USD      | 275,000                    | 35,871,279             | 1.72               |
| Citigroup, Inc.   | USD      | 1,050,000                  | 62,642,297             | 3.00               |
| Coinbase Global, Inc. 'A'   | USD      | 40,000                     | 8,543,722              | 0.41               |
| Discover Financial Services   | USD      | 375,000                    | 37,405,135             | 1.79               |
| Equitable Holdings, Inc.  | USD      | 1,750,000                  | 44,934,227             | 2.15               |
| Fidelity National Information Services, Inc.  | USD      | 75,000                     | 8,959,651              | 0.43               |
| Fiserv, Inc.  | USD      | 75,000                     | 6,760,056              | 0.32               |
| FleetCor Technologies, Inc.   | USD      | 175,000                    | 37,786,070             | 1.81               |
| Global Payments, Inc.   | USD      | 65,000                     | 10,279,197             | 0.49               |
| Globe Life, Inc.  | USD      | 125,000                    | 10,039,843             | 0.48               |
| Intercontinental Exchange, Inc.   | USD      | 350,000                    | 35,032,465             | 1.67               |
| Intuit, Inc.  | USD      | 50,000                     | 20,666,582             | 0.99               |
| KKR & Co., Inc. 'A'   | USD      | 750,000                    | 37,465,216             | 1.79               |
| Lincoln National Corp.  | USD      | 600,000                    | 31,793,575             | 1.52               |
| Marqeta, Inc. 'A'   | USD      | 350,000                    | 8,284,425              | 0.40               |
| MercadoLibre, Inc.  | USD      | 10,000                     | 13,135,931             | 0.63               |
| Morgan Stanley  | USD      | 900,000                    | 69,585,125             | 3.33               |
| Nasdaq, Inc.  | USD      | 250,000                    | 37,060,460             | 1.77               |
| PayPal Holdings, Inc.   | USD      | 175,000                    | 43,012,902             | 2.06               |
| Primerica, Inc.   | USD      | 55,000                     | 7,102,370              | 0.34               |
| S&P Global, Inc.  | USD      | 100,000                    | 34,610,844             | 1.65               |
| Signature Bank  | USD      | 125,000                    | 25,892,782             | 1.24               |
| SS&C Technologies Holdings, Inc.  | USD      | 150,000                    | 9,114,597              | 0.44               |
| SVB Financial Group   | USD      | 55,000                     | 25,806,265             | 1.23               |
| Upstart Holdings, Inc.  | USD      | 170,000                    | 17,904,545             | 0.86               |
| Visa, Inc. 'A'  | USD      | 55,000                     | 10,844,169             | 0.52               |
| Voya Financial, Inc.  | USD      | 775,000                    | 40,190,994             | 1.92               |
|   |          |                            | <u>794,727,844</u>     | <u>38.02</u>       |
| Total Equities  |          |                            | <u>2,077,959,172</u>   | <u>99.41</u>       |



## Schedule of Investments (continued)

### Robeco New World Financials

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 2,077,959,172          | 99.41              |
| <b>Total Investments</b>  |          |                            | <b>2,077,959,172</b>   | <b>99.41</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>(58,106)</b>        | <b>–</b>           |
| <b>Cash</b>   |          |                            | <b>18,797,532</b>      | <b>0.90</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(6,482,589)</b>     | <b>(0.31)</b>      |
| <b>Total net assets</b>   |          |                            | <b>2,090,216,009</b>   | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco New World Financials

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|---------------|---------------|------------------|----------------------------|-----------------|
| EUR  | 118,862          | AUD           | 186,819       | 06/07/2021    | BNP Paribas      | 602                        | –               |
| EUR  | 74,000           | AUD           | 116,649       | 06/07/2021    | Citibank         | 159                        | –               |
| EUR  | 60,000           | AUD           | 94,605        | 06/07/2021    | J.P. Morgan      | 113                        | –               |
| EUR  | 17,000           | AUD           | 26,726        | 06/07/2021    | Societe Generale | 82                         | –               |
| EUR  | 64,000           | CHF           | 69,974        | 06/07/2021    | Barclays         | 164                        | –               |
| EUR  | 6,000            | CHF           | 6,540         | 06/07/2021    | BNP Paribas      | 34                         | –               |
| EUR  | 19,000           | CHF           | 20,736        | 06/07/2021    | Citibank         | 83                         | –               |
| EUR  | 9,000            | CHF           | 9,847         | 06/07/2021    | Societe Generale | 17                         | –               |
| EUR  | 16,000           | GBP           | 13,700        | 06/07/2021    | J.P. Morgan      | 42                         | –               |
| EUR  | 79,511           | GBP           | 68,128        | 06/07/2021    | Societe Generale | 154                        | –               |
| EUR  | 151,931          | SEK           | 1,536,665     | 06/07/2021    | J.P. Morgan      | 422                        | –               |
| HKD  | 792,544          | EUR           | 85,788        | 06/07/2021    | J.P. Morgan      | 262                        | –               |
| RUB  | 37,346,208       | USD           | 509,401       | 06/07/2021    | J.P. Morgan      | 1,298                      | –               |
| USD  | 1,027,260        | AUD           | 1,326,067     | 06/07/2021    | BNP Paribas      | 26,725                     | –               |
| USD  | 1,779,908        | CAD           | 2,143,905     | 06/07/2021    | BNP Paribas      | 40,968                     | –               |
| USD  | 579,375          | CHF           | 520,046       | 06/07/2021    | Barclays         | 14,086                     | –               |
| USD  | 1,397,450        | EUR           | 1,171,634     | 01/07/2021    | Citibank         | 6,754                      | –               |
| USD  | 1,845,114        | EUR           | 1,549,936     | 02/07/2021    | Barclays         | 5,941                      | –               |
| USD  | 1,260,593        | EUR           | 1,040,000     | 06/07/2021    | Barclays         | 22,894                     | –               |
| USD  | 12,183,780       | EUR           | 10,240,000    | 06/07/2021    | BNP Paribas      | 33,002                     | –               |
| USD  | 5,704,150        | EUR           | 4,740,000     | 06/07/2021    | Citibank         | 69,570                     | –               |
| USD  | 11,703,263       | EUR           | 9,813,685     | 06/07/2021    | HSBC             | 54,159                     | –               |
| USD  | 123,648          | EUR           | 103,722       | 06/07/2021    | ING Bank         | 534                        | –               |
| USD  | 231,699,644      | EUR           | 189,518,012   | 06/07/2021    | J.P. Morgan      | 5,844,253                  | 0.28            |
| USD  | 83,749,707       | GBP           | 58,848,719    | 06/07/2021    | HSBC             | 2,067,570                  | 0.10            |
| USD  | 3,208,225        | GBP           | 2,320,000     | 06/07/2021    | J.P. Morgan      | 2,716                      | –               |
| USD  | 1,508,553        | HKD           | 11,704,607    | 06/07/2021    | BNP Paribas      | 1,139                      | –               |
| USD  | 6,223,496        | HKD           | 48,300,000    | 06/07/2021    | Societe Generale | 3,291                      | –               |
| USD  | 8,118,620        | HUF           | 2,308,539,035 | 06/07/2021    | Citibank         | 269,421                    | 0.01            |
| USD  | 33,254,272       | HUF           | 9,434,021,395 | 06/07/2021    | J.P. Morgan      | 1,165,855                  | 0.06            |
| USD  | 94,894           | IDR           | 1,349,962,200 | 15/07/2021    | Barclays         | 1,802                      | –               |
| USD  | 1,360,063        | INR           | 99,607,344    | 15/07/2021    | Citibank         | 18,677                     | –               |
| USD  | 29,000           | INR           | 2,147,700     | 15/07/2021    | Societe Generale | 129                        | –               |
| USD  | 889,800          | JPY           | 97,404,854    | 06/07/2021    | BNP Paribas      | 10,265                     | –               |
| USD  | 19,614,991       | NOK           | 162,252,110   | 06/07/2021    | Citibank         | 640,360                    | 0.03            |
| USD  | 51,326,603       | SEK           | 424,857,365   | 06/07/2021    | Societe Generale | 1,388,013                  | 0.07            |
| USD  | 8,912,647        | SGD           | 11,766,442    | 06/07/2021    | Citibank         | 134,260                    | 0.01            |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |               |               |                  | <b>11,825,816</b>          | <b>0.56</b>     |

## Schedule of Investments (continued)

### Robeco New World Financials

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--------------------|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| AUD                | 6,120,000        | USD           | 4,637,287   | 06/07/2021    | Barclays         | (35,927)                   | –               |
| AUD                | 97,614,768       | USD           | 75,551,656  | 06/07/2021    | BNP Paribas      | (1,910,605)                | (0.09)          |
| CAD                | 225,265,468      | USD           | 187,036,505 | 06/07/2021    | BNP Paribas      | (4,318,925)                | (0.21)          |
| CHF                | 5,333,210        | USD           | 5,941,637   | 06/07/2021    | Barclays         | (144,458)                  | (0.01)          |
| DKK                | 12,883,881       | USD           | 2,119,823   | 06/07/2021    | BNP Paribas      | (54,814)                   | –               |
| EUR                | 10,000           | AUD           | 15,829      | 06/07/2021    | BNP Paribas      | (20)                       | –               |
| EUR                | 63,000           | CAD           | 92,717      | 06/07/2021    | BNP Paribas      | (131)                      | –               |
| EUR                | 99,000           | CAD           | 145,923     | 06/07/2021    | HSBC             | (360)                      | –               |
| EUR                | 25,000           | CAD           | 36,793      | 06/07/2021    | ING Bank         | (53)                       | –               |
| EUR                | 81,000           | CAD           | 119,410     | 06/07/2021    | J.P. Morgan      | (307)                      | –               |
| EUR                | 67,000           | CAD           | 98,666      | 06/07/2021    | Rabobank         | (182)                      | –               |
| EUR                | 5,000            | CHF           | 5,483       | 06/07/2021    | BNP Paribas      | (2)                        | –               |
| EUR                | 6,000            | CHF           | 6,585       | 06/07/2021    | Societe Generale | (7)                        | –               |
| EUR                | 55,000           | GBP           | 47,338      | 06/07/2021    | Barclays         | (140)                      | –               |
| EUR                | 65,000           | GBP           | 56,092      | 06/07/2021    | J.P. Morgan      | (336)                      | –               |
| EUR                | 82,000           | GBP           | 70,697      | 06/07/2021    | Societe Generale | (349)                      | –               |
| EUR                | 45,000           | HKD           | 421,290     | 06/07/2021    | Citibank         | (742)                      | –               |
| EUR                | 24,000           | HKD           | 227,029     | 06/07/2021    | HSBC             | (650)                      | –               |
| EUR                | 110,000          | HKD           | 1,040,013   | 06/07/2021    | J.P. Morgan      | (2,919)                    | –               |
| EUR                | 99,000           | HKD           | 938,376     | 06/07/2021    | Societe Generale | (2,884)                    | –               |
| EUR                | 50,000           | JPY           | 6,679,912   | 06/07/2021    | Barclays         | (747)                      | –               |
| EUR                | 49,000           | JPY           | 6,554,652   | 06/07/2021    | BNP Paribas      | (796)                      | –               |
| EUR                | 9,000            | JPY           | 1,199,501   | 06/07/2021    | Citibank         | (113)                      | –               |
| EUR                | 36,000           | JPY           | 4,780,886   | 06/07/2021    | ING Bank         | (321)                      | –               |
| EUR                | 26,000           | JPY           | 3,472,557   | 06/07/2021    | J.P. Morgan      | (381)                      | –               |
| EUR                | 17,000           | MXN           | 413,560     | 06/07/2021    | Citibank         | (505)                      | –               |
| EUR                | 9,000            | MXN           | 219,292     | 06/07/2021    | HSBC             | (282)                      | –               |
| EUR                | 41,000           | MXN           | 989,524     | 06/07/2021    | J.P. Morgan      | (883)                      | –               |
| EUR                | 36,000           | MXN           | 876,126     | 06/07/2021    | Rabobank         | (1,084)                    | –               |
| EUR                | 73,381           | RUB           | 6,498,413   | 06/07/2021    | Citibank         | (1,582)                    | –               |
| EUR                | 1,058,695        | USD           | 1,289,003   | 06/07/2021    | Barclays         | (28,154)                   | –               |
| EUR                | 505,255          | USD           | 614,927     | 06/07/2021    | BNP Paribas      | (13,234)                   | –               |
| EUR                | 161,000          | USD           | 192,305     | 06/07/2021    | Citibank         | (1,145)                    | –               |
| EUR                | 554,443          | USD           | 665,861     | 06/07/2021    | HSBC             | (6,991)                    | –               |
| EUR                | 518,839          | USD           | 632,459     | 06/07/2021    | ING Bank         | (14,432)                   | –               |
| EUR                | 17,807,886       | USD           | 21,799,549  | 06/07/2021    | J.P. Morgan      | (572,847)                  | (0.03)          |
| EUR                | 109,000          | USD           | 132,364     | 06/07/2021    | Rabobank         | (2,605)                    | –               |
| EUR                | 9,540,045        | USD           | 11,353,052  | 06/07/2021    | Societe Generale | (32,511)                   | –               |
| GBP                | 7,523,608        | USD           | 10,439,732  | 06/07/2021    | Barclays         | (38,883)                   | –               |
| HKD                | 122,924,428      | USD           | 15,843,167  | 06/07/2021    | BNP Paribas      | (11,959)                   | –               |
| HKD                | 6,775,000        | USD           | 872,915     | 06/07/2021    | Citibank         | (420)                      | –               |
| ILS                | 7,260,000        | USD           | 2,239,338   | 06/07/2021    | Barclays         | (9,496)                    | –               |
| JPY                | 4,957,907,209    | USD           | 45,231,555  | 06/07/2021    | BNP Paribas      | (472,534)                  | (0.02)          |
| USD                | 3,341,696        | EUR           | 2,817,832   | 06/07/2021    | HSBC             | (213)                      | –               |
| USD                | 500,096          | MXN           | 9,990,941   | 06/07/2021    | Barclays         | (1,218)                    | –               |
| USD                | 419,677          | RUB           | 30,847,795  | 06/07/2021    | HSBC             | (1,988)                    | –               |
| USD                | 508,633          | RUB           | 37,346,208  | 15/07/2021    | BNP Paribas      | (1,415)                    | –               |

## Schedule of Investments (continued)

### Robeco New World Financials

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency<br>Purchased   | Amount<br>Purchased | Currency<br>Sold | Amount Sold | Maturity<br>Date | Counterparty | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|---------------------|------------------|-------------|------------------|--------------|----------------------------------|--------------------|
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |             |                  |              | <b>(7,690,550)</b>               | <b>(0.36)</b>      |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                     |                  |             |                  |              | <b>4,135,266</b>                 | <b>0.20</b>        |

## Schedule of Investments (continued)

### Robeco Sustainable Property Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Dexus, REIT   | AUD      | 1,340,000                  | 9,051,415              | 1.62               |
| Goodman Group, REIT   | AUD      | 1,050,000                  | 14,072,052             | 2.52               |
| Mirvac Group, REIT  | AUD      | 5,300,000                  | 9,797,290              | 1.75               |
|   |          |                            | <u>32,920,757</u>      | <u>5.89</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| CA Immobilien Anlagen AG  | EUR      | 273,000                    | 9,595,950              | 1.72               |
|   |          |                            | <u>9,595,950</u>       | <u>1.72</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| LOG Commercial Properties e Participacoes SA  | BRL      | 548,900                    | 2,931,442              | 0.52               |
|   |          |                            | <u>2,931,442</u>       | <u>0.52</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Allied Properties Real Estate Investment Trust  | CAD      | 320,000                    | 9,816,820              | 1.76               |
|   |          |                            | <u>9,816,820</u>       | <u>1.76</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Longfor Group Holdings Ltd., Reg. S   | HKD      | 570,000                    | 2,692,322              | 0.48               |
|   |          |                            | <u>2,692,322</u>       | <u>0.48</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Deutsche Wohnen SE  | EUR      | 260,000                    | 13,410,800             | 2.40               |
|   |          |                            | <u>13,410,800</u>      | <u>2.40</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Sun Hung Kai Properties Ltd.  | HKD      | 1,070,361                  | 13,447,036             | 2.41               |
| Swire Properties Ltd.   | HKD      | 3,300,000                  | 8,295,219              | 1.48               |
|   |          |                            | <u>21,742,255</u>      | <u>3.89</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Irish Residential Properties REIT plc   | EUR      | 4,250,000                  | 6,468,500              | 1.16               |
|   |          |                            | <u>6,468,500</u>       | <u>1.16</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Hulic Co. Ltd.  | JPY      | 1,020,000                  | 9,686,754              | 1.73               |
| Japan Retail Fund Investmen, REIT   | JPY      | 8,600                      | 7,866,708              | 1.41               |
| Mitsubishi Estate Co. Ltd.  | JPY      | 930,000                    | 12,693,408             | 2.27               |
| Nippon Accommodations Fund, Inc., REIT  | JPY      | 1,550                      | 7,548,450              | 1.35               |

## Schedule of Investments (continued)

### Robeco Sustainable Property Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Japan (continued)</i>  |          |                            |                        |                    |
| Nippon Prologis REIT, Inc.  | JPY      | 3,300                      | 8,862,810              | 1.58               |
| Tokyu Fudosan Holdings Corp.  | JPY      | 1,850,000                  | 9,388,934              | 1.68               |
|   |          |                            | <u>56,047,064</u>      | <u>10.02</u>       |
| <i>Mexico</i>   |          |                            |                        |                    |
| Corp. Inmobiliaria Vesta SAB de CV  | MXN      | 2,250,000                  | 3,695,388              | 0.66               |
|   |          |                            | <u>3,695,388</u>       | <u>0.66</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| CTP NV, Reg. S  | EUR      | 205,000                    | 3,485,000              | 0.62               |
|   |          |                            | <u>3,485,000</u>       | <u>0.62</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Entra ASA, Reg. S   | NOK      | 390,000                    | 7,521,088              | 1.34               |
|   |          |                            | <u>7,521,088</u>       | <u>1.34</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| City Developments Ltd.  | SGD      | 1,650,000                  | 7,545,700              | 1.35               |
| Frasers Centrepoint Trust, REIT   | SGD      | 4,547,500                  | 6,932,135              | 1.24               |
| Mapletree Logistics Trust, REIT   | SGD      | 5,429,800                  | 6,982,738              | 1.25               |
|   |          |                            | <u>21,460,573</u>      | <u>3.84</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S  | EUR      | 118,630                    | 6,372,804              | 1.14               |
|   |          |                            | <u>6,372,804</u>       | <u>1.14</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Hufvudstaden AB 'A'   | SEK      | 770,000                    | 11,046,643             | 1.98               |
|   |          |                            | <u>11,046,643</u>      | <u>1.98</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Big Yellow Group plc, REIT  | GBP      | 450,000                    | 6,851,335              | 1.22               |
| Great Portland Estates plc, REIT  | GBP      | 681,413                    | 5,631,835              | 1.01               |
| Segro plc, REIT   | GBP      | 755,000                    | 9,626,088              | 1.72               |
| Shaftesbury plc, REIT   | GBP      | 600,000                    | 3,980,449              | 0.71               |
| UNITE Group plc (The), REIT   | GBP      | 460,000                    | 5,755,051              | 1.03               |
|   |          |                            | <u>31,844,758</u>      | <u>5.69</u>        |

## Schedule of Investments (continued)

### Robeco Sustainable Property Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America</i>   |          |                            |                        |                    |
| Alexandria Real Estate Equities, Inc., REIT   | USD      | 102,000                    | 15,648,773             | 2.80               |
| American Homes 4 Rent, REIT 'A'   | USD      | 320,000                    | 10,483,177             | 1.87               |
| American Tower Corp., REIT  | USD      | 26,500                     | 6,036,521              | 1.08               |
| Americold Realty Trust, REIT  | USD      | 180,000                    | 5,745,004              | 1.03               |
| AvalonBay Communities, Inc., REIT   | USD      | 100,000                    | 17,597,605             | 3.15               |
| Boston Properties, Inc., REIT   | USD      | 133,000                    | 12,851,396             | 2.30               |
| CBRE Group, Inc. 'A'  | USD      | 65,000                     | 4,698,921              | 0.84               |
| CoreSite Realty Corp., REIT   | USD      | 83,000                     | 9,420,524              | 1.68               |
| CoStar Group, Inc.  | USD      | 99,000                     | 6,913,888              | 1.24               |
| Crown Castle International Corp., REIT  | USD      | 36,000                     | 5,922,590              | 1.06               |
| Duke Realty Corp., REIT   | USD      | 230,000                    | 9,183,321              | 1.64               |
| Equinix, Inc., REIT   | USD      | 46,000                     | 31,132,136             | 5.57               |
| Equity LifeStyle Properties, Inc., REIT   | USD      | 226,000                    | 14,161,447             | 2.53               |
| Essex Property Trust, Inc., REIT  | USD      | 64,000                     | 16,190,775             | 2.90               |
| Extra Space Storage, Inc., REIT   | USD      | 132,000                    | 18,234,455             | 3.26               |
| Federal Realty Investment Trust, REIT   | USD      | 138,000                    | 13,634,758             | 2.44               |
| Healthcare Trust of America, Inc., REIT 'A'   | USD      | 317,000                    | 7,137,111              | 1.28               |
| Healthpeak Properties, Inc., REIT   | USD      | 445,000                    | 12,491,821             | 2.23               |
| Host Hotels & Resorts, Inc., REIT   | USD      | 405,000                    | 5,836,453              | 1.04               |
| Kilroy Realty Corp., REIT   | USD      | 189,000                    | 11,098,710             | 1.99               |
| Prologis, Inc., REIT  | USD      | 298,000                    | 30,036,209             | 5.37               |
| QTS Realty Trust, Inc., REIT 'A'  | USD      | 78,000                     | 5,084,240              | 0.91               |
| Rexford Industrial Realty, Inc., REIT   | USD      | 150,000                    | 7,203,390              | 1.29               |
| Simon Property Group, Inc., REIT  | USD      | 174,000                    | 19,144,548             | 3.42               |
| Weingarten Realty Investors, REIT   | USD      | 432,000                    | 11,682,469             | 2.09               |
|   |          |                            | 307,570,242            | 55.01              |
| Total Equities  |          |                            | 548,622,406            | 98.12              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 548,622,406            | 98.12              |
| <b>Total Investments</b>  |          |                            | <b>548,622,406</b>     | <b>98.12</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>(316,212)</b>       | <b>(0.06)</b>      |
| <b>Cash</b>   |          |                            | <b>13,087,699</b>      | <b>2.34</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(2,263,997)</b>     | <b>(0.40)</b>      |
| <b>Total net assets</b>   |          |                            | <b>559,129,896</b>     | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco Sustainable Property Equities As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|---------------|---------------|------------------|----------------------------|-----------------|
| CAD   | 66,268           | EUR           | 45,000        | 06/07/2021    | Rabobank         | 123                        | –               |
| CHF   | 3,460,756        | EUR           | 3,149,915     | 06/07/2021    | Barclays         | 7,247                      | –               |
| EUR   | 11,582,921       | AUD           | 18,295,210    | 06/07/2021    | Barclays         | 1,647                      | –               |
| EUR   | 6,562,009        | NOK           | 66,380,609    | 06/07/2021    | Citibank         | 57,645                     | 0.01            |
| EUR   | 356,925          | NZD           | 600,000       | 06/07/2021    | Citibank         | 3,424                      | –               |
| EUR   | 3,342,027        | SEK           | 33,821,175    | 06/07/2021    | Barclays         | 7,409                      | –               |
| EUR   | 557,386          | SEK           | 5,631,653     | 06/07/2021    | BNP Paribas      | 2,130                      | –               |
| GBP   | 119,274          | EUR           | 138,000       | 06/07/2021    | Societe Generale | 932                        | –               |
| HKD   | 39,642,909       | EUR           | 4,175,062     | 06/07/2021    | HSBC             | 129,170                    | 0.02            |
| HKD   | 1,644,736        | EUR           | 173,000       | 06/07/2021    | Societe Generale | 5,577                      | –               |
| JPY   | 51,324,420       | EUR           | 383,000       | 06/07/2021    | BNP Paribas      | 6,913                      | –               |
| JPY   | 2,057,811,094    | EUR           | 15,352,954    | 06/07/2021    | Rabobank         | 280,299                    | 0.05            |
| MXN   | 1,957,500        | EUR           | 79,874        | 06/07/2021    | Citibank         | 2,981                      | –               |
| MXN   | 495,000          | EUR           | 20,161        | 06/07/2021    | HSBC             | 791                        | –               |
| SGD   | 152,189          | EUR           | 94,000        | 06/07/2021    | BNP Paribas      | 1,462                      | –               |
| USD   | 2,307,338        | EUR           | 1,914,298     | 06/07/2021    | Barclays         | 31,181                     | 0.01            |
| USD   | 3,107,777        | EUR           | 2,610,185     | 06/07/2021    | HSBC             | 10,200                     | –               |
| USD   | 2,826,877        | EUR           | 2,324,714     | 06/07/2021    | ING Bank         | 58,825                     | 0.01            |
| USD   | 4,379,858        | EUR           | 3,609,677     | 06/07/2021    | J.P. Morgan      | 83,289                     | 0.02            |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |               |               |                  | <b>691,245</b>             | <b>0.12</b>     |
| AUD   | 255,763          | EUR           | 162,000       | 06/07/2021    | J.P. Morgan      | (97)                       | –               |
| CHF   | 30,688           | EUR           | 28,000        | 06/07/2021    | Barclays         | (4)                        | –               |
| EUR   | 614,444          | AUD           | 971,457       | 06/07/2021    | BNP Paribas      | (510)                      | –               |
| EUR   | 3,343,631        | CAD           | 4,927,638     | 06/07/2021    | Barclays         | (11,629)                   | –               |
| EUR   | 1,446,072        | CHF           | 1,588,774     | 06/07/2021    | Barclays         | (3,327)                    | –               |
| EUR   | 16,524,569       | GBP           | 14,223,969    | 06/07/2021    | Barclays         | (43,682)                   | (0.01)          |
| EUR   | 9,969,241        | HKD           | 94,659,611    | 06/07/2021    | HSBC             | (308,433)                  | (0.06)          |
| EUR   | 1,077,997        | JPY           | 143,859,487   | 06/07/2021    | Citibank         | (14,908)                   | –               |
| EUR   | 23,697,411       | JPY           | 3,176,248,380 | 06/07/2021    | Rabobank         | (432,644)                  | (0.08)          |
| EUR   | 3,734,284        | MXN           | 91,234,798    | 06/07/2021    | HSBC             | (127,391)                  | (0.02)          |
| EUR   | 126,727          | MXN           | 3,060,000     | 06/07/2021    | J.P. Morgan      | (2,793)                    | –               |
| EUR   | 45,149           | MXN           | 1,102,500     | 06/07/2021    | Rabobank         | (1,517)                    | –               |
| EUR   | 10,099,671       | SGD           | 16,323,765    | 06/07/2021    | Citibank         | (139,577)                  | (0.02)          |
| EUR   | 1,295,025        | USD           | 1,569,166     | 06/07/2021    | Barclays         | (28,049)                   | –               |
| EUR   | 1,394,155        | USD           | 1,695,999     | 06/07/2021    | BNP Paribas      | (35,862)                   | (0.01)          |
| EUR   | 2,232,343        | USD           | 2,718,891     | 06/07/2021    | Citibank         | (60,146)                   | (0.01)          |
| EUR   | 106,319,101      | USD           | 130,041,486   | 06/07/2021    | HSBC             | (3,328,021)                | (0.60)          |
| EUR   | 3,919,511        | USD           | 4,775,233     | 06/07/2021    | J.P. Morgan      | (106,824)                  | (0.02)          |
| EUR   | 756,138          | USD           | 900,872       | 06/07/2021    | Societe Generale | (3,450)                    | –               |
| SEK   | 3,621,885        | EUR           | 357,895       | 06/07/2021    | Barclays         | (793)                      | –               |
| SEK   | 637,045          | EUR           | 63,000        | 06/07/2021    | HSBC             | (190)                      | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |               |               |                  | <b>(4,649,847)</b>         | <b>(0.83)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |               |               |                  | <b>(3,958,602)</b>         | <b>(0.71)</b>   |



## Schedule of Investments (continued)

### Robeco Global Consumer Trends As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Canada</i>   |          |                            |                        |                    |
| Shopify, Inc. 'A'   | USD      | 140,000                    | 172,474,239            | 2.13               |
|   |          |                            | <u>172,474,239</u>     | <u>2.13</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 5,800,000                  | 138,552,258            | 1.71               |
| DiDi Global, Inc., ADR  | USD      | 6,000,000                  | 71,540,602             | 0.89               |
| JD.com, Inc., ADR   | USD      | 1,250,000                  | 84,123,872             | 1.04               |
| Meituan, Reg. S 'B'   | HKD      | 5,200,000                  | 180,908,421            | 2.24               |
| NetEase, Inc.   | HKD      | 6,750,000                  | 128,923,636            | 1.59               |
| Tencent Holdings Ltd.   | HKD      | 2,200,000                  | 139,507,790            | 1.73               |
|   |          |                            | <u>743,556,579</u>     | <u>9.20</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Kering SA   | EUR      | 200,000                    | 147,400,000            | 1.82               |
| LVMH Moët Hennessy Louis Vuitton SE   | EUR      | 230,000                    | 152,099,000            | 1.88               |
|   |          |                            | <u>299,499,000</u>     | <u>3.70</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| adidas AG   | EUR      | 400,000                    | 125,560,000            | 1.55               |
| Delivery Hero SE, Reg. S  | EUR      | 900,000                    | 100,260,000            | 1.24               |
| Symrise AG  | EUR      | 1,200,000                  | 141,000,000            | 1.75               |
|   |          |                            | <u>366,820,000</u>     | <u>4.54</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Hindustan Unilever Ltd.   | INR      | 4,500,000                  | 126,161,195            | 1.56               |
|   |          |                            | <u>126,161,195</u>     | <u>1.56</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Unicharm Corp.  | JPY      | 3,400,000                  | 115,466,106            | 1.43               |
|   |          |                            | <u>115,466,106</u>     | <u>1.43</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Spotify Technology SA   | USD      | 660,000                    | 153,376,676            | 1.90               |
|   |          |                            | <u>153,376,676</u>     | <u>1.90</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Adyen NV, Reg. S  | EUR      | 80,000                     | 164,840,000            | 2.04               |
| Ferrari NV  | EUR      | 440,000                    | 76,560,000             | 0.95               |
| Just Eat Takeaway.com NV, Reg. S  | EUR      | 1,159,361                  | 90,279,441             | 1.11               |

## Schedule of Investments (continued)

### Robeco Global Consumer Trends

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Netherlands (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 331,679,441            | 4.10               |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Givaudan SA   | CHF      | 36,000                     | 141,315,348            | 1.75               |
| Nestle SA   | CHF      | 1,750,000                  | 183,942,212            | 2.27               |
|   |          |                            | 325,257,560            | 4.02               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Reckitt Benckiser Group plc   | GBP      | 1,650,000                  | 122,955,338            | 1.52               |
|   |          |                            | 122,955,338            | 1.52               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Activision Blizzard, Inc.   | USD      | 1,750,000                  | 140,838,182            | 1.74               |
| Advanced Micro Devices, Inc.  | USD      | 1,700,000                  | 134,649,633            | 1.67               |
| Alphabet, Inc. 'A'  | USD      | 90,000                     | 185,311,662            | 2.29               |
| Amazon.com, Inc.  | USD      | 55,000                     | 159,548,697            | 1.97               |
| Apple, Inc.   | USD      | 1,250,000                  | 144,362,931            | 1.79               |
| Bright Horizons Family Solutions, Inc.  | USD      | 1,000,000                  | 124,049,245            | 1.53               |
| Charter Communications, Inc. 'A'  | USD      | 190,000                    | 115,587,739            | 1.43               |
| Chewy, Inc. 'A'   | USD      | 2,250,000                  | 151,233,241            | 1.87               |
| Costco Wholesale Corp.  | USD      | 400,000                    | 133,458,133            | 1.65               |
| DoorDash, Inc. 'A'  | USD      | 900,000                    | 135,337,718            | 1.67               |
| Elanco Animal Health, Inc.  | USD      | 3,500,000                  | 102,382,157            | 1.27               |
| Estee Lauder Cos., Inc. (The) 'A'   | USD      | 550,000                    | 147,520,027            | 1.82               |
| Facebook, Inc. 'A'  | USD      | 800,000                    | 234,562,779            | 2.90               |
| IDEXX Laboratories, Inc.  | USD      | 230,000                    | 122,486,297            | 1.52               |
| Intuit, Inc.  | USD      | 525,000                    | 216,999,115            | 2.68               |
| Lululemon Athletica, Inc.   | USD      | 475,000                    | 146,184,965            | 1.81               |
| Mastercard, Inc. 'A'  | USD      | 545,000                    | 167,783,160            | 2.08               |
| McCormick & Co., Inc. (Non-Voting)  | USD      | 1,600,000                  | 119,160,132            | 1.47               |
| MercadoLibre, Inc.  | USD      | 122,500                    | 160,915,149            | 1.99               |
| Microsoft Corp.   | USD      | 725,000                    | 165,614,723            | 2.05               |
| Netflix, Inc.   | USD      | 525,000                    | 233,839,489            | 2.89               |
| NIKE, Inc. 'B'  | USD      | 1,425,000                  | 185,638,123            | 2.30               |
| NVIDIA Corp.  | USD      | 285,000                    | 192,283,076            | 2.38               |
| PayPal Holdings, Inc.   | USD      | 1,050,000                  | 258,077,410            | 3.19               |
| Peloton Interactive, Inc. 'A'   | USD      | 1,175,000                  | 122,880,091            | 1.52               |
| Procter & Gamble Co. (The)  | USD      | 1,225,000                  | 139,378,742            | 1.72               |
| Square, Inc. 'A'  | USD      | 825,000                    | 169,605,363            | 2.10               |
| Starbucks Corp.   | USD      | 1,400,000                  | 131,995,952            | 1.63               |
| Take-Two Interactive Software, Inc.   | USD      | 550,000                    | 82,098,828             | 1.02               |

## Schedule of Investments (continued)

### Robeco Global Consumer Trends

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR      | % of Net<br>Assets   |
|---|----------|----------------------------|-----------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                             |                      |
| Equities (continued)  |          |                            |                             |                      |
| <i>United States of America (continued)</i>   |          |                            |                             |                      |
| Uber Technologies, Inc.   | USD      | 2,400,000                  | 101,431,824                 | 1.25                 |
| Visa, Inc. 'A'  | USD      | 950,000                    | 187,308,373                 | 2.32                 |
| Walt Disney Co. (The)   | USD      | 800,000                    | 118,573,236                 | 1.47                 |
| Zoetis, Inc.  | USD      | 1,050,000                  | 165,003,795                 | 2.04                 |
| Zoom Video Communications, Inc. 'A'   | USD      | 400,000                    | 130,543,891                 | 1.62                 |
|   |          |                            | <u>5,226,643,878</u>        | <u>64.65</u>         |
| Total Equities  |          |                            | <u>7,983,890,012</u>        | <u>98.75</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>7,983,890,012</u>        | <u>98.75</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>7,983,890,012</u></b> | <b><u>98.75</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>(336,973)</u></b>     | <b><u>–</u></b>      |
| <b>Cash</b>   |          |                            | <b><u>57,302,045</u></b>    | <b><u>0.71</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>44,011,567</u></b>    | <b><u>0.54</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>8,084,866,651</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Global Consumer Trends As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| CHF  | 3,819,738        | EUR           | 3,476,639   | 06/07/2021    | Barclays         | 8,013                      | –               |
| CHF  | 640,468          | EUR           | 584,000     | 06/07/2021    | BNP Paribas      | 283                        | –               |
| EUR  | 892,146          | CHF           | 975,288     | 06/07/2021    | Barclays         | 2,415                      | –               |
| EUR  | 374,258          | CHF           | 408,609     | 06/07/2021    | BNP Paribas      | 1,494                      | –               |
| EUR  | 13,135           | CHF           | 14,340      | 06/07/2021    | Citibank         | 53                         | –               |
| EUR  | 78,431           | CHF           | 85,706      | 06/07/2021    | HSBC             | 244                        | –               |
| EUR  | 46,000           | CHF           | 50,330      | 06/07/2021    | Societe Generale | 85                         | –               |
| EUR  | 1,996,049        | USD           | 2,365,667   | 06/07/2021    | Rabobank         | 1,388                      | –               |
| GBP  | 202,583          | EUR           | 235,000     | 06/07/2021    | Barclays         | 971                        | –               |
| GBP  | 607,561          | EUR           | 706,000     | 06/07/2021    | Societe Generale | 1,695                      | –               |
| HKD  | 453,809          | EUR           | 49,000      | 06/07/2021    | Citibank         | 272                        | –               |
| HKD  | 33,158,685       | EUR           | 3,507,507   | 06/07/2021    | HSBC             | 92,700                     | –               |
| HKD  | 10,472,175       | EUR           | 1,105,000   | 06/07/2021    | J.P. Morgan      | 32,017                     | –               |
| JPY  | 82,991,659       | EUR           | 623,000     | 06/07/2021    | BNP Paribas      | 7,490                      | –               |
| JPY  | 27,836,244       | EUR           | 208,000     | 06/07/2021    | ING Bank         | 3,473                      | –               |
| USD  | 44,532           | CHF           | 40,684      | 06/07/2021    | Barclays         | 433                        | –               |
| USD  | 1,000,927        | CHF           | 898,436     | 06/07/2021    | BNP Paribas      | 24,331                     | –               |
| USD  | 14,000           | CHF           | 12,581      | 06/07/2021    | Citibank         | 327                        | –               |
| USD  | 119,000          | CHF           | 108,039     | 06/07/2021    | HSBC             | 1,776                      | –               |
| USD  | 282,864          | CHF           | 260,261     | 06/07/2021    | Societe Generale | 1,073                      | –               |
| USD  | 924,561          | EUR           | 776,846     | 02/07/2021    | HSBC             | 2,782                      | –               |
| USD  | 2,113,680        | EUR           | 1,744,409   | 06/07/2021    | Barclays         | 37,783                     | –               |
| USD  | 4,069,158        | EUR           | 3,350,518   | 06/07/2021    | Citibank         | 80,475                     | –               |
| USD  | 136,280,664      | EUR           | 111,319,715 | 06/07/2021    | HSBC             | 3,588,097                  | 0.05            |
| USD  | 2,593,638        | EUR           | 2,141,390   | 06/07/2021    | ING Bank         | 45,489                     | –               |
| USD  | 13,238,383       | EUR           | 10,855,016  | 06/07/2021    | J.P. Morgan      | 307,195                    | –               |
| USD  | 36,026,460       | EUR           | 29,546,000  | 06/07/2021    | Societe Generale | 830,442                    | 0.01            |
| USD  | 73,000           | HKD           | 566,873     | 06/07/2021    | Barclays         | 3                          | –               |
| USD  | 24,000           | HKD           | 186,275     | 06/07/2021    | Citibank         | 11                         | –               |
| USD  | 1,943,598        | HKD           | 15,080,330  | 06/07/2021    | HSBC             | 1,436                      | –               |
| USD  | 12,690,480       | INR           | 929,403,968 | 15/07/2021    | Citibank         | 174,411                    | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |                  | <b>5,248,657</b>           | <b>0.06</b>     |

## Schedule of Investments (continued)

### Robeco Global Consumer Trends

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|---------------|---------------|------------------|----------------------------|-----------------|
| CHF   | 25,053           | EUR           | 23,027        | 06/07/2021    | BNP Paribas      | (172)                      | –               |
| CHF   | 31,782           | EUR           | 29,000        | 06/07/2021    | Citibank         | (6)                        | –               |
| CHF   | 1,912,550        | EUR           | 1,748,000     | 06/07/2021    | Societe Generale | (3,228)                    | –               |
| CHF   | 28,886           | HKD           | 249,725       | 06/07/2021    | HSBC             | (762)                      | –               |
| CHF   | 205,494          | USD           | 227,487       | 06/07/2021    | Barclays         | (4,343)                    | –               |
| CHF   | 183,838          | USD           | 204,938       | 06/07/2021    | BNP Paribas      | (5,087)                    | –               |
| CHF   | 15,277           | USD           | 17,000        | 06/07/2021    | Citibank         | (397)                      | –               |
| CHF   | 174,864          | USD           | 193,240       | 06/07/2021    | HSBC             | (3,410)                    | –               |
| CHF   | 94,525           | USD           | 103,368       | 06/07/2021    | J.P. Morgan      | (924)                      | –               |
| CHF   | 28,750           | USD           | 32,000        | 06/07/2021    | Rabobank         | (754)                      | –               |
| EUR   | 28,935,895       | CHF           | 31,791,671    | 06/07/2021    | Barclays         | (66,857)                   | –               |
| EUR   | 30,000           | CHF           | 32,923        | 06/07/2021    | Societe Generale | (35)                       | –               |
| EUR   | 45,069           | DKK           | 335,201       | 06/07/2021    | HSBC             | (7)                        | –               |
| EUR   | 12,000           | GBP           | 10,325        | 06/07/2021    | Barclays         | (27)                       | –               |
| EUR   | 12,085,596       | GBP           | 10,402,186    | 06/07/2021    | J.P. Morgan      | (30,996)                   | –               |
| EUR   | 19,000           | GBP           | 16,351        | 06/07/2021    | Societe Generale | (46)                       | –               |
| EUR   | 18,212,631       | HKD           | 172,939,913   | 06/07/2021    | Citibank         | (564,334)                  | (0.01)          |
| EUR   | 35,753,650       | HKD           | 339,288,137   | 06/07/2021    | HSBC             | (1,084,586)                | (0.01)          |
| EUR   | 1,222,761        | HKD           | 11,309,330    | 06/07/2021    | J.P. Morgan      | (5,151)                    | –               |
| EUR   | 56,000           | HKD           | 527,543       | 06/07/2021    | Societe Generale | (1,278)                    | –               |
| EUR   | 16,000           | JPY           | 2,131,667     | 06/07/2021    | BNP Paribas      | (194)                      | –               |
| EUR   | 11,000           | JPY           | 1,471,275     | 06/07/2021    | J.P. Morgan      | (177)                      | –               |
| EUR   | 10,291,185       | JPY           | 1,379,364,224 | 06/07/2021    | Rabobank         | (187,886)                  | –               |
| EUR   | 1,890,770        | USD           | 2,255,147     | 01/07/2021    | J.P. Morgan      | (10,863)                   | –               |
| EUR   | 3,437,530        | USD           | 4,134,695     | 06/07/2021    | Barclays         | (48,722)                   | –               |
| EUR   | 8,992,852        | USD           | 10,905,190    | 06/07/2021    | BNP Paribas      | (202,081)                  | –               |
| EUR   | 2,413,466        | USD           | 2,940,597     | 06/07/2021    | Citibank         | (65,958)                   | –               |
| EUR   | 185,474,077      | USD           | 226,910,005   | 06/07/2021    | HSBC             | (5,849,707)                | (0.07)          |
| EUR   | 4,543,353        | USD           | 5,416,163     | 06/07/2021    | ING Bank         | (23,395)                   | –               |
| EUR   | 9,174,243        | USD           | 11,103,495    | 06/07/2021    | J.P. Morgan      | (187,894)                  | –               |
| EUR   | 516,000          | USD           | 626,604       | 06/07/2021    | Rabobank         | (12,334)                   | –               |
| EUR   | 92,496,472       | USD           | 113,147,311   | 06/07/2021    | Societe Generale | (2,905,984)                | (0.04)          |
| GBP   | 9,441            | EUR           | 11,000        | 06/07/2021    | Societe Generale | (3)                        | –               |
| HKD   | 2,916,903        | USD           | 376,000       | 06/07/2021    | BNP Paribas      | (329)                      | –               |
| HKD   | 232,844          | USD           | 30,000        | 06/07/2021    | Citibank         | (14)                       | –               |
| HKD   | 426,813          | USD           | 55,000        | 06/07/2021    | HSBC             | (33)                       | –               |
| HKD   | 310,387          | USD           | 40,000        | 06/07/2021    | J.P. Morgan      | (26)                       | –               |
| USD   | 41,000           | CHF           | 37,897        | 06/07/2021    | Citibank         | (2)                        | –               |
| USD   | 140,000          | EUR           | 118,126       | 06/07/2021    | Rabobank         | (82)                       | –               |
| USD   | 44,576           | INR           | 3,320,874     | 15/07/2021    | HSBC             | (25)                       | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts – Liabilities</b> |                  |               |               |               |                  | <b>(11,268,109)</b>        | <b>(0.13)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts – Liabilities</b>   |                  |               |               |               |                  | <b>(6,019,452)</b>         | <b>(0.07)</b>   |

## Schedule of Investments (continued)

### Robeco MegaTrends As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Macquarie Group Ltd.  | AUD      | 9,395                      | 930,388                | 2.01               |
|   |          |                            | <u>930,388</u>         | <u>2.01</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Alibaba Health Information Technology Ltd.  | HKD      | 158,000                    | 295,429                | 0.64               |
|   |          |                            | <u>295,429</u>         | <u>0.64</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Alibaba Group Holding Ltd.  | HKD      | 36,336                     | 868,006                | 1.88               |
| JD.com, Inc., ADR   | USD      | 5,975                      | 402,112                | 0.87               |
| JD.com, Inc. 'A'  | HKD      | 12,300                     | 407,884                | 0.88               |
| New Oriental Education & Technology Group, Inc., ADR  | USD      | 28,344                     | 195,748                | 0.43               |
| Sea Ltd., ADR   | USD      | 1,983                      | 459,172                | 0.99               |
| StoneCo Ltd. 'A'  | USD      | 8,201                      | 463,748                | 1.00               |
| Tencent Holdings Ltd.   | HKD      | 13,500                     | 856,071                | 1.85               |
|   |          |                            | <u>3,652,741</u>       | <u>7.90</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Ping An Insurance Group Co. of China Ltd. 'H'   | HKD      | 40,500                     | 334,439                | 0.72               |
|   |          |                            | <u>334,439</u>         | <u>0.72</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Capgemini SE  | EUR      | 6,185                      | 1,001,970              | 2.16               |
| Kering SA   | EUR      | 594                        | 437,778                | 0.95               |
| LVMH Moët Hennessy Louis Vuitton SE   | EUR      | 1,537                      | 1,016,418              | 2.20               |
| Schneider Electric SE   | EUR      | 3,203                      | 424,974                | 0.92               |
|   |          |                            | <u>2,881,140</u>       | <u>6.23</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Delivery Hero SE, Reg. S  | EUR      | 3,715                      | 413,851                | 0.90               |
| Infineon Technologies AG  | EUR      | 23,164                     | 783,407                | 1.69               |
| Siemens AG  | EUR      | 6,236                      | 833,254                | 1.80               |
|   |          |                            | <u>2,030,512</u>       | <u>4.39</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Hoya Corp.  | JPY      | 7,800                      | 872,902                | 1.89               |
| Keyence Corp.   | JPY      | 1,100                      | 468,588                | 1.01               |
| Sony Group Corp.  | JPY      | 10,700                     | 879,181                | 1.90               |
|   |          |                            | <u>2,220,671</u>       | <u>4.80</u>        |

## Schedule of Investments (continued)

### Robeco MegaTrends As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Jersey</i>   |          |                            |                        |                    |
| Aptiv plc   | USD      | 6,799                      | 902,004                | 1.95               |
|   |          |                            | <u>902,004</u>         | <u>1.95</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Adyen NV, Reg. S  | EUR      | 202                        | 416,221                | 0.90               |
| Heineken NV   | EUR      | 6,670                      | 681,674                | 1.47               |
| Just Eat Takeaway.com NV, Reg. S  | EUR      | 5,017                      | 390,674                | 0.85               |
|   |          |                            | <u>1,488,569</u>       | <u>3.22</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Salmar ASA  | NOK      | 9,500                      | 531,744                | 1.15               |
|   |          |                            | <u>531,744</u>         | <u>1.15</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| Sberbank of Russia PJSC Preference  | RUB      | 111,042                    | 360,871                | 0.78               |
|   |          |                            | <u>360,871</u>         | <u>0.78</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Samsung Electronics Co. Ltd.  | KRW      | 21,018                     | 1,270,050              | 2.74               |
|   |          |                            | <u>1,270,050</u>       | <u>2.74</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Partners Group Holding AG   | CHF      | 778                        | 994,691                | 2.15               |
|   |          |                            | <u>994,691</u>         | <u>2.15</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Taiwan Semiconductor Manufacturing Co. Ltd., ADR  | USD      | 12,837                     | 1,300,695              | 2.81               |
|   |          |                            | <u>1,300,695</u>       | <u>2.81</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Ashtead Group plc   | GBP      | 15,883                     | 992,450                | 2.15               |
| Informa plc   | GBP      | 122,697                    | 716,933                | 1.55               |
| Prudential plc  | GBP      | 38,253                     | 612,042                | 1.32               |
|   |          |                            | <u>2,321,425</u>       | <u>5.02</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Alphabet, Inc. 'A'  | USD      | 518                        | 1,066,572              | 2.31               |
| Amazon.com, Inc.  | USD      | 453                        | 1,314,101              | 2.84               |
| Analog Devices, Inc.  | USD      | 6,315                      | 916,764                | 1.98               |

## Schedule of Investments (continued)

### Robeco MegaTrends

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Chegg, Inc.   | USD      | 9,770                      | 684,699                | 1.48               |
| Cisco Systems, Inc.   | USD      | 16,535                     | 738,979                | 1.60               |
| Citigroup, Inc.   | USD      | 6,862                      | 409,382                | 0.88               |
| Crown Castle International Corp., REIT  | USD      | 2,220                      | 365,226                | 0.79               |
| Dexcom, Inc.  | USD      | 1,341                      | 482,846                | 1.04               |
| Edwards Lifesciences Corp.  | USD      | 10,877                     | 949,938                | 2.05               |
| Electronic Arts, Inc.   | USD      | 5,832                      | 707,325                | 1.53               |
| Equinix, Inc., REIT   | USD      | 620                        | 419,607                | 0.91               |
| Fortinet, Inc.  | USD      | 2,760                      | 554,351                | 1.20               |
| Illumina, Inc.  | USD      | 1,322                      | 527,518                | 1.14               |
| Intuit, Inc.  | USD      | 1,263                      | 522,038                | 1.13               |
| Intuitive Surgical, Inc.  | USD      | 579                        | 449,002                | 0.97               |
| IQVIA Holdings, Inc.  | USD      | 5,069                      | 1,035,770              | 2.24               |
| Keysight Technologies, Inc.   | USD      | 6,603                      | 859,743                | 1.86               |
| KKR & Co., Inc. 'A'   | USD      | 11,600                     | 579,462                | 1.25               |
| Microsoft Corp.   | USD      | 5,604                      | 1,280,145              | 2.77               |
| NIKE, Inc. 'B'  | USD      | 6,707                      | 873,737                | 1.89               |
| Palo Alto Networks, Inc.  | USD      | 3,093                      | 967,752                | 2.09               |
| PayPal Holdings, Inc.   | USD      | 5,889                      | 1,447,446              | 3.13               |
| salesforce.com, Inc.  | USD      | 2,046                      | 421,432                | 0.91               |
| Service Corp. International   | USD      | 14,041                     | 634,503                | 1.37               |
| Teradyne, Inc.  | USD      | 8,422                      | 951,354                | 2.06               |
| Thermo Fisher Scientific, Inc.  | USD      | 2,206                      | 938,410                | 2.03               |
| Visa, Inc. 'A'  | USD      | 4,470                      | 881,335                | 1.90               |
|   |          |                            | 20,979,437             | 45.35              |
| Total Equities  |          |                            | 42,494,806             | 91.86              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 42,494,806             | 91.86              |
| <b>Total Investments</b>  |          |                            | <b>42,494,806</b>      | <b>91.86</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>(17,586)</b>        | <b>(0.04)</b>      |
| <b>Cash</b>   |          |                            | <b>1,580,413</b>       | <b>3.42</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>2,203,200</b>       | <b>4.76</b>        |
| <b>Total net assets</b>   |          |                            | <b>46,260,833</b>      | <b>100.00</b>      |



## Schedule of Investments (continued)

### Robeco Digital Innovations As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>China</i>  |          |                            |                        |                    |
| Estun Automation Co. Ltd. 'A'   | CNY      | 235,428                    | 1,199,779              | 1.45               |
|   |          |                            | <u>1,199,779</u>       | <u>1.45</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Capgemini SE  | EUR      | 14,826                     | 2,401,812              | 2.90               |
| Dassault Systemes SE  | EUR      | 7,762                      | 1,587,329              | 1.91               |
| Schneider Electric SE   | EUR      | 12,200                     | 1,618,696              | 1.95               |
|   |          |                            | <u>5,607,837</u>       | <u>6.76</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Infineon Technologies AG  | EUR      | 61,068                     | 2,065,320              | 2.49               |
| KION Group AG   | EUR      | 20,535                     | 1,845,686              | 2.23               |
| SAP SE  | EUR      | 6,309                      | 749,762                | 0.91               |
| Siemens AG  | EUR      | 16,891                     | 2,256,975              | 2.72               |
|   |          |                            | <u>6,917,743</u>       | <u>8.35</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Tech Mahindra Ltd.  | INR      | 121,601                    | 1,511,185              | 1.82               |
|   |          |                            | <u>1,511,185</u>       | <u>1.82</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 9,369                      | 2,328,938              | 2.81               |
|   |          |                            | <u>2,328,938</u>       | <u>2.81</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| CyberArk Software Ltd.  | USD      | 6,178                      | 678,647                | 0.82               |
|   |          |                            | <u>678,647</u>         | <u>0.82</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| FANUC Corp.   | JPY      | 7,100                      | 1,445,374              | 1.74               |
| Keyence Corp.   | JPY      | 3,900                      | 1,661,358              | 2.00               |
| Nabtesco Corp.  | JPY      | 24,600                     | 784,969                | 0.95               |
|   |          |                            | <u>3,891,701</u>       | <u>4.69</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Aptiv plc   | USD      | 14,813                     | 1,965,199              | 2.37               |
|   |          |                            | <u>1,965,199</u>       | <u>2.37</u>        |

## Schedule of Investments (continued)

### Robeco Digital Innovations As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>South Korea</i>  |          |                            |                        |                    |
| Samsung Electronics Co. Ltd.  | KRW      | 36,704                     | 2,217,905              | 2.68               |
|   |          |                            | <u>2,217,905</u>       | <u>2.68</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S  | EUR      | 31,827                     | 1,709,746              | 2.06               |
|   |          |                            | <u>1,709,746</u>       | <u>2.06</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Hexagon AB 'B'  | SEK      | 135,689                    | 1,696,448              | 2.05               |
|   |          |                            | <u>1,696,448</u>       | <u>2.05</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 54,698                     | 1,566,312              | 1.89               |
| TE Connectivity Ltd.  | USD      | 13,546                     | 1,544,443              | 1.86               |
|   |          |                            | <u>3,110,755</u>       | <u>3.75</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Taiwan Semiconductor Manufacturing Co. Ltd.   | TWD      | 118,000                    | 2,124,862              | 2.56               |
|   |          |                            | <u>2,124,862</u>       | <u>2.56</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Informa plc   | GBP      | 247,335                    | 1,445,207              | 1.75               |
| Sensata Technologies Holding plc  | USD      | 32,602                     | 1,593,674              | 1.92               |
|   |          |                            | <u>3,038,881</u>       | <u>3.67</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| American Tower Corp., REIT  | USD      | 7,197                      | 1,639,428              | 1.98               |
| Analog Devices, Inc.  | USD      | 17,280                     | 2,508,580              | 3.03               |
| ANSYS, Inc.   | USD      | 5,666                      | 1,658,185              | 2.00               |
| Cisco Systems, Inc.   | USD      | 48,297                     | 2,158,480              | 2.60               |
| Crown Castle International Corp., REIT  | USD      | 5,184                      | 852,853                | 1.03               |
| Dynatrace, Inc.   | USD      | 20,693                     | 1,019,382              | 1.23               |
| Emerson Electric Co.  | USD      | 19,779                     | 1,605,136              | 1.94               |
| Equinix, Inc., REIT   | USD      | 2,209                      | 1,495,019              | 1.80               |
| Expeditors International of Washington, Inc.  | USD      | 8,290                      | 884,994                | 1.07               |
| F5 Networks, Inc.   | USD      | 8,559                      | 1,347,182              | 1.62               |
| Fortinet, Inc.  | USD      | 12,563                     | 2,523,300              | 3.04               |
| Intuit, Inc.  | USD      | 2,305                      | 952,729                | 1.15               |
| Intuitive Surgical, Inc.  | USD      | 1,173                      | 909,636                | 1.10               |
| IPG Photonics Corp.   | USD      | 4,459                      | 792,498                | 0.96               |

## Schedule of Investments (continued)

### Robeco Digital Innovations As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Keysight Technologies, Inc.   | USD      | 18,398                     | 2,395,510              | 2.89               |
| Microchip Technology, Inc.  | USD      | 12,703                     | 1,603,969              | 1.93               |
| Microsoft Corp.   | USD      | 11,083                     | 2,531,735              | 3.05               |
| Palo Alto Networks, Inc.  | USD      | 6,056                      | 1,894,830              | 2.29               |
| PTC, Inc.   | USD      | 14,400                     | 1,715,274              | 2.07               |
| Qualys, Inc.  | USD      | 8,021                      | 681,031                | 0.82               |
| Rockwell Automation, Inc.   | USD      | 2,897                      | 698,710                | 0.84               |
| salesforce.com, Inc.  | USD      | 8,162                      | 1,681,197              | 2.03               |
| ServiceNow, Inc.  | USD      | 3,649                      | 1,690,959              | 2.04               |
| Teradyne, Inc.  | USD      | 15,650                     | 1,767,834              | 2.13               |
| Veeva Systems, Inc. 'A'   | USD      | 3,457                      | 906,446                | 1.09               |
| Zebra Technologies Corp. 'A'  | USD      | 5,506                      | 2,458,362              | 2.97               |
| Zoom Video Communications, Inc. 'A'   | USD      | 5,941                      | 1,938,903              | 2.34               |
|   |          |                            | 42,312,162             | 51.04              |
| Total Equities  |          |                            | 80,311,788             | 96.88              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 80,311,788             | 96.88              |
| <b>Total Investments</b>  |          |                            | <b>80,311,788</b>      | <b>96.88</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>(31,042)</b>        | <b>(0.04)</b>      |
| <b>Cash</b>   |          |                            | <b>2,505,447</b>       | <b>3.02</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>112,431</b>         | <b>0.14</b>        |
| <b>Total net assets</b>   |          |                            | <b>82,898,624</b>      | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco FinTech As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Belgium</i>  |          |                            |                        |                    |
| Unifiedpost Group SA  | EUR      | 450,000                    | 6,192,000              | 0.40               |
|   |          |                            | <u>6,192,000</u>       | <u>0.40</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| IHS Markit Ltd.   | USD      | 250,000                    | 23,749,895             | 1.55               |
|   |          |                            | <u>23,749,895</u>      | <u>1.55</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Boa Vista Servicos SA   | BRL      | 6,000,000                  | 11,081,108             | 0.72               |
|   |          |                            | <u>11,081,108</u>      | <u>0.72</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Nuvei Corp., Reg. S   | USD      | 250,000                    | 17,391,854             | 1.14               |
|   |          |                            | <u>17,391,854</u>      | <u>1.14</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| BC Technology Group Ltd.  | HKD      | 5,000,000                  | 10,022,236             | 0.66               |
| Linklogis, Inc., Reg. S 'B'   | HKD      | 7,499,529                  | 14,201,800             | 0.93               |
| Lufax Holding Ltd., ADR   | USD      | 3,500,000                  | 33,350,198             | 2.18               |
| Sapiens International Corp. NV  | USD      | 600,000                    | 13,291,171             | 0.87               |
| StoneCo Ltd. 'A'  | USD      | 450,000                    | 25,446,497             | 1.66               |
|   |          |                            | <u>96,311,902</u>      | <u>6.30</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Hundsun Technologies, Inc. 'A'  | CNY      | 1,099,926                  | 13,385,489             | 0.88               |
| ZhongAn Online P&C Insurance Co. Ltd., Reg. S 'H'   | HKD      | 3,250,000                  | 15,509,764             | 1.01               |
|   |          |                            | <u>28,895,253</u>      | <u>1.89</u>        |
| <i>Cyprus</i>   |          |                            |                        |                    |
| TCS Group Holding plc, Reg. S, GDR  | USD      | 434,133                    | 32,031,906             | 2.10               |
|   |          |                            | <u>32,031,906</u>      | <u>2.10</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Worldline SA, Reg. S  | EUR      | 600,000                    | 47,364,000             | 3.10               |
|   |          |                            | <u>47,364,000</u>      | <u>3.10</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Bajaj Finance Ltd.  | INR      | 275,000                    | 18,767,979             | 1.23               |
| HDFC Bank Ltd.  | INR      | 900,000                    | 15,293,720             | 1.00               |

## Schedule of Investments (continued)

### Robeco FinTech As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>India (continued)</i>  |          |                            |                        |                    |
| SBI Cards & Payment Services Ltd.   | INR      | 1,550,000                  | 17,063,586             | 1.11               |
|   |          |                            | <u>51,125,285</u>      | <u>3.34</u>        |
| <i>Israel</i>   |          |                            |                        |                    |
| CyberArk Software Ltd.  | USD      | 125,000                    | 13,731,133             | 0.90               |
|   |          |                            | <u>13,731,133</u>      | <u>0.90</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| FinecoBank Banca Fineco SpA   | EUR      | 1,000,000                  | 14,700,000             | 0.96               |
| Nexi SpA, Reg. S  | EUR      | 2,750,000                  | 50,902,500             | 3.33               |
|   |          |                            | <u>65,602,500</u>      | <u>4.29</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Monex Group, Inc.   | JPY      | 3,000,000                  | 17,048,687             | 1.11               |
| SBI Holdings, Inc.  | JPY      | 1,500,000                  | 29,949,163             | 1.96               |
|   |          |                            | <u>46,997,850</u>      | <u>3.07</u>        |
| <i>Kazakhstan</i>   |          |                            |                        |                    |
| Kaspi.KZ JSC, Reg. S, GDR   | USD      | 275,000                    | 24,580,487             | 1.61               |
|   |          |                            | <u>24,580,487</u>      | <u>1.61</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Adyen NV, Reg. S  | EUR      | 23,000                     | 47,391,500             | 3.10               |
|   |          |                            | <u>47,391,500</u>      | <u>3.10</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Temenos AG  | CHF      | 250,000                    | 33,890,213             | 2.22               |
|   |          |                            | <u>33,890,213</u>      | <u>2.22</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Endava plc  | USD      | 225,000                    | 21,511,510             | 1.41               |
|   |          |                            | <u>21,511,510</u>      | <u>1.41</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Axos Financial, Inc.  | USD      | 800,000                    | 31,294,376             | 2.05               |
| Bancorp, Inc. (The)   | USD      | 850,000                    | 16,492,537             | 1.08               |
| Blackline, Inc.   | USD      | 155,000                    | 14,543,258             | 0.95               |
| Broadridge Financial Solutions, Inc.  | USD      | 105,000                    | 14,301,923             | 0.94               |
| Capital One Financial Corp.   | USD      | 200,000                    | 26,088,203             | 1.71               |

## Schedule of Investments (continued)

### Robeco FinTech As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Coinbase Global, Inc. 'A'   | USD      | 75,000                     | 16,019,479             | 1.05               |
| Discover Financial Services   | USD      | 450,000                    | 44,886,162             | 2.94               |
| Duck Creek Technologies, Inc.   | USD      | 450,000                    | 16,510,245             | 1.08               |
| Envestnet, Inc.   | USD      | 250,000                    | 15,992,074             | 1.05               |
| Fidelity National Information Services, Inc.  | USD      | 370,000                    | 44,200,944             | 2.89               |
| Fiserv, Inc.  | USD      | 460,000                    | 41,461,675             | 2.71               |
| FleetCor Technologies, Inc.   | USD      | 200,000                    | 43,184,080             | 2.82               |
| Global Payments, Inc.   | USD      | 235,000                    | 37,163,252             | 2.43               |
| Guidewire Software, Inc.  | USD      | 180,000                    | 17,109,031             | 1.12               |
| Intercontinental Exchange, Inc.   | USD      | 475,000                    | 47,544,059             | 3.11               |
| Intuit, Inc.  | USD      | 125,000                    | 51,666,456             | 3.38               |
| Marqeta, Inc. 'A'   | USD      | 350,000                    | 8,284,425              | 0.54               |
| Mastercard, Inc. 'A'  | USD      | 47,500                     | 14,623,303             | 0.96               |
| MercadoLibre, Inc.  | USD      | 27,500                     | 36,123,809             | 2.36               |
| MSCI, Inc.  | USD      | 40,000                     | 17,980,606             | 1.18               |
| Nasdaq, Inc.  | USD      | 330,000                    | 48,919,808             | 3.20               |
| nCino, Inc.   | USD      | 300,000                    | 15,158,108             | 0.99               |
| Northern Star Investment Corp. II 'A'   | USD      | 900,000                    | 7,558,816              | 0.49               |
| PayPal Holdings, Inc.   | USD      | 265,000                    | 65,133,822             | 4.26               |
| Q2 Holdings, Inc.   | USD      | 175,000                    | 15,137,448             | 0.99               |
| Qualys, Inc.  | USD      | 300,000                    | 25,471,794             | 1.67               |
| S&P Global, Inc.  | USD      | 65,000                     | 22,497,049             | 1.47               |
| Signature Bank  | USD      | 75,000                     | 15,535,669             | 1.02               |
| Square, Inc. 'A'  | USD      | 100,000                    | 20,558,226             | 1.34               |
| SS&C Technologies Holdings, Inc.  | USD      | 250,000                    | 15,190,994             | 0.99               |
| Tradeweb Markets, Inc. 'A'  | USD      | 215,000                    | 15,330,466             | 1.00               |
| TransUnion  | USD      | 180,000                    | 16,667,341             | 1.09               |
| Upstart Holdings, Inc.  | USD      | 275,000                    | 28,963,235             | 1.89               |
| Verisk Analytics, Inc.  | USD      | 100,000                    | 14,733,114             | 0.96               |
| Virtu Financial, Inc. 'A'   | USD      | 600,000                    | 13,979,256             | 0.91               |
| Visa, Inc. 'A'  | USD      | 240,000                    | 47,320,010             | 3.10               |
|   |          |                            | 943,625,053            | 61.72              |
| Total Equities  |          |                            | 1,511,473,449          | 98.86              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 1,511,473,449          | 98.86              |
| <b>Total Investments</b>  |          |                            | <b>1,511,473,449</b>   | <b>98.86</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>(167,481)</b>       | <b>(0.01)</b>      |
| <b>Cash</b>   |          |                            | <b>15,986,957</b>      | <b>1.05</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>1,645,584</b>       | <b>0.10</b>        |
| <b>Total net assets</b>   |          |                            | <b>1,528,938,509</b>   | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco FinTech As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| CHF  | 284,241          | EUR           | 259,066     | 06/07/2021    | HSBC         | 240                        | –               |
| CNY  | 21,406           | CHF           | 3,000       | 06/07/2021    | Rabobank     | 57                         | –               |
| DKK  | 1,519,968        | CHF           | 222,910     | 06/07/2021    | Barclays     | 1,042                      | –               |
| DKK  | 1,471,628        | CHF           | 216,110     | 06/07/2021    | HSBC         | 745                        | –               |
| DKK  | 13,592           | CHF           | 2,000       | 06/07/2021    | Rabobank     | 3                          | –               |
| EUR  | 54,843           | CHF           | 60,000      | 06/07/2021    | Barclays     | 106                        | –               |
| EUR  | 59,323           | CHF           | 64,571      | 06/07/2021    | J.P. Morgan  | 417                        | –               |
| HKD  | 153,754          | CHF           | 18,000      | 06/07/2021    | Citibank     | 273                        | –               |
| HKD  | 69,145           | CHF           | 8,000       | 06/07/2021    | HSBC         | 209                        | –               |
| JPY  | 3,289,288        | CHF           | 27,000      | 06/07/2021    | BNP Paribas  | 357                        | –               |
| USD  | 85,618           | CAD           | 103,127     | 06/07/2021    | BNP Paribas  | 1,971                      | –               |
| USD  | 652,799          | CHF           | 585,850     | 06/07/2021    | Barclays     | 15,964                     | –               |
| USD  | 576,315          | CHF           | 524,762     | 06/07/2021    | BNP Paribas  | 7,204                      | –               |
| USD  | 323,846          | CHF           | 291,544     | 06/07/2021    | Citibank     | 7,089                      | –               |
| USD  | 1,033,883        | CHF           | 936,224     | 06/07/2021    | HSBC         | 17,646                     | –               |
| USD  | 452,016          | CHF           | 409,393     | 06/07/2021    | J.P. Morgan  | 7,647                      | –               |
| USD  | 668,398          | CNH           | 4,266,765   | 06/07/2021    | HSBC         | 6,913                      | –               |
| USD  | 640,453          | DKK           | 3,892,551   | 06/07/2021    | BNP Paribas  | 16,561                     | –               |
| USD  | 684,519          | EUR           | 573,907     | 01/07/2021    | Citibank     | 3,308                      | –               |
| USD  | 247,369          | EUR           | 204,152     | 06/07/2021    | Barclays     | 4,422                      | –               |
| USD  | 68,781           | EUR           | 56,451      | 06/07/2021    | Citibank     | 1,543                      | –               |
| USD  | 191,547          | EUR           | 158,665     | 06/07/2021    | HSBC         | 2,842                      | –               |
| USD  | 7,055,517        | EUR           | 5,763,308   | 06/07/2021    | J.P. Morgan  | 185,695                    | 0.01            |
| USD  | 1,562            | GBP           | 1,098       | 06/07/2021    | HSBC         | 39                         | –               |
| USD  | 2,250,297        | HKD           | 17,459,669  | 06/07/2021    | BNP Paribas  | 1,698                      | –               |
| USD  | 3,129,401        | INR           | 229,188,874 | 15/07/2021    | Citibank     | 42,974                     | 0.01            |
| USD  | 2,928,782        | JPY           | 320,608,782 | 06/07/2021    | BNP Paribas  | 33,788                     | –               |
| USD  | 5,205            | SGD           | 6,871       | 06/07/2021    | Citibank     | 78                         | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |              | <b>360,831</b>             | <b>0.02</b>     |

## Schedule of Investments (continued)

Robeco FinTech

As at 30 June 2021

### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| CHF   | 260,111          | EUR           | 238,479     | 06/07/2021    | Barclays     | (1,187)                    | –               |
| CHF   | 37,660           | EUR           | 34,495      | 06/07/2021    | Citibank     | (138)                      | –               |
| CHF   | 44,823           | EUR           | 41,006      | 06/07/2021    | J.P. Morgan  | (115)                      | –               |
| CHF   | 60,095,248       | USD           | 66,940,153  | 06/07/2021    | Barclays     | (1,618,548)                | (0.11)          |
| CHF   | 1,934,691        | USD           | 2,144,184   | 06/07/2021    | BNP Paribas  | (42,941)                   | –               |
| CHF   | 31,075           | USD           | 34,620      | 06/07/2021    | Citibank     | (842)                      | –               |
| CHF   | 499,826          | USD           | 555,099     | 06/07/2021    | HSBC         | (12,064)                   | –               |
| CHF   | 105,591          | USD           | 115,579     | 06/07/2021    | J.P. Morgan  | (1,124)                    | –               |
| DKK   | 27,107           | CHF           | 4,000       | 06/07/2021    | BNP Paribas  | (4)                        | –               |
| DKK   | 558,280          | EUR           | 75,075      | 06/07/2021    | Barclays     | (1)                        | –               |
| EUR   | 43,742           | CHF           | 48,000      | 06/07/2021    | J.P. Morgan  | (47)                       | –               |
| EUR   | 256,172          | USD           | 310,654     | 06/07/2021    | BNP Paribas  | (5,763)                    | –               |
| EUR   | 257,336          | USD           | 306,910     | 06/07/2021    | HSBC         | (1,441)                    | –               |
| EUR   | 15,829,287       | USD           | 19,376,516  | 06/07/2021    | J.P. Morgan  | (508,417)                  | (0.03)          |
| INR   | 3,106,771        | USD           | 41,783      | 15/07/2021    | BNP Paribas  | (45)                       | –               |
| JPY   | 960,079          | CHF           | 8,000       | 06/07/2021    | Citibank     | (4)                        | –               |
| USD   | 605,679          | BRL           | 3,096,012   | 15/07/2021    | Citibank     | (8,836)                    | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(2,201,517)</b>         | <b>(0.14)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(1,840,686)</b>         | <b>(0.12)</b>   |



## Schedule of Investments (continued)

### RobecoSAM Circular Economy Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Cleanaway Waste Management Ltd.   | AUD      | 1,366,347                  | 2,283,559              | 1.64               |
|   |          |                            | <u>2,283,559</u>       | <u>1.64</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Umicore SA  | EUR      | 48,870                     | 2,516,805              | 1.81               |
|   |          |                            | <u>2,516,805</u>       | <u>1.81</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Canfor Corp.  | CAD      | 110,707                    | 2,137,999              | 1.54               |
| Open Text Corp.   | CAD      | 20,888                     | 895,403                | 0.65               |
| West Fraser Timber Co. Ltd.   | CAD      | 42,271                     | 2,561,591              | 1.84               |
|   |          |                            | <u>5,594,993</u>       | <u>4.03</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Lee & Man Paper Manufacturing Ltd.  | HKD      | 1,814,000                  | 1,164,093              | 0.84               |
|   |          |                            | <u>1,164,093</u>       | <u>0.84</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Chr Hansen Holding A/S  | DKK      | 39,610                     | 3,014,863              | 2.17               |
| Novozymes A/S 'B'   | DKK      | 35,147                     | 2,234,190              | 1.61               |
| ROCKWOOL International A/S 'B'  | DKK      | 7,390                      | 3,034,014              | 2.19               |
|   |          |                            | <u>8,283,067</u>       | <u>5.97</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Lassila & Tikanoja OYJ  | EUR      | 18,667                     | 264,325                | 0.19               |
| Valmet OYJ  | EUR      | 78,285                     | 2,879,322              | 2.07               |
|   |          |                            | <u>3,143,647</u>       | <u>2.26</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Cie Generale des Etablissements Michelin SCA  | EUR      | 22,779                     | 3,063,775              | 2.21               |
|   |          |                            | <u>3,063,775</u>       | <u>2.21</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| adidas AG   | EUR      | 8,869                      | 2,783,979              | 2.00               |
| HelloFresh SE   | EUR      | 4,571                      | 374,730                | 0.27               |
| Puma SE   | EUR      | 17,209                     | 1,730,365              | 1.25               |
| Scout24 AG, Reg. S  | EUR      | 25,347                     | 1,802,679              | 1.30               |
| Siemens Healthineers AG, Reg. S   | EUR      | 59,266                     | 3,062,867              | 2.21               |
|   |          |                            | <u>9,754,620</u>       | <u>7.03</u>        |

## Schedule of Investments (continued)

### RobecoSAM Circular Economy Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 4,090                      | 1,016,689              | 0.73               |
|   |          |                            | <u>1,016,689</u>       | <u>0.73</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Keyence Corp.   | JPY      | 7,300                      | 3,109,721              | 2.24               |
| Tsubakimoto Chain Co.   | JPY      | 46,000                     | 1,107,861              | 0.80               |
|   |          |                            | <u>4,217,582</u>       | <u>3.04</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Gruma SAB de CV 'B'   | MXN      | 234,200                    | 2,209,995              | 1.59               |
|   |          |                            | <u>2,209,995</u>       | <u>1.59</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Koninklijke Philips NV  | EUR      | 73,359                     | 3,065,672              | 2.21               |
| Signify NV, Reg. S  | EUR      | 68,541                     | 3,655,977              | 2.63               |
|   |          |                            | <u>6,721,649</u>       | <u>4.84</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Leroy Seafood Group ASA   | NOK      | 421,519                    | 3,117,741              | 2.24               |
| Salmar ASA  | NOK      | 14,855                     | 831,480                | 0.60               |
| TOMRA Systems ASA   | NOK      | 12,103                     | 563,349                | 0.41               |
|   |          |                            | <u>4,512,570</u>       | <u>3.25</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Biotage AB  | SEK      | 152,840                    | 3,053,185              | 2.20               |
| Boliden AB  | SEK      | 84,635                     | 2,745,507              | 1.98               |
| Dometic Group AB  | SEK      | 161,790                    | 2,325,074              | 1.67               |
| Essity AB 'B'   | SEK      | 55,127                     | 1,542,600              | 1.11               |
|   |          |                            | <u>9,666,366</u>       | <u>6.96</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Fenix Outdoor International AG  | SEK      | 5,150                      | 609,348                | 0.44               |
| Inficon Holding AG  | CHF      | 489                        | 477,318                | 0.34               |
|   |          |                            | <u>1,086,666</u>       | <u>0.78</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Auto Trader Group plc, Reg. S   | GBP      | 240,859                    | 1,777,166              | 1.28               |
| Croda International plc   | GBP      | 35,808                     | 3,073,384              | 2.21               |
| Mondi plc   | GBP      | 105,754                    | 2,341,887              | 1.69               |
| Polypipe Group plc  | GBP      | 418,409                    | 2,982,906              | 2.15               |

## Schedule of Investments (continued)

### RobecoSAM Circular Economy Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 10,175,343             | 7.33               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Agilent Technologies, Inc.  | USD      | 20,574                     | 2,564,333              | 1.85               |
| Akamai Technologies, Inc.   | USD      | 21,674                     | 2,131,030              | 1.53               |
| Avery Dennison Corp.  | USD      | 14,982                     | 2,656,055              | 1.91               |
| Ball Corp.  | USD      | 21,082                     | 1,440,310              | 1.04               |
| Cavco Industries, Inc.  | USD      | 8,939                      | 1,674,809              | 1.21               |
| Cisco Systems, Inc.   | USD      | 39,636                     | 1,771,404              | 1.27               |
| Citrix Systems, Inc.  | USD      | 11,585                     | 1,145,605              | 0.82               |
| Etsy, Inc.  | USD      | 3,407                      | 591,363                | 0.43               |
| Fortive Corp.   | USD      | 29,445                     | 1,731,592              | 1.25               |
| Generac Holdings, Inc.  | USD      | 4,837                      | 1,693,297              | 1.22               |
| IDEXX Laboratories, Inc.  | USD      | 4,923                      | 2,621,739              | 1.89               |
| Illinois Tool Works, Inc.   | USD      | 14,523                     | 2,737,804              | 1.97               |
| International Flavors & Fragrances, Inc.  | USD      | 26,056                     | 3,282,542              | 2.36               |
| Johnson Outdoors, Inc. 'A'  | USD      | 13,416                     | 1,368,864              | 0.99               |
| Kroger Co. (The)  | USD      | 59,500                     | 1,922,122              | 1.38               |
| Lear Corp.  | USD      | 14,998                     | 2,216,755              | 1.60               |
| Mettler-Toledo International, Inc.  | USD      | 1,005                      | 1,174,017              | 0.84               |
| Packaging Corp. of America  | USD      | 14,595                     | 1,666,629              | 1.20               |
| Republic Services, Inc.   | USD      | 10,940                     | 1,014,849              | 0.73               |
| Rollins, Inc.   | USD      | 14,806                     | 426,988                | 0.31               |
| Simpson Manufacturing Co., Inc.   | USD      | 29,263                     | 2,725,192              | 1.96               |
| Steelcase, Inc. 'A'   | USD      | 103,090                    | 1,313,509              | 0.95               |
| Trex Co., Inc.  | USD      | 9,552                      | 823,265                | 0.59               |
| Trimble, Inc.   | USD      | 25,762                     | 1,777,641              | 1.28               |
| Verisk Analytics, Inc.  | USD      | 16,462                     | 2,425,365              | 1.75               |
| Workday, Inc. 'A'   | USD      | 14,408                     | 2,900,553              | 2.09               |
| WW Grainger, Inc.   | USD      | 7,778                      | 2,872,725              | 2.07               |
| Xerox Holdings Corp.  | USD      | 36,851                     | 729,935                | 0.52               |
| Zebra Technologies Corp. 'A'  | USD      | 6,472                      | 2,889,670              | 2.08               |
| Zoetis, Inc.  | USD      | 9,247                      | 1,453,133              | 1.05               |
|   |          |                            | 55,743,095             | 40.14              |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| Nomad Foods Ltd.  | USD      | 112,929                    | 2,692,051              | 1.94               |
|   |          |                            | 2,692,051              | 1.94               |
| Total Equities  |          |                            | 133,846,565            | 96.39              |

## Schedule of Investments (continued)

### RobecoSAM Circular Economy Equities

As at 30 June 2021

| <b>Investments</b>  | <b>Currency</b> | <b>Quantity/<br/>Nominal Value</b> | <b>Market<br/>Value<br/>EUR</b> | <b>% of Net<br/>Assets</b> |
|---|-----------------|------------------------------------|---------------------------------|----------------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |                 |                                    |                                 |                            |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |                 |                                    | <u>133,846,565</u>              | <u>96.39</u>               |
| <b>Total Investments</b>  |                 |                                    | <u>133,846,565</u>              | <u>96.39</u>               |
| <b>Cash</b>   |                 |                                    | <u>4,588,146</u>                | <u>3.30</u>                |
| <b>Other assets/(liabilities)</b>   |                 |                                    | <u>419,524</u>                  | <u>0.31</u>                |
| <b>Total net assets</b>   |                 |                                    | <u>138,854,235</u>              | <u>100.00</u>              |

## Schedule of Investments (continued)

### RobecoSAM Smart Energy Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Canada</i>   |          |                            |                        |                    |
| Ballard Power Systems, Inc.   | CAD      | 3,600,000                  | 55,109,296             | 1.54               |
| Borallex, Inc. 'A'  | CAD      | 300,000                    | 7,711,951              | 0.21               |
| Hydro One Ltd., Reg. S  | CAD      | 2,300,000                  | 46,924,073             | 1.31               |
| Innergex Renewable Energy, Inc.   | CAD      | 1,000,000                  | 14,674,839             | 0.41               |
| Northland Power, Inc.   | CAD      | 1,200,000                  | 34,557,713             | 0.96               |
|   |          |                            | <u>158,977,872</u>     | <u>4.43</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Silergy Corp.   | TWD      | 200,000                    | 22,940,404             | 0.64               |
| XPeng, Inc., ADR  | USD      | 4,000,000                  | 149,827,135            | 4.18               |
|   |          |                            | <u>172,767,539</u>     | <u>4.82</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Everfuel A/S  | NOK      | 1,200,000                  | 8,243,093              | 0.23               |
| ROCKWOOL International A/S 'B'  | DKK      | 200,000                    | 82,111,332             | 2.29               |
|   |          |                            | <u>90,354,425</u>      | <u>2.52</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Alstom SA   | EUR      | 1,300,000                  | 55,367,000             | 1.54               |
| Legrand SA  | EUR      | 400,000                    | 35,704,000             | 1.00               |
| Neoen SA, Reg. S  | EUR      | 200,000                    | 7,576,000              | 0.21               |
| Nexans SA   | EUR      | 250,000                    | 19,212,500             | 0.54               |
| Schneider Electric SE   | EUR      | 700,000                    | 92,876,000             | 2.59               |
|   |          |                            | <u>210,735,500</u>     | <u>5.88</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Energiekontor AG  | EUR      | 110,000                    | 6,017,000              | 0.17               |
| Infineon Technologies AG  | EUR      | 2,300,000                  | 77,786,000             | 2.17               |
| SMA Solar Technology AG   | EUR      | 700,000                    | 33,866,000             | 0.94               |
| Varta AG  | EUR      | 200,000                    | 26,000,000             | 0.73               |
| Wacker Chemie AG  | EUR      | 750,000                    | 97,537,500             | 2.72               |
|   |          |                            | <u>241,206,500</u>     | <u>6.73</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Johnson Controls International plc  | USD      | 2,450,000                  | 141,785,564            | 3.96               |
|   |          |                            | <u>141,785,564</u>     | <u>3.96</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Terna SpA   | EUR      | 13,000,000                 | 81,692,000             | 2.28               |
|   |          |                            | <u>81,692,000</u>      | <u>2.28</u>        |

## Schedule of Investments (continued)

### RobecoSAM Smart Energy Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Japan</i>  |          |                            |                        |                    |
| Azbil Corp.   | JPY      | 800,000                    | 27,989,021             | 0.78               |
| Fuji Electric Co. Ltd.  | JPY      | 1,600,000                  | 63,089,258             | 1.76               |
| Keyence Corp.   | JPY      | 120,000                    | 51,118,709             | 1.43               |
| Nidec Corp.   | JPY      | 400,000                    | 39,126,888             | 1.09               |
| Renesas Electronics Corp.   | JPY      | 9,500,000                  | 86,683,151             | 2.42               |
| Rohm Co. Ltd.   | JPY      | 580,000                    | 45,254,995             | 1.26               |
|   |          |                            | <u>313,262,022</u>     | <u>8.74</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| NXP Semiconductors NV   | USD      | 670,000                    | 116,225,989            | 3.24               |
| STMicroelectronics NV   | EUR      | 1,450,000                  | 44,377,250             | 1.24               |
|   |          |                            | <u>160,603,239</u>     | <u>4.48</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| NEL ASA   | NOK      | 6,000,000                  | 11,806,085             | 0.33               |
| Nordic Semiconductor ASA  | NOK      | 2,100,000                  | 44,901,930             | 1.25               |
|   |          |                            | <u>56,708,015</u>      | <u>1.58</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| REN - Redes Energeticas Nacionais SGPS SA   | EUR      | 3,000,000                  | 7,020,000              | 0.20               |
|   |          |                            | <u>7,020,000</u>       | <u>0.20</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| SamsungSDI Co. Ltd.   | KRW      | 105,000                    | 54,878,306             | 1.53               |
|   |          |                            | <u>54,878,306</u>      | <u>1.53</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Enagas SA   | EUR      | 1,200,000                  | 23,382,000             | 0.65               |
|   |          |                            | <u>23,382,000</u>      | <u>0.65</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 2,800,000                  | 80,179,775             | 2.23               |
| Landis+Gyr Group AG   | CHF      | 120,000                    | 7,071,788              | 0.20               |
| Stadler Rail AG   | CHF      | 500,000                    | 18,555,234             | 0.52               |
|   |          |                            | <u>105,806,797</u>     | <u>2.95</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Chroma ATE, Inc.  | TWD      | 1,400,000                  | 8,113,882              | 0.23               |
| Delta Electronics, Inc.   | TWD      | 5,200,000                  | 47,684,565             | 1.33               |
|   |          |                            | <u>55,798,447</u>      | <u>1.56</u>        |

## Schedule of Investments (continued)

### RobecoSAM Smart Energy Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| ITM Power plc   | GBP      | 4,400,000                  | 23,341,717             | 0.65               |
| National Grid plc   | GBP      | 2,400,000                  | 25,743,266             | 0.72               |
| SSE plc   | GBP      | 6,000,000                  | 104,875,572            | 2.93               |
|   |          |                            | <u>153,960,555</u>     | <u>4.30</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Albemarle Corp.   | USD      | 900,000                    | 127,847,205            | 3.57               |
| Analog Devices, Inc.  | USD      | 150,000                    | 21,775,866             | 0.61               |
| Avangrid, Inc.  | USD      | 1,000,000                  | 43,367,906             | 1.21               |
| II-VI, Inc.   | USD      | 300,000                    | 18,363,268             | 0.51               |
| Itron, Inc.   | USD      | 700,000                    | 59,015,094             | 1.65               |
| Lattice Semiconductor Corp.   | USD      | 1,500,000                  | 71,059,955             | 1.98               |
| Lumentum Holdings, Inc.   | USD      | 1,100,000                  | 76,088,203             | 2.12               |
| Marvell Technology, Inc.  | USD      | 2,500,000                  | 122,965,680            | 3.43               |
| Maxim Integrated Products, Inc.   | USD      | 2,050,000                  | 182,130,028            | 5.08               |
| Monolithic Power Systems, Inc.  | USD      | 130,000                    | 40,938,106             | 1.14               |
| ON Semiconductor Corp.  | USD      | 5,300,000                  | 171,080,192            | 4.77               |
| Power Integrations, Inc.  | USD      | 650,000                    | 44,977,654             | 1.26               |
| PTC, Inc.   | USD      | 500,000                    | 59,558,142             | 1.66               |
| Qorvo, Inc.   | USD      | 590,000                    | 97,338,308             | 2.72               |
| Silicon Laboratories, Inc.  | USD      | 582,651                    | 75,294,094             | 2.10               |
| Skyworks Solutions, Inc.  | USD      | 390,000                    | 63,059,702             | 1.76               |
| UGI Corp.   | USD      | 900,000                    | 35,145,459             | 0.98               |
| Vertiv Holdings Co.   | USD      | 2,800,000                  | 64,457,374             | 1.80               |
| Xilinx, Inc.  | USD      | 150,000                    | 18,294,966             | 0.51               |
|   |          |                            | <u>1,392,757,202</u>   | <u>38.86</u>       |
| Total Equities  |          |                            | <u>3,421,695,983</u>   | <u>95.47</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>3,421,695,983</u>   | <u>95.47</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>United States of America</i>   |          |                            |                        |                    |
| Fallbrook Technologies, Inc.  | USD      | 2,401,048                  | –                      | –                  |

## Schedule of Investments (continued)

### RobecoSAM Smart Energy Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
|   |          |                            | —                      | —                  |
| Total Equities  |          |                            | —                      | —                  |
| Warrants  |          |                            |                        |                    |
| <i>United States of America</i>   |          |                            |                        |                    |
| FuelCell Energy, Inc. 31/12/2049  | USD      | 250,000                    | —                      | —                  |
|   |          |                            | —                      | —                  |
| Total Warrants  |          |                            | —                      | —                  |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            |                        |                    |
|   |          |                            | —                      | —                  |
| <b>Total Investments</b>  |          |                            | <b>3,421,695,983</b>   | <b>95.47</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>(1,446,367)</b>     | <b>(0.04)</b>      |
| <b>Cash</b>   |          |                            | <b>152,122,106</b>     | <b>4.24</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>11,787,843</b>      | <b>0.33</b>        |
| <b>Total net assets</b>   |          |                            | <b>3,584,159,565</b>   | <b>100.00</b>      |



## Schedule of Investments (continued)

### RobecoSAM Smart Materials Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Belgium</i>  |          |                            |                        |                    |
| Solvay SA   | EUR      | 420,000                    | 45,024,000             | 2.23               |
| Umicore SA  | EUR      | 330,000                    | 16,995,000             | 0.84               |
|   |          |                            | <u>62,019,000</u>      | <u>3.07</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| DIRTT Environmental Solutions   | USD      | 3,300,000                  | 11,896,028             | 0.59               |
| Nano One Materials Corp.  | CAD      | 3,000,000                  | 9,050,051              | 0.45               |
| Neo Performance Materials, Inc.   | CAD      | 1,200,000                  | 13,474,975             | 0.67               |
|   |          |                            | <u>34,421,054</u>      | <u>1.71</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Sociedad Quimica y Minera de Chile SA, ADR Preference   | USD      | 1,063,126                  | 42,430,014             | 2.10               |
|   |          |                            | <u>42,430,014</u>      | <u>2.10</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Novozymes A/S 'B'   | DKK      | 400,000                    | 25,426,811             | 1.26               |
| ROCKWOOL International A/S 'B'  | DKK      | 130,000                    | 53,372,366             | 2.64               |
|   |          |                            | <u>78,799,177</u>      | <u>3.90</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Air Liquide SA  | EUR      | 300,000                    | 44,298,000             | 2.20               |
| Cie de Saint-Gobain   | EUR      | 800,000                    | 44,432,000             | 2.20               |
| Constellium SE  | USD      | 2,700,000                  | 43,144,447             | 2.14               |
| Dassault Systemes SE  | EUR      | 180,000                    | 36,810,000             | 1.82               |
|   |          |                            | <u>168,684,447</u>     | <u>8.36</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| BASF SE   | EUR      | 675,000                    | 44,847,000             | 2.22               |
| Wacker Chemie AG  | EUR      | 150,000                    | 19,507,500             | 0.97               |
|   |          |                            | <u>64,354,500</u>      | <u>3.19</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Everbright Environment Group Ltd.   | HKD      | 19,825,296                 | 9,471,860              | 0.47               |
|   |          |                            | <u>9,471,860</u>       | <u>0.47</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Linde plc   | USD      | 230,000                    | 56,069,652             | 2.78               |
|   |          |                            | <u>56,069,652</u>      | <u>2.78</u>        |

## Schedule of Investments (continued)

### RobecoSAM Smart Materials Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Japan</i>  |          |                            |                        |                    |
| Asahi Holdings, Inc.  | JPY      | 800,000                    | 13,772,665             | 0.68               |
| FANUC Corp.   | JPY      | 230,000                    | 46,821,969             | 2.32               |
| Nidec Corp.   | JPY      | 450,000                    | 44,017,749             | 2.18               |
| Toray Industries, Inc.  | JPY      | 4,600,000                  | 25,830,280             | 1.28               |
| Yaskawa Electric Corp.  | JPY      | 850,000                    | 35,066,049             | 1.74               |
|   |          |                            | <u>165,508,712</u>     | <u>8.20</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Befesa SA, Reg. S   | EUR      | 680,000                    | 44,064,000             | 2.18               |
|   |          |                            | <u>44,064,000</u>      | <u>2.18</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Akzo Nobel NV   | EUR      | 360,000                    | 37,512,000             | 1.86               |
| Avantium N.V.   | EUR      | 990,000                    | 4,742,100              | 0.23               |
|   |          |                            | <u>42,254,100</u>      | <u>2.09</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Circa Group A/S   | NOK      | 2,200,000                  | 3,774,851              | 0.19               |
| Quantafuel ASA  | NOK      | 3,725,000                  | 14,009,486             | 0.69               |
|   |          |                            | <u>17,784,337</u>      | <u>0.88</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Duk San Neolux Co. Ltd.   | KRW      | 625,000                    | 26,675,394             | 1.32               |
| LG Chem Ltd.  | KRW      | 75,000                     | 47,734,916             | 2.37               |
| Samsung SDI Co. Ltd.  | KRW      | 95,000                     | 49,651,801             | 2.46               |
|   |          |                            | <u>124,062,111</u>     | <u>6.15</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Boliden AB  | SEK      | 700,000                    | 22,707,565             | 1.12               |
|   |          |                            | <u>22,707,565</u>      | <u>1.12</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 1,700,000                  | 48,680,578             | 2.41               |
| Sika AG   | CHF      | 200,000                    | 55,191,330             | 2.74               |
|   |          |                            | <u>103,871,908</u>     | <u>5.15</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Bacanora Lithium plc  | GBP      | 16,280,000                 | 11,189,057             | 0.55               |
| Croda International plc   | GBP      | 420,000                    | 36,048,401             | 1.79               |
| Luxfer Holdings plc   | USD      | 650,000                    | 12,195,379             | 0.60               |

## Schedule of Investments (continued)

### RobecoSAM Smart Materials Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>   |          |                            |                        |                    |
| Renewi plc  | GBP      | 21,000,000                 | 13,454,547             | 0.67               |
|   |          |                            | <u>72,887,384</u>      | <u>3.61</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Albemarle Corp.   | USD      | 240,000                    | 34,092,588             | 1.69               |
| ANSYS, Inc.   | USD      | 80,000                     | 23,412,429             | 1.16               |
| Autodesk, Inc.  | USD      | 125,000                    | 30,767,771             | 1.52               |
| Coherent, Inc.  | USD      | 250,000                    | 55,725,609             | 2.76               |
| Corning, Inc.   | USD      | 1,650,000                  | 56,906,147             | 2.82               |
| Desktop Metal, Inc. 'A'   | USD      | 1,000,000                  | 9,697,276              | 0.48               |
| DuPont de Nemours, Inc.   | USD      | 270,000                    | 17,624,336             | 0.87               |
| Hexcel Corp.  | USD      | 190,000                    | 9,997,470              | 0.50               |
| IPG Photonics Corp.   | USD      | 465,000                    | 82,644,447             | 4.09               |
| Kaiser Aluminum Corp.   | USD      | 340,000                    | 35,404,840             | 1.75               |
| LKQ Corp.   | USD      | 1,150,000                  | 47,729,994             | 2.36               |
| Onto Innovation, Inc.   | USD      | 950,000                    | 58,510,836             | 2.90               |
| Owens Corning   | USD      | 500,000                    | 41,276,668             | 2.05               |
| PTC, Inc.   | USD      | 560,000                    | 66,705,119             | 3.30               |
| Rockwell Automation, Inc.   | USD      | 165,000                    | 39,795,345             | 1.97               |
| Teradyne, Inc.  | USD      | 280,000                    | 31,628,974             | 1.57               |
| Thermo Fisher Scientific, Inc.  | USD      | 120,000                    | 51,046,800             | 2.53               |
| TopBuild Corp.  | USD      | 250,000                    | 41,694,072             | 2.07               |
| Universal Display Corp.   | USD      | 285,000                    | 53,431,192             | 2.65               |
| Waste Management, Inc.  | USD      | 400,000                    | 47,258,622             | 2.34               |
|   |          |                            | <u>835,350,535</u>     | <u>41.38</u>       |
| Total Equities  |          |                            | <u>1,944,740,356</u>   | <u>96.34</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>1,944,740,356</u>   | <u>96.34</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Warrants  |          |                            |                        |                    |
| <i>United States of America</i>   |          |                            |                        |                    |
| BioAmber, Inc. 31/12/2049   | USD      | 670,000                    | —                      | —                  |
|   |          |                            | <u>—</u>               | <u>—</u>           |
| Total Warrants  |          |                            | <u>—</u>               | <u>—</u>           |

## Schedule of Investments (continued)

### RobecoSAM Smart Materials Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | —                      | —                  |
| <b>Total Investments</b>  |          |                            | <b>1,944,740,356</b>   | <b>96.34</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>(1,137,066)</b>     | <b>(0.06)</b>      |
| <b>Cash</b>   |          |                            | <b>82,194,379</b>      | <b>4.07</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(7,103,984)</b>     | <b>(0.35)</b>      |
| <b>Total net assets</b>   |          |                            | <b>2,018,693,685</b>   | <b>100.00</b>      |

## Schedule of Investments (continued)

### RobecoSAM Smart Mobility Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Belgium</i>  |          |                            |                        |                    |
| Umicore SA  | EUR      | 240,000                    | 12,360,000             | 1.35               |
|   |          |                            | <u>12,360,000</u>      | <u>1.35</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Ballard Power Systems, Inc.   | CAD      | 850,000                    | 13,011,917             | 1.42               |
|   |          |                            | <u>13,011,917</u>      | <u>1.42</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Bizlink Holding, Inc.   | TWD      | 1,400,000                  | 10,973,866             | 1.19               |
| XPeng, Inc., ADR  | USD      | 1,200,000                  | 44,948,141             | 4.90               |
|   |          |                            | <u>55,922,007</u>      | <u>6.09</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Sociedad Quimica y Minera de Chile SA, ADR Preference   | USD      | 580,000                    | 23,148,157             | 2.52               |
|   |          |                            | <u>23,148,157</u>      | <u>2.52</u>        |
| <i>China</i>  |          |                            |                        |                    |
| BYD Co. Ltd. 'H'  | HKD      | 680,000                    | 17,144,865             | 1.87               |
|   |          |                            | <u>17,144,865</u>      | <u>1.87</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Everfuel A/S  | NOK      | 310,000                    | 2,129,466              | 0.23               |
|   |          |                            | <u>2,129,466</u>       | <u>0.23</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Alstom SA   | EUR      | 620,000                    | 26,405,800             | 2.88               |
| Dassault Systemes SE  | EUR      | 55,000                     | 11,247,500             | 1.23               |
| Legrand SA  | EUR      | 130,000                    | 11,603,800             | 1.26               |
| Schneider Electric SE   | EUR      | 210,000                    | 27,862,800             | 3.03               |
|   |          |                            | <u>77,119,900</u>      | <u>8.40</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Infineon Technologies AG  | EUR      | 600,000                    | 20,292,000             | 2.21               |
| SMA Solar Technology AG   | EUR      | 120,000                    | 5,805,600              | 0.63               |
|   |          |                            | <u>26,097,600</u>      | <u>2.84</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| GS Yuasa Corp.  | JPY      | 355,000                    | 7,646,267              | 0.83               |
| Nidec Corp.   | JPY      | 240,000                    | 23,476,133             | 2.56               |

## Schedule of Investments (continued)

### RobecoSAM Smart Mobility Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Japan (continued)</i>  |          |                            |                        |                    |
| Panasonic Corp.   | JPY      | 800,000                    | 7,813,222              | 0.85               |
| Renesas Electronics Corp.   | JPY      | 3,150,000                  | 28,742,308             | 3.13               |
| Rohm Co. Ltd.   | JPY      | 160,000                    | 12,484,136             | 1.36               |
| TDK Corp.   | JPY      | 160,000                    | 16,398,345             | 1.79               |
|   |          |                            | <u>96,560,411</u>      | <u>10.52</u>       |
| <i>Jersey</i>   |          |                            |                        |                    |
| Aptiv plc   | USD      | 215,000                    | 28,523,442             | 3.11               |
|   |          |                            | <u>28,523,442</u>      | <u>3.11</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| NXP Semiconductors NV   | USD      | 250,000                    | 43,367,906             | 4.72               |
| STMicroelectronics NV   | EUR      | 560,000                    | 17,138,800             | 1.87               |
|   |          |                            | <u>60,506,706</u>      | <u>6.59</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| NEL ASA   | NOK      | 2,100,000                  | 4,132,130              | 0.45               |
|   |          |                            | <u>4,132,130</u>       | <u>0.45</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Hyundai Mobis Co. Ltd.  | KRW      | 85,000                     | 18,584,794             | 2.02               |
| Mando Corp.   | KRW      | 355,000                    | 17,676,895             | 1.93               |
| Samsung SDI Co. Ltd.  | KRW      | 68,000                     | 35,540,236             | 3.87               |
|   |          |                            | <u>71,801,925</u>      | <u>7.82</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| ABB Ltd.  | CHF      | 960,000                    | 27,490,208             | 2.99               |
| Stadler Rail AG   | CHF      | 320,000                    | 11,875,350             | 1.29               |
| TE Connectivity Ltd.  | USD      | 170,000                    | 19,382,494             | 2.11               |
| u-blox Holding AG   | CHF      | 60,000                     | 3,721,994              | 0.41               |
|   |          |                            | <u>62,470,046</u>      | <u>6.80</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Chroma ATE, Inc.  | TWD      | 950,000                    | 5,505,848              | 0.60               |
| Delta Electronics, Inc.   | TWD      | 3,150,000                  | 28,885,842             | 3.15               |
| Hota Industrial Manufacturing Co. Ltd.  | TWD      | 1,190,517                  | 3,873,254              | 0.42               |
|   |          |                            | <u>38,264,944</u>      | <u>4.17</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| ITM Power plc   | GBP      | 1,700,000                  | 9,018,391              | 0.98               |

## Schedule of Investments (continued)

### RobecoSAM Smart Mobility Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 9,018,391              | 0.98               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Albemarle Corp.   | USD      | 210,000                    | 29,831,014             | 3.25               |
| Analog Devices, Inc.  | USD      | 105,000                    | 15,243,107             | 1.66               |
| II-VI, Inc.   | USD      | 45,000                     | 2,754,490              | 0.30               |
| Itron, Inc.   | USD      | 90,000                     | 7,587,655              | 0.83               |
| Maxim Integrated Products, Inc.   | USD      | 470,000                    | 41,756,641             | 4.55               |
| Monolithic Power Systems, Inc.  | USD      | 57,000                     | 17,949,785             | 1.96               |
| ON Semiconductor Corp.  | USD      | 1,360,000                  | 43,899,823             | 4.78               |
| Power Integrations, Inc.  | USD      | 235,000                    | 16,261,152             | 1.77               |
| Qorvo, Inc.   | USD      | 195,000                    | 32,171,136             | 3.50               |
| QUALCOMM, Inc.  | USD      | 170,000                    | 20,489,164             | 2.23               |
| Skyworks Solutions, Inc.  | USD      | 100,000                    | 16,169,154             | 1.76               |
| Texas Instruments, Inc.   | USD      | 100,000                    | 16,215,533             | 1.77               |
| Umicore SA  | EUR      | 40,000                     | 2,061,600              | 0.22               |
| Visteon Corp.   | USD      | 140,000                    | 14,277,426             | 1.56               |
| Workhorse Group, Inc.   | USD      | 120,000                    | 1,678,725              | 0.18               |
| Xilinx, Inc.  | USD      | 36,000                     | 4,390,792              | 0.48               |
|   |          |                            | 282,737,197            | 30.80              |
| Total Equities  |          |                            | 880,949,104            | 95.96              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 880,949,104            | 95.96              |
| <b>Total Investments</b>  |          |                            | <b>880,949,104</b>     | <b>95.96</b>       |
| <b>Fair value Adjustment</b>  |          |                            | <b>(784,688)</b>       | <b>(0.08)</b>      |
| <b>Cash</b>   |          |                            | <b>34,029,258</b>      | <b>3.71</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>3,815,818</b>       | <b>0.41</b>        |
| <b>Total net assets</b>   |          |                            | <b>918,009,492</b>     | <b>100.00</b>      |

## Schedule of Investments (continued)

### RobecoSAM Sustainable Healthy Living Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Canada</i>   |          |                            |                        |                    |
| Winpak Ltd.   | CAD      | 109,601                    | 2,886,122              | 0.45               |
|   |          |                            | <u>2,886,122</u>       | <u>0.45</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Novo Nordisk A/S 'B'  | DKK      | 210,853                    | 14,897,595             | 2.30               |
| Novozymes A/S 'B'   | DKK      | 69,974                     | 4,448,039              | 0.69               |
|   |          |                            | <u>19,345,634</u>      | <u>2.99</u>        |
| <i>Faroe Islands</i>  |          |                            |                        |                    |
| Bakkafrost P/F  | NOK      | 259,572                    | 18,084,996             | 2.80               |
|   |          |                            | <u>18,084,996</u>      | <u>2.80</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Danone SA   | EUR      | 131,547                    | 7,809,945              | 1.21               |
|   |          |                            | <u>7,809,945</u>       | <u>1.21</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| adidas AG   | EUR      | 63,511                     | 19,936,103             | 3.08               |
| Fresenius Medical Care AG & Co. KGaA  | EUR      | 84,058                     | 5,887,422              | 0.91               |
| Henkel AG & Co. KGaA Preference   | EUR      | 92,877                     | 8,269,768              | 1.28               |
| Siemens Healthineers AG, Reg. S   | EUR      | 378,556                    | 19,563,774             | 3.03               |
|   |          |                            | <u>53,657,067</u>      | <u>8.30</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Medtronic plc   | USD      | 184,875                    | 19,351,154             | 2.99               |
|   |          |                            | <u>19,351,154</u>      | <u>2.99</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| DiaSorin SpA  | EUR      | 13,721                     | 2,188,500              | 0.34               |
|   |          |                            | <u>2,188,500</u>       | <u>0.34</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Astellas Pharma, Inc.   | JPY      | 302,900                    | 4,451,804              | 0.69               |
| Olympus Corp.   | JPY      | 1,012,600                  | 16,986,546             | 2.62               |
|   |          |                            | <u>21,438,350</u>      | <u>3.31</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Koninklijke Ahold Delhaize NV   | EUR      | 144,710                    | 3,627,880              | 0.56               |
| Koninklijke DSM NV  | EUR      | 113,016                    | 17,788,718             | 2.75               |



## Schedule of Investments (continued)

### RobecoSAM Sustainable Healthy Living Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Netherlands (continued)</i>  |          |                            |                        |                    |
| Koninklijke Philips NV  | EUR      | 408,122                    | 17,055,418             | 2.64               |
|   |          |                            | <u>38,472,016</u>      | <u>5.95</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Leroy Seafood Group ASA   | NOK      | 2,838,592                  | 20,995,481             | 3.25               |
|   |          |                            | <u>20,995,481</u>      | <u>3.25</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Grifols SA Preference 'B'   | EUR      | 716,175                    | 10,599,390             | 1.64               |
|   |          |                            | <u>10,599,390</u>      | <u>1.64</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Alcon, Inc.   | USD      | 360,100                    | 21,334,536             | 3.30               |
| Givaudan SA   | CHF      | 4,109                      | 16,129,577             | 2.49               |
| Nestle SA   | CHF      | 152,573                    | 16,036,923             | 2.48               |
| Roche Holding AG  | CHF      | 60,370                     | 19,195,602             | 2.97               |
| SGS SA  | CHF      | 5,190                      | 13,512,534             | 2.09               |
|   |          |                            | <u>86,209,172</u>      | <u>13.33</u>       |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Cranswick plc   | GBP      | 171,122                    | 7,913,770              | 1.22               |
| Croda International plc   | GBP      | 178,540                    | 15,324,004             | 2.37               |
| Smith & Nephew plc  | GBP      | 357,180                    | 6,501,211              | 1.00               |
| Unilever plc  | EUR      | 274,698                    | 13,560,467             | 2.10               |
|   |          |                            | <u>43,299,452</u>      | <u>6.69</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Agilent Technologies, Inc.  | USD      | 166,042                    | 20,695,394             | 3.20               |
| Boston Scientific Corp.   | USD      | 657,965                    | 23,724,246             | 3.67               |
| Cerner Corp.  | USD      | 245,455                    | 16,177,387             | 2.50               |
| Columbia Sportswear Co.   | USD      | 233,575                    | 19,372,997             | 3.00               |
| CVS Health Corp.  | USD      | 294,014                    | 20,686,844             | 3.20               |
| Deckers Outdoor Corp.   | USD      | 74,981                     | 24,283,626             | 3.75               |
| DENTSPLY SIRONA, Inc.   | USD      | 321,339                    | 17,141,332             | 2.65               |
| Ecolab, Inc.  | USD      | 60,178                     | 10,451,862             | 1.62               |
| eHealth, Inc.   | USD      | 8,379                      | 412,626                | 0.06               |
| Estee Lauder Cos., Inc. (The) 'A'   | USD      | 29,260                     | 7,848,065              | 1.21               |
| International Flavors & Fragrances, Inc.  | USD      | 162,676                    | 20,493,966             | 3.17               |
| Maximus, Inc.   | USD      | 154,289                    | 11,445,150             | 1.77               |
| NIKE, Inc. 'B'  | USD      | 122,995                    | 16,022,850             | 2.48               |

## Schedule of Investments (continued)

### RobecoSAM Sustainable Healthy Living Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR    | % of Net<br>Assets   |
|---|----------|----------------------------|---------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                           |                      |
| Equities (continued)  |          |                            |                           |                      |
| <i>United States of America (continued)</i>   |          |                            |                           |                      |
| Thermo Fisher Scientific, Inc.  | USD      | 34,752                     | 14,783,153                | 2.29                 |
| UnitedHealth Group, Inc.  | USD      | 46,536                     | 15,713,699                | 2.43                 |
| VF Corp.  | USD      | 213,036                    | 14,737,730                | 2.28                 |
| Waters Corp.  | USD      | 29,373                     | 8,560,252                 | 1.32                 |
|   |          |                            | <u>262,551,179</u>        | <u>40.60</u>         |
| <i>Virgin Islands, British</i>  |          |                            |                           |                      |
| Nomad Foods Ltd.  | USD      | 793,823                    | 18,923,498                | 2.92                 |
|   |          |                            | <u>18,923,498</u>         | <u>2.92</u>          |
| Total Equities  |          |                            | <u>625,811,956</u>        | <u>96.77</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>625,811,956</u>        | <u>96.77</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>625,811,956</u></b> | <b><u>96.77</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>28,856,021</u></b>  | <b><u>4.46</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(7,981,736)</u></b> | <b><u>(1.23)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>646,686,241</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### RobecoSAM Sustainable Water Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Reliance Worldwide Corp. Ltd.   | AUD      | 5,230,000                  | 17,415,450             | 0.64               |
|   |          |                            | <u>17,415,450</u>      | <u>0.64</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| ANDRITZ AG  | EUR      | 700,000                    | 33,166,000             | 1.22               |
|   |          |                            | <u>33,166,000</u>      | <u>1.22</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Stantec, Inc.   | CAD      | 530,000                    | 19,962,071             | 0.74               |
|   |          |                            | <u>19,962,071</u>      | <u>0.74</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| China Lesso Group Holdings Ltd.   | HKD      | 13,807,000                 | 28,724,849             | 1.06               |
| Diversey Holdings Ltd.  | USD      | 784,000                    | 11,840,324             | 0.43               |
|   |          |                            | <u>40,565,173</u>      | <u>1.49</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Aguas Andinas SA 'A'  | CLP      | 16,849,241                 | 2,946,540              | 0.11               |
|   |          |                            | <u>2,946,540</u>       | <u>0.11</u>        |
| <i>China</i>  |          |                            |                        |                    |
| Haier Smart Home Co. Ltd. 'H'   | HKD      | 20,800,000                 | 61,206,220             | 2.25               |
|   |          |                            | <u>61,206,220</u>      | <u>2.25</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Chr Hansen Holding A/S  | DKK      | 260,000                    | 19,789,557             | 0.73               |
| Novozymes A/S 'B'   | DKK      | 272,350                    | 17,312,480             | 0.64               |
|   |          |                            | <u>37,102,037</u>      | <u>1.37</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Kemira OYJ  | EUR      | 1,120,000                  | 14,873,600             | 0.55               |
| Uponor OYJ  | EUR      | 500,000                    | 12,220,000             | 0.45               |
| Valmet OYJ  | EUR      | 1,445,575                  | 53,168,249             | 1.95               |
|   |          |                            | <u>80,261,849</u>      | <u>2.95</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Suez SA   | EUR      | 3,389,282                  | 67,955,104             | 2.50               |
| Veolia Environnement SA   | EUR      | 2,050,000                  | 52,213,500             | 1.92               |
|   |          |                            | <u>120,168,604</u>     | <u>4.42</u>        |

## Schedule of Investments (continued)

### RobecoSAM Sustainable Water Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Germany</i>  |          |                            |                        |                    |
| Norma Group SE  | EUR      | 298,466                    | 12,887,762             | 0.47               |
|   |          |                            | <u>12,887,762</u>      | <u>0.47</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Everbright Environment Group Ltd.   | HKD      | 21,799,888                 | 10,415,254             | 0.38               |
| Guangdong Investment Ltd.   | HKD      | 52,699,000                 | 63,860,086             | 2.35               |
|   |          |                            | <u>74,275,340</u>      | <u>2.73</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Pentair plc   | USD      | 1,095,000                  | 62,316,848             | 2.29               |
|   |          |                            | <u>62,316,848</u>      | <u>2.29</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Hera SpA  | EUR      | 6,473,508                  | 22,553,702             | 0.83               |
| Interpump Group SpA   | EUR      | 125,000                    | 6,242,500              | 0.23               |
|   |          |                            | <u>28,796,202</u>      | <u>1.06</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Iwaki Co. Ltd.  | JPY      | 326,900                    | 2,289,886              | 0.09               |
| Kurita Water Industries Ltd.  | JPY      | 510,000                    | 20,652,159             | 0.76               |
| METAWATER Co. Ltd.  | JPY      | 440,000                    | 7,050,134              | 0.26               |
| Rinnai Corp.  | JPY      | 318,000                    | 25,537,018             | 0.94               |
| Sekisui Chemical Co. Ltd.   | JPY      | 1,570,000                  | 22,651,277             | 0.83               |
|   |          |                            | <u>78,180,474</u>      | <u>2.88</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Ferguson plc  | GBP      | 319,777                    | 37,436,943             | 1.38               |
|   |          |                            | <u>37,436,943</u>      | <u>1.38</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Orbia Advance Corp. SAB de CV   | MXN      | 5,714,387                  | 12,618,579             | 0.46               |
|   |          |                            | <u>12,618,579</u>      | <u>0.46</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Aalberts NV   | EUR      | 510,000                    | 23,113,200             | 0.85               |
| Arcadis NV  | EUR      | 557,109                    | 19,231,402             | 0.71               |
| Koninklijke DSM NV  | EUR      | 343,217                    | 54,022,356             | 1.98               |
|   |          |                            | <u>96,366,958</u>      | <u>3.54</u>        |

## Schedule of Investments (continued)

### RobecoSAM Sustainable Water Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>South Korea</i>  |          |                            |                        |                    |
| Coway Co. Ltd.  | KRW      | 283,578                    | 16,711,031             | 0.62               |
|   |          |                            | <u>16,711,031</u>      | <u>0.62</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Alfa Laval AB   | SEK      | 810,510                    | 24,158,677             | 0.89               |
| Husqvarna AB 'B'  | SEK      | 1,535,304                  | 17,212,005             | 0.63               |
|   |          |                            | <u>41,370,682</u>      | <u>1.52</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Geberit AG  | CHF      | 70,335                     | 44,529,360             | 1.64               |
| Georg Fischer AG  | CHF      | 14,574                     | 18,254,283             | 0.67               |
| Givaudan SA   | CHF      | 12,240                     | 48,047,218             | 1.77               |
| SGS SA  | CHF      | 17,931                     | 46,684,635             | 1.71               |
|   |          |                            | <u>157,515,496</u>     | <u>5.79</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Halma plc   | GBP      | 1,289,447                  | 40,435,763             | 1.49               |
| HomeServe plc   | GBP      | 1,851,748                  | 20,611,029             | 0.76               |
| IMI plc   | GBP      | 637,673                    | 12,776,549             | 0.47               |
| Pennon Group plc  | GBP      | 3,644,042                  | 48,201,173             | 1.77               |
| Polypipe Group plc  | GBP      | 1,800,000                  | 12,832,493             | 0.47               |
| Severn Trent plc  | GBP      | 1,998,705                  | 58,230,361             | 2.14               |
| Spirax-Sarco Engineering plc  | GBP      | 130,676                    | 20,725,288             | 0.76               |
| United Utilities Group plc  | GBP      | 4,716,615                  | 53,537,094             | 1.97               |
| Victorian Plumbing Group plc  | GBP      | 1,500,000                  | 5,207,084              | 0.19               |
|   |          |                            | <u>272,556,834</u>     | <u>10.02</u>       |
| <i>United States of America</i>   |          |                            |                        |                    |
| A O Smith Corp.   | USD      | 611,000                    | 37,126,790             | 1.37               |
| AECOM   | USD      | 417,000                    | 22,265,318             | 0.82               |
| Agilent Technologies, Inc.  | USD      | 654,000                    | 81,514,242             | 3.00               |
| American Water Works Co., Inc.  | USD      | 203,000                    | 26,383,666             | 0.97               |
| ANSYS, Inc.   | USD      | 122,000                    | 35,703,955             | 1.31               |
| API Group Corp., Reg. S   | USD      | 2,960,000                  | 52,141,327             | 1.92               |
| Comfort Systems USA, Inc.   | USD      | 190,350                    | 12,646,662             | 0.47               |
| Danaher Corp.   | USD      | 299,000                    | 67,661,388             | 2.49               |
| Dover Corp.   | USD      | 200,000                    | 25,398,432             | 0.93               |
| Ecolab, Inc.  | USD      | 456,000                    | 79,199,191             | 2.91               |
| EMCOR Group, Inc.   | USD      | 167,000                    | 17,347,778             | 0.64               |
| Evoqua Water Technologies Corp.   | USD      | 800,000                    | 22,787,756             | 0.84               |
| Federal Signal Corp.  | USD      | 750,000                    | 25,442,702             | 0.94               |
| Fortune Brands Home & Security, Inc.  | USD      | 425,000                    | 35,697,993             | 1.31               |

## Schedule of Investments (continued)

### RobecoSAM Sustainable Water Equities

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR      | % of Net<br>Assets   |
|---|----------|----------------------------|-----------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                             |                      |
| Equities (continued)  |          |                            |                             |                      |
| <i>United States of America (continued)</i>   |          |                            |                             |                      |
| IDEX Corp.  | USD      | 123,500                    | 22,916,076                  | 0.84                 |
| International Flavors & Fragrances, Inc.  | USD      | 460,000                    | 57,950,923                  | 2.13                 |
| Leslie's, Inc.  | USD      | 1,643,000                  | 38,085,901                  | 1.40                 |
| Masco Corp.   | USD      | 1,658,047                  | 82,364,069                  | 3.03                 |
| Mettler-Toledo International, Inc.  | USD      | 24,100                     | 28,153,043                  | 1.04                 |
| Mueller Water Products, Inc. 'A'  | USD      | 1,615,000                  | 19,637,659                  | 0.72                 |
| PerkinElmer, Inc.   | USD      | 842,000                    | 109,632,532                 | 4.03                 |
| Resideo Technologies, Inc.  | USD      | 913,000                    | 23,096,383                  | 0.85                 |
| Rexnord Corp.   | USD      | 1,077,000                  | 45,444,877                  | 1.67                 |
| Roper Technologies, Inc.  | USD      | 73,200                     | 29,023,223                  | 1.07                 |
| SPX FLOW, Inc.  | USD      | 294,000                    | 16,173,843                  | 0.59                 |
| Thermo Fisher Scientific, Inc.  | USD      | 287,000                    | 122,086,930                 | 4.49                 |
| Trimble, Inc.   | USD      | 620,000                    | 42,781,516                  | 1.57                 |
| Valmont Industries, Inc.  | USD      | 53,000                     | 10,549,498                  | 0.39                 |
| Waste Management, Inc.  | USD      | 368,000                    | 43,477,932                  | 1.60                 |
| Waters Corp.  | USD      | 122,000                    | 35,554,785                  | 1.31                 |
| Xylem, Inc.   | USD      | 200,000                    | 20,231,048                  | 0.74                 |
|   |          |                            | <u>1,288,477,438</u>        | <u>47.39</u>         |
| Total Equities  |          |                            | <u>2,592,304,531</u>        | <u>95.34</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>2,592,304,531</u>        | <u>95.34</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>2,592,304,531</u></b> | <b><u>95.34</u></b>  |
| <b>Fair value Adjustment</b>  |          |                            | <b><u>(407,283)</u></b>     | <b><u>(0.02)</u></b> |
| <b>Cash</b>   |          |                            | <b><u>122,963,670</u></b>   | <b><u>4.52</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>4,246,339</u></b>     | <b><u>0.16</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>2,719,107,257</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### RobecoSAM Global Gender Equality Impact Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Equities  |          |                            |                        |                    |
| <i>Canada</i>   |          |                            |                        |                    |
| Northland Power, Inc.   | CAD      | 110,653                    | 3,186,595              | 1.26               |
|   |          |                            | <u>3,186,595</u>       | <u>1.26</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Novo Nordisk A/S 'B'  | DKK      | 49,397                     | 3,490,093              | 1.38               |
| Novozymes A/S 'B'   | DKK      | 41,208                     | 2,619,470              | 1.04               |
|   |          |                            | <u>6,109,563</u>       | <u>2.42</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Kone OYJ 'B'  | EUR      | 49,337                     | 3,394,386              | 1.35               |
|   |          |                            | <u>3,394,386</u>       | <u>1.35</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Schneider Electric SE   | EUR      | 38,596                     | 5,120,917              | 2.03               |
|   |          |                            | <u>5,120,917</u>       | <u>2.03</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE  | EUR      | 14,248                     | 2,996,354              | 1.19               |
| Deutsche Boerse AG  | EUR      | 25,102                     | 3,695,014              | 1.47               |
| Infineon Technologies AG  | EUR      | 107,719                    | 3,643,057              | 1.44               |
| Knorr-Bremse AG   | EUR      | 24,179                     | 2,345,363              | 0.93               |
| SAP SE  | EUR      | 36,384                     | 4,323,875              | 1.71               |
|   |          |                            | <u>17,003,663</u>      | <u>6.74</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Accenture plc 'A'   | USD      | 23,055                     | 5,730,992              | 2.27               |
| Aon plc 'A'   | USD      | 21,335                     | 4,295,425              | 1.70               |
| Linde plc   | USD      | 19,338                     | 4,714,239              | 1.87               |
| Medtronic plc   | USD      | 44,218                     | 4,628,367              | 1.84               |
|   |          |                            | <u>19,369,023</u>      | <u>7.68</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Daikin Industries Ltd.  | JPY      | 25,200                     | 3,961,221              | 1.57               |
| Renesas Electronics Corp.   | JPY      | 236,100                    | 2,154,305              | 0.85               |
|   |          |                            | <u>6,115,526</u>       | <u>2.42</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Koninklijke Ahold Delhaize NV   | EUR      | 104,085                    | 2,609,411              | 1.03               |
| Koninklijke DSM NV  | EUR      | 20,985                     | 3,303,039              | 1.31               |
| Koninklijke Philips NV  | EUR      | 58,993                     | 2,465,317              | 0.98               |

## Schedule of Investments (continued)

### RobecoSAM Global Gender Equality Impact Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Netherlands (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 8,377,767              | 3.32               |
| <i>South Korea</i>  |          |                            |                        |                    |
| KB Financial Group, Inc.  | KRW      | 115,000                    | 4,804,940              | 1.90               |
|   |          |                            | 4,804,940              | 1.90               |
| <i>Sweden</i>   |          |                            |                        |                    |
| Atlas Copco AB 'A'  | SEK      | 78,612                     | 4,061,596              | 1.61               |
|   |          |                            | 4,061,596              | 1.61               |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Nestle SA   | CHF      | 40,000                     | 4,204,394              | 1.67               |
| Roche Holding AG  | CHF      | 13,606                     | 4,326,244              | 1.71               |
|   |          |                            | 8,530,638              | 3.38               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Croda International plc   | GBP      | 49,423                     | 4,241,953              | 1.68               |
| InterContinental Hotels Group plc   | GBP      | 51,697                     | 2,896,660              | 1.15               |
| Smith & Nephew plc  | GBP      | 165,517                    | 3,012,657              | 1.20               |
| Unilever plc  | EUR      | 45,620                     | 2,252,031              | 0.89               |
|   |          |                            | 12,403,301             | 4.92               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Adtalem Global Education, Inc.  | USD      | 141,308                    | 4,246,747              | 1.68               |
| Agilent Technologies, Inc.  | USD      | 37,001                     | 4,611,787              | 1.83               |
| Akamai Technologies, Inc.   | USD      | 35,000                     | 3,441,268              | 1.36               |
| Alphabet, Inc. 'A'  | USD      | 3,060                      | 6,300,596              | 2.50               |
| Amazon.com, Inc.  | USD      | 1,637                      | 4,748,749              | 1.88               |
| American Express Co.  | USD      | 30,000                     | 4,179,863              | 1.66               |
| American Water Works Co., Inc.  | USD      | 26,343                     | 3,423,768              | 1.36               |
| ANSYS, Inc.   | USD      | 14,665                     | 4,291,791              | 1.70               |
| Charter Communications, Inc. 'A'  | USD      | 7,267                      | 4,420,927              | 1.75               |
| Ecolab, Inc.  | USD      | 25,696                     | 4,462,944              | 1.77               |
| Estee Lauder Cos., Inc. (The) 'A'   | USD      | 22,780                     | 6,110,011              | 2.42               |
| First Republic Bank   | USD      | 27,780                     | 4,384,503              | 1.74               |
| Fiserv, Inc.  | USD      | 39,463                     | 3,556,961              | 1.41               |
| HCA Healthcare, Inc.  | USD      | 23,549                     | 4,105,338              | 1.63               |
| Home Depot, Inc. (The)  | USD      | 18,409                     | 4,950,203              | 1.96               |
| HP, Inc.  | USD      | 116,141                    | 2,956,655              | 1.17               |
| Mastercard, Inc. 'A'  | USD      | 19,267                     | 5,931,520              | 2.35               |
| Microsoft Corp.   | USD      | 51,930                     | 11,862,583             | 4.70               |



## Schedule of Investments (continued)

### RobecoSAM Global Gender Equality Impact Equities As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR    | % of Net<br>Assets   |
|---|----------|----------------------------|---------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                           |                      |
| Equities (continued)  |          |                            |                           |                      |
| <i>United States of America (continued)</i>   |          |                            |                           |                      |
| NIKE, Inc. 'B'  | USD      | 36,700                     | 4,780,996                 | 1.90                 |
| NVIDIA Corp.  | USD      | 5,419                      | 3,656,077                 | 1.45                 |
| Procter & Gamble Co. (The)  | USD      | 29,789                     | 3,389,350                 | 1.34                 |
| Republic Services, Inc.   | USD      | 32,111                     | 2,978,776                 | 1.18                 |
| S&P Global, Inc.  | USD      | 15,288                     | 5,291,306                 | 2.10                 |
| State Street Corp.  | USD      | 67,435                     | 4,678,769                 | 1.85                 |
| Thermo Fisher Scientific, Inc.  | USD      | 15,366                     | 6,536,543                 | 2.59                 |
| Travelers Cos., Inc. (The)  | USD      | 35,328                     | 4,459,866                 | 1.77                 |
| UnitedHealth Group, Inc.  | USD      | 14,691                     | 4,960,675                 | 1.97                 |
| Verisk Analytics, Inc.  | USD      | 23,014                     | 3,390,679                 | 1.34                 |
| Xylem, Inc.   | USD      | 48,610                     | 4,917,156                 | 1.95                 |
| Zebra Technologies Corp. 'A'  | USD      | 12,323                     | 5,502,070                 | 2.18                 |
|   |          |                            | <u>142,528,477</u>        | <u>56.49</u>         |
| <i>Virgin Islands, British</i>  |          |                            |                           |                      |
| Nomad Foods Ltd.  | USD      | 130,000                    | 3,098,997                 | 1.23                 |
|   |          |                            | <u>3,098,997</u>          | <u>1.23</u>          |
| Total Equities  |          |                            | <u>244,105,389</u>        | <u>96.75</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>244,105,389</u>        | <u>96.75</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>244,105,389</u></b> | <b><u>96.75</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>4,617,146</u></b>   | <b><u>1.83</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>3,592,116</u></b>   | <b><u>1.42</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>252,314,651</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| ams AG, Reg. S 7% 31/07/2025  | USD      | 32,500,000                 | 29,503,157             | 0.32               |
| Erste Group Bank AG, Reg. S, FRN 6.5% Perpetual   | EUR      | 6,000,000                  | 6,736,350              | 0.08               |
| Erste Group Bank AG, Reg. S, FRN 8.875% Perpetual   | EUR      | 10,800,000                 | 11,060,886             | 0.12               |
| Sappi Papier Holding GmbH, Reg. S 3.125% 15/04/2026   | EUR      | 14,636,000                 | 14,670,761             | 0.16               |
| Sappi Papier Holding GmbH, Reg. S 7.5% 15/06/2032   | USD      | 9,885,000                  | 9,220,369              | 0.10               |
| Suzano Austria GmbH 6% 15/01/2029   | USD      | 11,000,000                 | 11,038,494             | 0.12               |
| Suzano Austria GmbH 5% 15/01/2030   | USD      | 5,000,000                  | 4,761,152              | 0.05               |
|   |          |                            | <u>86,991,169</u>      | <u>0.95</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Belfius Bank SA, FRN 1.741% Perpetual   | EUR      | 12,300,000                 | 11,808,000             | 0.13               |
| Belfius Bank SA, FRN 5.348% Perpetual   | EUR      | 30,700,000                 | 32,117,537             | 0.35               |
| Ontex Group NV, Reg. S 3.5% 15/07/2026  | EUR      | 30,570,000                 | 30,531,788             | 0.33               |
| Solvay SA, FRN 2.5% 31/12/2164  | EUR      | 12,900,000                 | 13,314,823             | 0.14               |
|   |          |                            | <u>87,772,148</u>      | <u>0.95</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Enel Chile SA 4.875% 12/06/2028   | USD      | 7,808,000                  | 7,589,410              | 0.08               |
|   |          |                            | <u>7,589,410</u>       | <u>0.08</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| DKT Finance ApS, Reg. S 7% 17/06/2023   | EUR      | 20,564,000                 | 20,923,870             | 0.23               |
|   |          |                            | <u>20,923,870</u>      | <u>0.23</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ, Reg. S 2.375% 15/05/2025   | EUR      | 5,786,000                  | 6,148,575              | 0.07               |
| Nokia OYJ, Reg. S 3.125% 15/05/2028   | EUR      | 13,967,000                 | 15,541,698             | 0.17               |
| Stora Enso OYJ, Reg. S 7.25% 15/04/2036   | USD      | 5,000,000                  | 5,710,360              | 0.06               |
|   |          |                            | <u>27,400,633</u>      | <u>0.30</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S, FRN 4.375% Perpetual  | EUR      | 24,300,000                 | 25,517,683             | 0.28               |
| Chrome Bidco SASU, Reg. S 3.5% 31/05/2028   | EUR      | 10,700,000                 | 10,860,500             | 0.12               |
| Chrome Holdco SASU, Reg. S 5% 31/05/2029  | EUR      | 3,000,000                  | 3,075,391              | 0.03               |
| Credit Agricole Assurances SA, Reg. S, FRN 4.75% 27/09/2048                                   | EUR      | 9,500,000                  | 11,601,223             | 0.13               |
| Crown European Holdings SA, Reg. S 2.625% 30/09/2024  | EUR      | 55,518,000                 | 58,116,577             | 0.63               |
| Crown European Holdings SA, Reg. S 3.375% 15/05/2025  | EUR      | 4,900,000                  | 5,260,432              | 0.06               |
| Crown European Holdings SA, Reg. S 2.875% 01/02/2026  | EUR      | 36,209,000                 | 38,516,560             | 0.42               |
| Derichebourg SA, Reg. S 2.25% 15/07/2028  | EUR      | 5,128,000                  | 5,218,872              | 0.06               |
| Electricite de France SA, Reg. S 4.5% 04/12/2069  | USD      | 30,000,000                 | 30,319,313             | 0.33               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>France (continued)</i>   |          |                            |                        |                    |
| Electricite de France SA, Reg. S, FRN 5.625% Perpetual  | USD      | 20,000,000                 | 18,191,366             | 0.20               |
| Electricite de France SA, Reg. S, FRN 5.875% Perpetual  | GBP      | 2,800,000                  | 3,703,790              | 0.04               |
| Electricite de France SA, Reg. S, FRN 6% Perpetual  | GBP      | 2,000,000                  | 2,602,955              | 0.03               |
| Faurecia SE, Reg. S 3.125% 15/06/2026   | EUR      | 36,369,000                 | 37,612,014             | 0.41               |
| Faurecia SE, Reg. S 2.375% 15/06/2027   | EUR      | 56,773,000                 | 58,114,339             | 0.63               |
| Faurecia SE, Reg. S 3.75% 15/06/2028  | EUR      | 11,155,000                 | 11,754,222             | 0.13               |
| Getlink SE, Reg. S 3.5% 30/10/2025  | EUR      | 30,812,000                 | 31,975,062             | 0.35               |
| Loxam SAS, Reg. S 3.75% 15/07/2026  | EUR      | 36,377,000                 | 37,286,425             | 0.40               |
| Paprec Holding SA, Reg. S 4% 31/03/2025   | EUR      | 38,704,000                 | 39,391,147             | 0.43               |
| RCI Banque SA, Reg. S, FRN 2.625% 18/02/2030  | EUR      | 5,100,000                  | 5,131,124              | 0.05               |
| Rubis Terminal Infra SAS, Reg. S 5.625% 15/05/2025  | EUR      | 11,993,000                 | 12,645,791             | 0.14               |
| Solvay Finance SACA, Reg. S, FRN 5.425% Perpetual   | EUR      | 11,769,000                 | 12,983,336             | 0.14               |
| Solvay Finance SACA, Reg. S, FRN 5.869% Perpetual   | EUR      | 1,950,000                  | 2,196,327              | 0.02               |
| SPCM SA, Reg. S 4.875% 15/09/2025   | USD      | 10,086,000                 | 8,705,682              | 0.09               |
| SPCM SA, Reg. S 2.625% 01/02/2029   | EUR      | 27,626,000                 | 28,365,084             | 0.31               |
| SPIE SA, Reg. S 2.625% 18/06/2026   | EUR      | 17,900,000                 | 18,539,082             | 0.20               |
| Veolia Environnement SA, Reg. S, FRN 2.5% 31/12/2164  | EUR      | 13,100,000                 | 13,170,037             | 0.14               |
| Verallia SA, Reg. S 1.625% 14/05/2028   | EUR      | 13,500,000                 | 13,644,799             | 0.15               |
|   |          |                            | 544,499,133            | 5.92               |
| <i>Germany</i>  |          |                            |                        |                    |
| ADLER Real Estate AG, Reg. S 3% 27/04/2026  | EUR      | 13,000,000                 | 13,513,933             | 0.15               |
| CeramTec BondCo GmbH, Reg. S 5.25% 15/12/2025   | EUR      | 34,228,000                 | 34,696,586             | 0.38               |
| Cheplapharm Arzneimittel GmbH, Reg. S 3.5% 11/02/2027   | EUR      | 13,250,000                 | 13,397,368             | 0.14               |
| Cheplapharm Arzneimittel GmbH, Reg. S 5.5% 15/01/2028   | USD      | 5,000,000                  | 4,322,905              | 0.05               |
| Deutsche Bank AG, Reg. S, FRN 5.625% 19/05/2031   | EUR      | 42,200,000                 | 49,956,477             | 0.54               |
| IHO Verwaltungs GmbH, Reg. S 3.625% 15/05/2025  | EUR      | 8,358,000                  | 8,491,596              | 0.09               |
| IHO Verwaltungs GmbH, Reg. S 3.75% 15/09/2026   | EUR      | 26,770,000                 | 27,312,739             | 0.30               |
| IHO Verwaltungs GmbH, Reg. S 6.375% 15/05/2029  | USD      | 10,000,000                 | 9,207,954              | 0.10               |
| IHO Verwaltungs GmbH, Reg. S, FRN 3.875% 15/05/2027   | EUR      | 9,677,000                  | 9,971,591              | 0.11               |
| Infineon Technologies AG, Reg. S, FRN 2.875% Perpetual  | EUR      | 2,500,000                  | 2,626,240              | 0.03               |
| Infineon Technologies AG, Reg. S, FRN 3.625% Perpetual  | EUR      | 41,100,000                 | 45,171,003             | 0.49               |
| Kaefer Isoliertechnik GmbH & Co. KG, Reg. S 5.5% 10/01/2024   | EUR      | 11,720,000                 | 11,893,343             | 0.13               |
| Schaeffler AG, Reg. S 2.75% 12/10/2025  | EUR      | 8,900,000                  | 9,504,297              | 0.10               |
| Schaeffler AG, Reg. S 2.875% 26/03/2027   | EUR      | 3,594,000                  | 3,859,914              | 0.04               |
| SGL Carbon SE, Reg. S 4.625% 30/09/2024   | EUR      | 17,972,000                 | 18,324,672             | 0.20               |
| thyssenkrupp AG, Reg. S 1.875% 06/03/2023   | EUR      | 15,000,000                 | 15,041,499             | 0.16               |
| thyssenkrupp AG, Reg. S 2.875% 22/02/2024   | EUR      | 9,060,000                  | 9,189,381              | 0.10               |
| thyssenkrupp AG, Reg. S 2.5% 25/02/2025   | EUR      | 4,930,000                  | 5,021,670              | 0.05               |
| WEPA Hygieneprodukte GmbH, Reg. S 2.875% 15/12/2027   | EUR      | 10,000,000                 | 9,876,730              | 0.11               |
|   |          |                            | 301,379,898            | 3.27               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 5.25% Perpetual  | EUR      | 4,520,000                  | 4,874,200              | 0.05               |
| eircom Finance DAC, Reg. S 3.5% 15/05/2026  | EUR      | 28,652,000                 | 29,369,666             | 0.32               |
| eircom Finance DAC, Reg. S 2.625% 15/02/2027  | EUR      | 16,987,000                 | 16,890,521             | 0.19               |
|   |          |                            | <u>51,134,387</u>      | <u>0.56</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Aeroporti di Roma SpA 5.441% 20/02/2023   | GBP      | 33,480,000                 | 41,576,686             | 0.45               |
| Autostrade per l'Italia SpA 1.625% 12/06/2023   | EUR      | 5,339,000                  | 5,437,570              | 0.06               |
| Autostrade per l'Italia SpA, Reg. S 1.75% 26/06/2026  | EUR      | 12,477,000                 | 12,902,523             | 0.14               |
| Intesa Sanpaolo SpA, Reg. S 6.625% 13/09/2023   | EUR      | 5,000,000                  | 5,660,051              | 0.06               |
| Intesa Sanpaolo SpA, Reg. S 3.928% 15/09/2026   | EUR      | 13,000,000                 | 14,626,537             | 0.16               |
| Sofima Holding SpA, Reg. S 3.75% 15/01/2028   | EUR      | 14,880,000                 | 14,957,124             | 0.16               |
| Telecom Italia SpA, 144A 5.303% 30/05/2024  | USD      | 11,220,000                 | 10,344,062             | 0.11               |
| UniCredit SpA, Reg. S, FRN 2.731% 15/01/2032  | EUR      | 20,000,000                 | 20,455,647             | 0.22               |
| UniCredit SpA, Reg. S, FRN 6.625% Perpetual   | EUR      | 20,000,000                 | 21,538,245             | 0.24               |
| UniCredit SpA, Reg. S, FRN 7.5% Perpetual   | EUR      | 5,000,000                  | 5,931,239              | 0.07               |
|   |          |                            | <u>153,429,684</u>     | <u>1.67</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Adient Global Holdings Ltd., Reg. S 3.5% 15/08/2024   | EUR      | 52,665,000                 | 54,172,494             | 0.59               |
| Avis Budget Finance plc, Reg. S 4.125% 15/11/2024   | EUR      | 19,020,000                 | 19,394,969             | 0.21               |
| Avis Budget Finance plc, Reg. S 4.5% 15/05/2025   | EUR      | 24,224,000                 | 24,674,215             | 0.27               |
| Avis Budget Finance plc, Reg. S 4.75% 30/01/2026  | EUR      | 3,340,000                  | 3,414,331              | 0.03               |
|   |          |                            | <u>101,656,009</u>     | <u>1.10</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| ADLER Group SA, Reg. S 1.875% 14/01/2026  | EUR      | 14,500,000                 | 14,231,315             | 0.16               |
| ADLER Group SA, Reg. S 2.25% 14/01/2029   | EUR      | 15,200,000                 | 14,754,351             | 0.16               |
| Aramark International Finance Sarl, Reg. S 3.125% 01/04/2025  | EUR      | 7,544,000                  | 7,637,200              | 0.08               |
| ArcelorMittal SA 4.25% 16/07/2029   | USD      | 3,000,000                  | 2,795,745              | 0.03               |
| ARD Finance SA, Reg. S 6.5% 30/06/2027  | USD      | 7,000,000                  | 6,193,585              | 0.07               |
| ARD Finance SA, Reg. S, FRN 5% 30/06/2027   | EUR      | 45,136,000                 | 46,308,572             | 0.50               |
| BK LC Lux Finco1 Sarl, Reg. S 5.25% 30/04/2029  | EUR      | 2,980,000                  | 3,049,396              | 0.03               |
| Dana Financing Luxembourg Sarl, Reg. S 3% 15/07/2029  | EUR      | 3,810,000                  | 3,909,353              | 0.04               |
| Greif Nevada Holdings, Inc. SCS, Reg. S 7.375% 15/07/2021   | EUR      | 10,440,000                 | 10,462,453             | 0.12               |
| Holcim Finance Luxembourg SA, Reg. S, FRN 3% Perpetual  | EUR      | 4,530,000                  | 4,744,993              | 0.05               |
| Kleopatra Holdings 2 SCA, Reg. S 6.5% 01/09/2026  | EUR      | 22,652,000                 | 22,062,438             | 0.24               |
| Lincoln Financing SARL, Reg. S 3.625% 01/04/2024  | EUR      | 35,279,000                 | 35,691,108             | 0.39               |
|   |          |                            | <u>171,840,509</u>     | <u>1.87</u>        |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Mexico</i>   |          |                            |                        |                    |
| Nemak SAB de CV, Reg. S 3.25% 15/03/2024  | EUR      | 9,364,000                  | 9,476,953              | 0.10               |
|   |          |                            | <u>9,476,953</u>       | <u>0.10</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Axalta Coating Systems Dutch Holding B BV, Reg. S 3.75%<br>15/01/2025                                     | EUR      | 32,278,000                 | 32,860,501             | 0.36               |
| Darling Global Finance BV, Reg. S 3.625% 15/05/2026   | EUR      | 20,442,000                 | 20,762,594             | 0.23               |
| Energizer Gamma Acquisition BV, Reg. S 4.625% 15/07/2026  | EUR      | 10,000,000                 | 10,239,552             | 0.11               |
| ING Groep NV, FRN 6.5% Perpetual  | USD      | 13,500,000                 | 12,674,068             | 0.14               |
| Koninklijke KPN NV, FRN, 144A 7% 28/03/2073   | USD      | 2,000,000                  | 1,820,536              | 0.02               |
| Koninklijke KPN NV, Reg. S, FRN 7% 28/03/2073   | USD      | 31,462,000                 | 28,638,846             | 0.31               |
| LeasePlan Corp. NV, Reg. S, FRN 7.375% Perpetual  | EUR      | 12,331,000                 | 13,806,396             | 0.15               |
| LKQ European Holdings BV, Reg. S 4.125% 01/04/2028  | EUR      | 16,773,000                 | 18,004,006             | 0.20               |
| OCI NV, 144A 5.25% 01/11/2024   | USD      | 2,000,000                  | 1,736,798              | 0.02               |
| OCI NV, 144A 4.625% 15/10/2025  | USD      | 7,290,000                  | 6,416,233              | 0.07               |
| OI European Group BV, Reg. S 3.125% 15/11/2024  | EUR      | 21,805,000                 | 22,562,521             | 0.24               |
| Q-Park Holding I BV, Reg. S 2% 01/03/2027   | EUR      | 23,323,000                 | 22,203,858             | 0.24               |
| Sigma Finance Netherlands BV, Reg. S 4.875% 27/03/2028  | USD      | 7,000,000                  | 6,691,437              | 0.07               |
| Sigma Holdco BV, 144A 7.875% 15/05/2026   | USD      | 16,673,000                 | 14,280,426             | 0.16               |
| Sigma Holdco BV, Reg. S 5.75% 15/05/2026  | EUR      | 3,300,000                  | 3,201,655              | 0.03               |
| Telefonica Europe BV, Reg. S, FRN 3.875% Perpetual  | EUR      | 27,100,000                 | 29,167,496             | 0.32               |
| Trivium Packaging Finance BV, 144A 8.5% 15/08/2027  | USD      | 2,000,000                  | 1,831,297              | 0.02               |
| Trivium Packaging Finance BV, Reg. S 3.75% 15/08/2026   | EUR      | 9,022,000                  | 9,151,692              | 0.10               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 11,000,000                 | 12,212,886             | 0.13               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 25,500,000                 | 28,178,907             | 0.31               |
| ZF Europe Finance BV, Reg. S 2% 23/02/2026  | EUR      | 54,100,000                 | 54,660,986             | 0.59               |
| ZF Europe Finance BV, Reg. S 2.5% 23/10/2027  | EUR      | 8,500,000                  | 8,725,251              | 0.09               |
| ZF Europe Finance BV, Reg. S 3% 23/10/2029  | EUR      | 8,100,000                  | 8,470,241              | 0.09               |
| Ziggo Bond Co. BV, Reg. S 3.375% 28/02/2030   | EUR      | 41,505,000                 | 40,955,116             | 0.44               |
| Ziggo Bond Co. BV, Reg. S 5.125% 28/02/2030   | USD      | 9,458,000                  | 8,157,841              | 0.09               |
| Ziggo BV, 144A 4.875% 15/01/2030  | USD      | 5,000,000                  | 4,325,392              | 0.05               |
|   |          |                            | <u>421,736,532</u>     | <u>4.58</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| EDP - Energias de Portugal SA, Reg. S, FRN 4.496% 30/04/2079  | EUR      | 19,600,000                 | 21,359,363             | 0.23               |
|   |          |                            | <u>21,359,363</u>      | <u>0.23</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Finance Co. SA, Reg. S 1.25% 15/01/2029   | EUR      | 2,300,000                  | 2,251,181              | 0.02               |
| Cellnex Finance Co. SA, Reg. S 2% 15/02/2033  | EUR      | 12,500,000                 | 12,383,849             | 0.13               |
| El Corte Ingles SA, Reg. S 3.625% 15/03/2024  | EUR      | 13,832,000                 | 14,366,423             | 0.16               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Spain (continued)</i>  |          |                            |                        |                    |
| Grupo Antolin-Irausa SA, Reg. S 3.375% 30/04/2026   | EUR      | 13,989,000                 | 14,063,258             | 0.15               |
| Grupo Antolin-Irausa SA, Reg. S 3.5% 30/04/2028   | EUR      | 7,670,000                  | 7,668,681              | 0.08               |
| International Consolidated Airlines Group SA, Reg. S 3.75% 25/03/2029                                     | EUR      | 3,500,000                  | 3,510,620              | 0.04               |
| NH Hotel Group SA, Reg. S 4% 02/07/2026   | EUR      | 12,376,000                 | 12,409,649             | 0.14               |
|   |          |                            | 66,653,661             | 0.72               |
| <i>Supranational</i>  |          |                            |                        |                    |
| Ardagh Packaging Finance plc, 144A 5.25% 15/08/2027   | USD      | 7,800,000                  | 6,713,377              | 0.07               |
| Ardagh Packaging Finance plc, Reg. S 2.125% 15/08/2026  | EUR      | 7,620,000                  | 7,619,328              | 0.08               |
| Ardagh Packaging Finance plc, Reg. S 2.125% 15/08/2026  | EUR      | 21,716,000                 | 21,713,045             | 0.24               |
| Ardagh Packaging Finance plc, Reg. S 4.75% 15/07/2027   | GBP      | 12,417,000                 | 14,744,032             | 0.16               |
| CANPACK SA, 144A 3.125% 01/11/2025  | USD      | 5,800,000                  | 4,972,721              | 0.06               |
|   |          |                            | 55,762,503             | 0.61               |
| <i>Switzerland</i>  |          |                            |                        |                    |
| UBS Group AG, Reg. S, FRN 7% Perpetual  | USD      | 8,000,000                  | 7,441,504              | 0.08               |
| UBS Group AG, Reg. S, FRN 7% Perpetual  | USD      | 20,000,000                 | 19,445,094             | 0.21               |
|   |          |                            | 26,886,598             | 0.29               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Anglian Water Osprey Financing plc, Reg. S 5% 30/04/2023  | GBP      | 1,645,000                  | 2,034,808              | 0.02               |
| Anglian Water Osprey Financing plc, Reg. S 4% 08/03/2026  | GBP      | 20,244,000                 | 25,572,993             | 0.28               |
| Debenhams plc, Reg. S 5.25% 15/07/2021 <sup>§</sup>   | GBP      | 6,000,000                  | 72,777                 | –                  |
| Direct Line Insurance Group plc, Reg. S, FRN 4.75% Perpetual  | GBP      | 10,298,000                 | 12,321,695             | 0.13               |
| EC Finance plc, Reg. S 2.375% 15/11/2022  | EUR      | 54,398,000                 | 53,648,269             | 0.58               |
| FCE Bank plc, Reg. S 0.869% 13/09/2021  | EUR      | 10,000,000                 | 10,011,876             | 0.11               |
| FCE Bank plc, Reg. S 1.134% 10/02/2022  | EUR      | 5,000,000                  | 5,024,990              | 0.06               |
| FCE Bank plc, Reg. S 1.615% 11/05/2023  | EUR      | 16,505,000                 | 16,824,122             | 0.18               |
| GKN Holdings Ltd., Reg. S 5.375% 19/09/2022   | GBP      | 20,000,000                 | 24,465,796             | 0.27               |
| GKN Holdings Ltd., Reg. S 4.625% 12/05/2032   | GBP      | 18,818,000                 | 23,920,465             | 0.26               |
| INEOS Finance plc, Reg. S 2.125% 15/11/2025   | EUR      | 3,425,000                  | 3,428,866              | 0.04               |
| INEOS Quattro Finance 1 plc, Reg. S 3.75% 15/07/2026  | EUR      | 1,439,000                  | 1,480,360              | 0.02               |
| INEOS Quattro Finance 2 plc, Reg. S 2.5% 15/01/2026   | EUR      | 2,690,000                  | 2,714,386              | 0.03               |
| Nomad Foods Bondco plc, Reg. S 2.5% 24/06/2028  | EUR      | 29,404,000                 | 29,749,243             | 0.32               |
| Rolls-Royce plc, 144A 5.75% 15/10/2027  | USD      | 5,000,000                  | 4,627,214              | 0.05               |
| Rolls-Royce plc, Reg. S 5.75% 15/10/2027  | GBP      | 16,532,000                 | 21,085,338             | 0.23               |
| Tesco Property Finance 3 plc, Reg. S 5.744% 13/04/2040  | GBP      | 9,527,257                  | 14,840,436             | 0.16               |
| Tesco Property Finance 5 plc, Reg. S 5.661% 13/10/2041  | GBP      | 23,464,055                 | 36,588,663             | 0.40               |
| Tesco Property Finance 6 plc, Reg. S 5.411% 13/07/2044  | GBP      | 5,540,239                  | 8,429,244              | 0.09               |
| Thames Water Kemble Finance plc, Reg. S 4.625% 19/05/2026   | GBP      | 10,000,000                 | 11,922,685             | 0.13               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>   |          |                            |                        |                    |
| Travis Perkins plc, Reg. S 3.75% 17/02/2026   | GBP      | 3,726,000                  | 4,605,422              | 0.05               |
| Virgin Media Secured Finance plc, Reg. S 5% 15/04/2027  | GBP      | 10,506,000                 | 12,728,542             | 0.14               |
| Vmed O2 UK Financing I plc, Reg. S 3.25% 31/01/2031   | EUR      | 18,563,000                 | 18,625,526             | 0.20               |
| Vmed O2 UK Financing I plc, Reg. S 4.25% 31/01/2031   | USD      | 29,256,000                 | 24,266,252             | 0.26               |
| Vmed O2 UK Financing I plc, Reg. S 4.5% 15/07/2031  | GBP      | 29,400,000                 | 34,456,010             | 0.37               |
| Vodafone Group plc, Reg. S, FRN 4.875% 03/10/2078   | GBP      | 13,543,000                 | 17,148,595             | 0.19               |
| Vodafone Group plc, Reg. S, FRN 6.25% 03/10/2078  | USD      | 33,615,000                 | 31,327,537             | 0.34               |
| Vodafone Group plc, Reg. S, FRN 3.05% 27/08/2080  | EUR      | 3,491,000                  | 3,591,116              | 0.04               |
|   |          |                            | 455,513,226            | 4.95               |
| <i>United States of America</i>   |          |                            |                        |                    |
| AmeriGas Partners LP 5.5% 20/05/2025  | USD      | 17,062,000                 | 15,834,461             | 0.17               |
| AmeriGas Partners LP 5.875% 20/08/2026  | USD      | 9,808,000                  | 9,260,493              | 0.10               |
| AmeriGas Partners LP 5.75% 20/05/2027   | USD      | 18,896,000                 | 17,807,014             | 0.19               |
| Antero Resources Corp. 5% 01/03/2025  | USD      | 19,950,000                 | 17,234,772             | 0.19               |
| Ashtead Capital, Inc., 144A 4.125% 15/08/2025   | USD      | 30,945,000                 | 26,719,980             | 0.29               |
| Ashtead Capital, Inc., 144A 5.25% 01/08/2026  | USD      | 24,814,000                 | 21,812,420             | 0.24               |
| Ashtead Capital, Inc., 144A 4.375% 15/08/2027   | USD      | 10,566,000                 | 9,340,277              | 0.10               |
| B&G Foods, Inc. 5.25% 01/04/2025  | USD      | 36,268,000                 | 31,443,904             | 0.34               |
| B&G Foods, Inc. 5.25% 15/09/2027  | USD      | 53,037,000                 | 46,598,140             | 0.51               |
| Ball Corp. 5% 15/03/2022  | USD      | 5,000,000                  | 4,334,338              | 0.05               |
| Ball Corp. 4% 15/11/2023  | USD      | 9,808,000                  | 8,766,315              | 0.10               |
| Ball Corp. 5.25% 01/07/2025   | USD      | 24,220,000                 | 23,112,688             | 0.25               |
| Ball Corp. 4.875% 15/03/2026  | USD      | 14,711,000                 | 13,822,800             | 0.15               |
| Ball Corp. 2.875% 15/08/2030  | USD      | 31,428,000                 | 25,990,682             | 0.28               |
| Belden, Inc., Reg. S 4.125% 15/10/2026  | EUR      | 31,040,000                 | 31,852,870             | 0.35               |
| Belden, Inc., Reg. S 3.375% 15/07/2027  | EUR      | 29,000,000                 | 29,802,469             | 0.32               |
| Belden, Inc., Reg. S 3.875% 15/03/2028  | EUR      | 25,823,000                 | 26,897,475             | 0.29               |
| Berry Global, Inc., Reg. S 1.5% 15/01/2027  | EUR      | 19,494,000                 | 19,838,269             | 0.22               |
| Catalent Pharma Solutions, Inc., Reg. S 2.375% 01/03/2028   | EUR      | 20,970,000                 | 21,060,597             | 0.23               |
| CF Industries, Inc. 3.45% 01/06/2023  | USD      | 20,100,000                 | 17,723,404             | 0.19               |
| CF Industries, Inc. 5.15% 15/03/2034  | USD      | 20,000,000                 | 20,510,848             | 0.22               |
| CF Industries, Inc. 4.95% 01/06/2043  | USD      | 30,747,000                 | 30,590,933             | 0.33               |
| CF Industries, Inc. 5.375% 15/03/2044   | USD      | 8,400,000                  | 8,765,720              | 0.10               |
| Cogent Communications Group, Inc., Reg. S 4.375% 30/06/2024   | EUR      | 44,707,000                 | 45,570,437             | 0.50               |
| Continental Resources, Inc. 4.5% 15/04/2023   | USD      | 25,000,000                 | 21,986,177             | 0.24               |
| Embarq Corp. 7.995% 01/06/2036  | USD      | 30,962,000                 | 29,594,281             | 0.32               |
| Encompass Health Corp. 5.125% 15/03/2023  | USD      | 2,668,000                  | 2,256,162              | 0.03               |
| Encompass Health Corp. 5.75% 15/09/2025   | USD      | 8,000,000                  | 6,939,881              | 0.08               |
| Encompass Health Corp. 4.5% 01/02/2028  | USD      | 6,806,000                  | 5,954,327              | 0.07               |
| Encompass Health Corp. 4.75% 01/02/2030   | USD      | 19,615,000                 | 17,594,259             | 0.19               |
| EQT Corp. 3% 01/10/2022   | USD      | 2,430,000                  | 2,091,247              | 0.02               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| EQT Corp. 3.9% 01/10/2027   | USD      | 10,000,000                 | 9,035,038              | 0.10               |
| General Motors Co. 6.8% 01/10/2027  | USD      | 20,000,000                 | 21,231,360             | 0.23               |
| HCA, Inc. 5.875% 15/02/2026   | USD      | 17,144,000                 | 16,728,463             | 0.18               |
| HCA, Inc. 3.5% 01/09/2030   | USD      | 49,056,000                 | 44,041,866             | 0.48               |
| HCA, Inc. 7.5% 15/11/2095   | USD      | 24,519,000                 | 28,920,227             | 0.31               |
| Hilton Worldwide Finance LLC 4.875% 01/04/2027  | USD      | 24,519,000                 | 21,571,991             | 0.24               |
| Howmet Aerospace, Inc. 6.75% 15/01/2028   | USD      | 10,000,000                 | 10,242,885             | 0.11               |
| IQVIA, Inc., Reg. S 2.875% 15/09/2025   | EUR      | 15,623,000                 | 15,824,926             | 0.17               |
| IQVIA, Inc., Reg. S 2.25% 15/01/2028  | EUR      | 8,399,000                  | 8,455,899              | 0.09               |
| IQVIA, Inc., Reg. S 2.875% 15/06/2028   | EUR      | 25,077,000                 | 25,855,344             | 0.28               |
| Kraft Heinz Foods Co., Reg. S 2.25% 25/05/2028  | EUR      | 6,010,000                  | 6,538,831              | 0.07               |
| Kraton Polymers LLC, Reg. S 5.25% 15/05/2026  | EUR      | 9,156,000                  | 9,389,014              | 0.10               |
| Level 3 Financing, Inc. 5.25% 15/03/2026  | USD      | 13,731,000                 | 11,937,294             | 0.13               |
| Levi Strauss & Co. 3.375% 15/03/2027  | EUR      | 1,200,000                  | 1,236,907              | 0.01               |
| Lumen Technologies, Inc. 5.8% 15/03/2022  | USD      | 16,654,000                 | 14,463,520             | 0.16               |
| Lumen Technologies, Inc. 5.625% 01/04/2025  | USD      | 5,000,000                  | 4,571,429              | 0.05               |
| Lumen Technologies, Inc. 6.875% 15/01/2028  | USD      | 6,914,000                  | 6,531,441              | 0.07               |
| MDC Holdings, Inc. 3.85% 15/01/2030   | USD      | 27,000,000                 | 24,494,979             | 0.27               |
| MPT Operating Partnership LP, REIT 3.325% 24/03/2025  | EUR      | 3,900,000                  | 4,210,988              | 0.05               |
| MPT Operating Partnership LP, REIT 5.25% 01/08/2026   | USD      | 8,871,000                  | 7,704,641              | 0.08               |
| MPT Operating Partnership LP, REIT 5% 15/10/2027  | USD      | 40,191,000                 | 35,937,389             | 0.39               |
| MPT Operating Partnership LP, REIT 4.625% 01/08/2029  | USD      | 19,595,000                 | 17,716,417             | 0.19               |
| MPT Operating Partnership LP, REIT 3.375% 24/04/2030  | GBP      | 6,442,000                  | 7,758,137              | 0.08               |
| MPT Operating Partnership LP, REIT 3.5% 15/03/2031  | USD      | 16,592,000                 | 14,132,592             | 0.15               |
| Murphy Oil Corp. 5.75% 15/08/2025   | USD      | 14,120,000                 | 12,246,751             | 0.13               |
| Murphy Oil Corp. 5.875% 01/12/2027  | USD      | 33,638,000                 | 29,588,196             | 0.32               |
| Netflix, Inc. 3.625% 15/05/2027   | EUR      | 36,276,000                 | 41,714,523             | 0.45               |
| Netflix, Inc. 4.625% 15/05/2029   | EUR      | 35,929,000                 | 44,883,930             | 0.49               |
| Netflix, Inc., Reg. S 3.875% 15/11/2029   | EUR      | 10,850,000                 | 13,063,439             | 0.14               |
| Netflix, Inc., Reg. S 3.625% 15/06/2030   | EUR      | 10,800,000                 | 12,846,420             | 0.14               |
| Occidental Petroleum Corp. 2.7% 15/02/2023  | USD      | 2,176,000                  | 1,875,816              | 0.02               |
| Occidental Petroleum Corp. 2.9% 15/08/2024  | USD      | 40,000,000                 | 34,489,521             | 0.38               |
| Occidental Petroleum Corp. 3.5% 15/06/2025  | USD      | 23,475,000                 | 20,248,137             | 0.22               |
| Occidental Petroleum Corp. 5.5% 01/12/2025  | USD      | 18,500,000                 | 17,237,021             | 0.19               |
| Occidental Petroleum Corp. 3.4% 15/04/2026  | USD      | 30,000,000                 | 25,874,872             | 0.28               |
| Occidental Petroleum Corp. 3.2% 15/08/2026  | USD      | 9,000,000                  | 7,648,458              | 0.08               |
| Occidental Petroleum Corp. 3.5% 15/08/2029  | USD      | 12,500,000                 | 10,578,935             | 0.12               |
| Olin Corp. 5.125% 15/09/2027  | USD      | 18,000,000                 | 15,853,382             | 0.17               |
| Olin Corp. 5.625% 01/08/2029  | USD      | 11,500,000                 | 10,682,112             | 0.12               |
| Olin Corp. 5% 01/02/2030  | USD      | 8,000,000                  | 7,192,516              | 0.08               |
| Organon & Co., Reg. S 2.875% 30/04/2028   | EUR      | 19,330,000                 | 19,615,716             | 0.21               |
| PulteGroup, Inc. 7.875% 15/06/2032  | USD      | 17,306,000                 | 21,036,202             | 0.23               |
| PulteGroup, Inc. 6.375% 15/05/2033  | USD      | 31,394,000                 | 35,065,977             | 0.38               |



## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| PulteGroup, Inc. 6% 15/02/2035  | USD      | 18,688,000                 | 20,654,370             | 0.23               |
| PVH Corp. 7.75% 15/11/2023  | USD      | 2,558,000                  | 2,477,252              | 0.03               |
| PVH Corp., Reg. S 3.125% 15/12/2027   | EUR      | 19,655,000                 | 22,326,728             | 0.24               |
| Qwest Corp. 6.75% 01/12/2021  | USD      | 23,810,000                 | 20,577,729             | 0.22               |
| Range Resources Corp. 5% 15/08/2022   | USD      | 7,750,000                  | 6,693,236              | 0.07               |
| Range Resources Corp. 5% 15/03/2023   | USD      | 19,545,000                 | 17,148,196             | 0.19               |
| Range Resources Corp. 4.875% 15/05/2025   | USD      | 13,000,000                 | 11,381,835             | 0.12               |
| Sealed Air Corp., Reg. S 4.5% 15/09/2023  | EUR      | 14,400,000                 | 15,554,657             | 0.17               |
| Service Corp. International 4.625% 15/12/2027   | USD      | 14,600,000                 | 13,043,472             | 0.14               |
| Service Corp. International 5.125% 01/06/2029   | USD      | 27,000,000                 | 24,718,662             | 0.27               |
| Service Corp. International 3.375% 15/08/2030   | USD      | 4,789,000                  | 3,963,848              | 0.04               |
| Silgan Holdings, Inc. 3.25% 15/03/2025  | EUR      | 24,140,000                 | 24,332,838             | 0.26               |
| Silgan Holdings, Inc. 2.25% 01/06/2028  | EUR      | 5,080,000                  | 5,108,003              | 0.06               |
| Spectrum Brands, Inc., Reg. S 4% 01/10/2026   | EUR      | 22,657,000                 | 23,163,176             | 0.25               |
| Standard Industries, Inc., Reg. S 2.25% 21/11/2026  | EUR      | 34,515,000                 | 34,346,558             | 0.37               |
| Suburban Propane Partners LP 5.875% 01/03/2027  | USD      | 29,109,000                 | 25,812,955             | 0.28               |
| Time Warner Cable LLC 5.75% 02/06/2031  | GBP      | 500,000                    | 746,298                | 0.01               |
| TransDigm, Inc. 5.5% 15/11/2027   | USD      | 29,000,000                 | 25,498,202             | 0.28               |
| Tri Pointe Homes, Inc. 5.7% 15/06/2028  | USD      | 17,000,000                 | 15,795,065             | 0.17               |
| UGI International LLC, Reg. S 3.25% 01/11/2025  | EUR      | 8,484,000                  | 8,662,979              | 0.09               |
| United Rentals North America, Inc. 5.875% 15/09/2026  | USD      | 17,654,000                 | 15,446,789             | 0.17               |
| United Rentals North America, Inc. 5.5% 15/05/2027  | USD      | 32,345,000                 | 28,891,932             | 0.31               |
| United Rentals North America, Inc. 4.875% 15/01/2028  | USD      | 45,017,000                 | 40,286,367             | 0.44               |
| United Rentals North America, Inc. 5.25% 15/01/2030   | USD      | 19,111,000                 | 17,655,327             | 0.19               |
| United Rentals North America, Inc. 4% 15/07/2030  | USD      | 15,250,000                 | 13,233,966             | 0.14               |
| United Rentals North America, Inc. 3.875% 15/02/2031  | USD      | 6,805,000                  | 5,841,938              | 0.06               |
| WMG Acquisition Corp., Reg. S 3.625% 15/10/2026   | EUR      | 28,452,000                 | 29,181,949             | 0.32               |
| Xerox Corp. 4.375% 15/03/2023   | USD      | 35,856,000                 | 31,554,505             | 0.34               |
| Yum! Brands, Inc. 3.75% 01/11/2021  | USD      | 7,000,000                  | 5,917,424              | 0.06               |
| Yum! Brands, Inc. 3.875% 01/11/2023   | USD      | 3,000,000                  | 2,661,484              | 0.03               |
| Yum! Brands, Inc. 3.625% 15/03/2031   | USD      | 10,000,000                 | 8,424,794              | 0.09               |
| Yum! Brands, Inc. 6.875% 15/11/2037   | USD      | 5,000,000                  | 5,225,855              | 0.06               |
| Yum! Brands, Inc. 5.35% 01/11/2043  | USD      | 2,000,000                  | 1,783,968              | 0.02               |
|   |          |                            | <u>1,889,493,499</u>   | <u>20.52</u>       |
| Total Bonds   |          |                            | <u>4,501,499,185</u>   | <u>48.90</u>       |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Belgium</i>  |          |                            |                        |                    |
| BNP Paribas Fortis SA, Reg. S, FRN 1.457% Perpetual   | EUR      | 7,500,000                  | 6,834,978              | 0.07               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Convertible Bonds (continued)   |          |                            |                        |                    |
| <i>Belgium (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 6,834,978              | 0.07               |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 0.75% 20/11/2031   | EUR      | 30,000,000                 | 29,508,434             | 0.32               |
|   |          |                            | 29,508,434             | 0.32               |
| Total Convertible Bonds   |          |                            | 36,343,412             | 0.39               |
| Equities  |          |                            |                        |                    |
| <i>United States of America</i>   |          |                            |                        |                    |
| Whiting Petroleum Corp.   | USD      | 696,804                    | 32,052,161             | 0.35               |
|   |          |                            | 32,052,161             | 0.35               |
| Total Equities  |          |                            | 32,052,161             | 0.35               |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 4,569,894,758          | 49.64              |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| FMG Resources August 2006 Pty. Ltd., 144A 5.125% 15/05/2024   | USD      | 19,917,000                 | 18,265,151             | 0.20               |
| FMG Resources August 2006 Pty. Ltd., 144A 4.5% 15/09/2027   | USD      | 10,585,000                 | 9,701,841              | 0.11               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.5% 15/09/2027   | USD      | 19,519,000                 | 17,890,434             | 0.19               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.375% 01/04/2031   | USD      | 48,000,000                 | 43,221,564             | 0.47               |
| Nufarm Australia Ltd., 144A 5.75% 30/04/2026  | USD      | 29,500,000                 | 25,543,990             | 0.28               |
|   |          |                            | 114,622,980            | 1.25               |
| <i>Austria</i>  |          |                            |                        |                    |
| ams AG, Reg. S 6% 31/07/2025  | EUR      | 40,803,000                 | 43,689,947             | 0.47               |
| Sappi Papier Holding GmbH, 144A 7.5% 15/06/2032   | USD      | 18,384,000                 | 17,147,928             | 0.19               |
|   |          |                            | 60,837,875             | 0.66               |
| <i>Canada</i>   |          |                            |                        |                    |
| 1011778 BC ULC, 144A 4.25% 15/05/2024   | USD      | 20,583,000                 | 17,552,690             | 0.19               |
| 1011778 BC ULC, 144A 3.875% 15/01/2028  | USD      | 28,000,000                 | 23,905,896             | 0.26               |
| 1011778 BC ULC, 144A 4.375% 15/01/2028  | USD      | 10,000,000                 | 8,557,885              | 0.09               |
| 1011778 BC ULC, 144A 4% 15/10/2030  | USD      | 2,850,000                  | 2,325,549              | 0.02               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Canada (continued)</i>   |          |                            |                        |                    |
| Bausch Health Cos., Inc., 144A 5.5% 01/11/2025  | USD      | 11,923,000                 | 10,315,094             | 0.11               |
| Bombardier, Inc., 144A 7.5% 01/12/2024  | USD      | 4,904,000                  | 4,327,514              | 0.05               |
| Bombardier, Inc., 144A 7.5% 15/03/2025  | USD      | 20,000,000                 | 17,366,705             | 0.19               |
| GFL Environmental, Inc., 144A 3.5% 01/09/2028   | USD      | 49,890,000                 | 42,070,659             | 0.46               |
| Husky III Holding Ltd., 144A 13% 15/02/2025   | USD      | 1,185,000                  | 1,083,910              | 0.01               |
| Mattamy Group Corp., 144A 5.25% 15/12/2027  | USD      | 15,000,000                 | 13,263,137             | 0.14               |
| Mattamy Group Corp., 144A 4.625% 01/03/2030   | USD      | 21,995,000                 | 18,981,215             | 0.21               |
| Transcanada Trust, FRN 5.625% 20/05/2075  | USD      | 10,000,000                 | 9,113,467              | 0.10               |
|   |          |                            | <u>168,863,721</u>     | <u>1.83</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Transocean Pontus Ltd., 144A 6.125% 01/08/2025  | USD      | 7,250,000                  | 6,171,911              | 0.07               |
| Transocean Poseidon Ltd., 144A 6.875% 01/02/2027  | USD      | 35,500,000                 | 30,084,142             | 0.33               |
| Transocean Sentry Ltd., 144A 5.375% 15/05/2023  | USD      | 57,816,211                 | 47,571,410             | 0.51               |
|   |          |                            | <u>83,827,463</u>      | <u>0.91</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Stora Enso OYJ, 144A 7.25% 15/04/2036   | USD      | 7,000,000                  | 7,994,504              | 0.09               |
| UPM-Kymmene OYJ, 144A 7.45% 26/11/2027  | USD      | 19,125,000                 | 20,423,173             | 0.22               |
| UPM-Kymmene OYJ, Reg. S 7.45% 26/11/2027  | USD      | 9,317,000                  | 9,949,422              | 0.11               |
|   |          |                            | <u>38,367,099</u>      | <u>0.42</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Paprec Holding SA, Reg. S 3.5% 01/07/2028   | EUR      | 16,660,000                 | 16,651,615             | 0.18               |
| SPCM SA, 144A 4.875% 15/09/2025   | USD      | 58,186,000                 | 50,222,965             | 0.55               |
|   |          |                            | <u>66,874,580</u>      | <u>0.73</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| IHO Verwaltungs GmbH, 144A 4.75% 15/09/2026   | USD      | 2,000,000                  | 1,730,789              | 0.02               |
|   |          |                            | <u>1,730,789</u>       | <u>0.02</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Cimpress plc, 144A 7% 15/06/2026  | USD      | 20,384,000                 | 18,117,643             | 0.20               |
| James Hardie International Finance DAC, 144A 5% 15/01/2028  | USD      | 6,800,000                  | 6,084,757              | 0.06               |
| Smurfit Kappa Treasury Funding DAC 7.5% 20/11/2025  | USD      | 19,066,000                 | 19,933,875             | 0.22               |
|   |          |                            | <u>44,136,275</u>      | <u>0.48</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Kleopatra Finco Sarl, Reg. S 4.25% 01/03/2026   | EUR      | 5,634,000                  | 5,657,510              | 0.06               |
| Telecom Italia Capital SA 6.375% 15/11/2033   | USD      | 3,923,000                  | 3,944,348              | 0.04               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Luxembourg (continued)</i>   |          |                            |                        |                    |
| Telecom Italia Capital SA 7.721% 04/06/2038   | USD      | 4,904,000                  | 5,643,307              | 0.06               |
| Telenet Finance Luxembourg Notes Sarl, 144A 5.5% 01/03/2028   | USD      | 33,000,000                 | 29,246,796             | 0.32               |
| Trinseo Materials Operating SCA, Reg. S 5.125% 01/04/2029   | USD      | 8,000,000                  | 6,889,728              | 0.08               |
|   |          |                            | <u>51,381,689</u>      | <u>0.56</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Nemak SAB de CV, Reg. S 4.75% 23/01/2025  | USD      | 25,063,000                 | 21,785,356             | 0.24               |
| Orbia Advance Corp. SAB de CV, Reg. S 6.75% 19/09/2042  | USD      | 7,067,000                  | 7,790,892              | 0.08               |
|   |          |                            | <u>29,576,248</u>      | <u>0.32</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Energizer Gamma Acquisition BV, Reg. S 3.5% 30/06/2029  | EUR      | 13,234,000                 | 13,226,008             | 0.14               |
| OI European Group BV, 144A 4% 15/03/2023  | USD      | 2,000,000                  | 1,737,662              | 0.02               |
| Selecta Group BV, Reg. S, FRN 8% 01/04/2026   | EUR      | 36,162,860                 | 37,128,729             | 0.40               |
| Selecta Group BV, Reg. S, FRN 10% 01/07/2026  | EUR      | 12,509,070                 | 11,829,308             | 0.13               |
| Sensata Technologies BV, 144A 4% 15/04/2029   | USD      | 21,386,000                 | 18,316,457             | 0.20               |
| UPC Broadband Finco BV, 144A 4.875% 15/07/2031  | USD      | 45,000,000                 | 38,094,580             | 0.41               |
| Ziggo BV, 144A 5.5% 15/01/2027  | USD      | 1,700,000                  | 1,489,694              | 0.02               |
|   |          |                            | <u>121,822,438</u>     | <u>1.32</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Ardagh Packaging Finance plc, 144A 4.125% 15/08/2026  | USD      | 44,519,000                 | 38,754,384             | 0.42               |
| Axalta Coating Systems LLC, 144A 4.75% 15/06/2027   | USD      | 5,000,000                  | 4,420,251              | 0.05               |
| Cascades, Inc., 144A 5.125% 15/01/2026  | USD      | 14,432,000                 | 12,939,182             | 0.14               |
| Cascades, Inc., 144A 5.375% 15/01/2028  | USD      | 28,000,000                 | 24,821,333             | 0.27               |
| Titan Acquisition Ltd., 144A 7.75% 15/04/2026   | USD      | 29,874,000                 | 26,117,896             | 0.28               |
|   |          |                            | <u>107,053,046</u>     | <u>1.16</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Pinewood Finance Co. Ltd., Reg. S 3.25% 30/09/2025  | GBP      | 13,035,000                 | 15,439,574             | 0.17               |
| TI Automotive Finance plc, Reg. S 3.75% 15/04/2029  | EUR      | 14,249,000                 | 14,536,214             | 0.16               |
| Vmed O2 UK Financing I plc, Reg. S 4% 31/01/2029  | GBP      | 20,953,000                 | 24,148,442             | 0.26               |
| Vodafone Group plc, FRN 7% 04/04/2079   | USD      | 8,000,000                  | 8,168,895              | 0.09               |
|   |          |                            | <u>62,293,125</u>      | <u>0.68</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Adient US LLC, 144A 9% 15/04/2025   | USD      | 6,860,000                  | 6,365,651              | 0.07               |
| Advanced Micro Devices, Inc. 7.5% 15/08/2022  | USD      | 67,000                     | 60,698                 | –                  |
| Albertsons Cos., Inc., 144A 3.25% 15/03/2026  | USD      | 29,108,000                 | 24,991,176             | 0.27               |
| Albertsons Cos., Inc., 144A 7.5% 15/03/2026   | USD      | 18,163,000                 | 16,797,504             | 0.18               |
| Albertsons Cos., Inc., 144A 4.625% 15/01/2027   | USD      | 18,505,000                 | 16,314,312             | 0.18               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Albertsons Cos., Inc., 144A 3.5% 15/03/2029   | USD      | 48,810,000                 | 40,669,621             | 0.44               |
| Albertsons Cos., Inc., 144A 4.875% 15/02/2030   | USD      | 3,000,000                  | 2,697,889              | 0.03               |
| Albertsons Cos., Inc. 5.75% 15/03/2025  | USD      | 2,349,000                  | 2,029,040              | 0.02               |
| Allison Transmission, Inc., 144A 5.875% 01/06/2029  | USD      | 3,000,000                  | 2,779,228              | 0.03               |
| Allison Transmission, Inc., 144A 3.75% 30/01/2031   | USD      | 15,000,000                 | 12,411,330             | 0.13               |
| Aramark Services, Inc., 144A 5% 01/04/2025  | USD      | 13,056,000                 | 11,288,341             | 0.12               |
| Aramark Services, Inc., 144A 5% 01/02/2028  | USD      | 9,808,000                  | 8,646,684              | 0.09               |
| Arconic Corp., 144A 6% 15/05/2025   | USD      | 10,000,000                 | 8,982,081              | 0.10               |
| Axalta Coating Systems LLC, 144A 3.375% 15/02/2029  | USD      | 23,922,000                 | 19,718,151             | 0.21               |
| Berry Global, Inc., 144A 4.875% 15/07/2026  | USD      | 32,326,000                 | 28,836,995             | 0.31               |
| Brink's Co. (The), 144A 4.625% 15/10/2027   | USD      | 23,037,000                 | 20,276,402             | 0.22               |
| Callon Petroleum Co., 144A 8% 01/08/2028  | USD      | 8,000,000                  | 6,833,275              | 0.07               |
| Callon Petroleum Co. 6.25% 15/04/2023   | USD      | 5,000,000                  | 4,222,258              | 0.05               |
| Callon Petroleum Co. 8.25% 15/07/2025   | USD      | 29,359,000                 | 24,717,213             | 0.27               |
| CCO Holdings LLC, 144A 5.75% 15/02/2026   | USD      | 15,605,000                 | 13,600,991             | 0.15               |
| CCO Holdings LLC, 144A 5.5% 01/05/2026  | USD      | 7,166,000                  | 6,246,192              | 0.07               |
| CCO Holdings LLC, 144A 5.125% 01/05/2027  | USD      | 47,037,000                 | 41,596,762             | 0.45               |
| CCO Holdings LLC, 144A 5% 01/02/2028  | USD      | 13,711,000                 | 12,131,254             | 0.13               |
| CCO Holdings LLC, 144A 4.75% 01/03/2030   | USD      | 76,555,000                 | 68,213,479             | 0.74               |
| Charter Communications Operating LLC 6.484% 23/10/2045  | USD      | 14,711,000                 | 17,121,403             | 0.19               |
| Cheniere Corpus Christi Holdings LLC 7% 30/06/2024  | USD      | 21,794,000                 | 21,045,896             | 0.23               |
| Cheniere Corpus Christi Holdings LLC 5.875% 31/03/2025  | USD      | 34,110,000                 | 32,997,081             | 0.36               |
| Cheniere Energy Partners LP 5.625% 01/10/2026   | USD      | 1,962,000                  | 1,716,485              | 0.02               |
| Cheniere Energy Partners LP 4.5% 01/10/2029   | USD      | 14,711,000                 | 13,336,015             | 0.14               |
| Clearwater Paper Corp., 144A 5.375% 01/02/2025  | USD      | 25,027,000                 | 22,531,051             | 0.24               |
| Cogent Communications Group, Inc., 144A 3.5% 01/05/2026   | USD      | 19,200,000                 | 16,571,249             | 0.18               |
| CommScope, Inc., 144A 5.5% 01/03/2024   | USD      | 29,615,000                 | 25,710,829             | 0.28               |
| CommScope, Inc., 144A 6% 01/03/2026   | USD      | 18,615,000                 | 16,574,213             | 0.18               |
| Continental Resources, Inc., 144A 5.75% 15/01/2031  | USD      | 13,000,000                 | 13,132,209             | 0.14               |
| CSC Holdings LLC, 144A 7.5% 01/04/2028  | USD      | 5,000,000                  | 4,617,605              | 0.05               |
| CSC Holdings LLC, 144A 6.5% 01/02/2029  | USD      | 34,000,000                 | 31,749,187             | 0.34               |
| CSC Holdings LLC, 144A 4.5% 15/11/2031  | USD      | 48,000,000                 | 40,745,132             | 0.44               |
| CSC Holdings LLC 6.75% 15/11/2021   | USD      | 7,350,000                  | 6,321,781              | 0.07               |
| Darling Ingredients, Inc., 144A 5.25% 15/04/2027  | USD      | 12,260,000                 | 10,850,234             | 0.12               |
| DaVita, Inc., 144A 4.625% 01/06/2030  | USD      | 8,300,000                  | 7,201,726              | 0.08               |
| Dell International LLC 5.3% 01/10/2029  | USD      | 10,000,000                 | 10,170,164             | 0.11               |
| Dell International LLC 8.35% 15/07/2046   | USD      | 15,000,000                 | 20,693,740             | 0.22               |
| Diamond Sports Group LLC, 144A 5.375% 15/08/2026  | USD      | 26,308,000                 | 14,373,897             | 0.16               |
| Edgewell Personal Care Co., 144A 5.5% 01/06/2028  | USD      | 29,355,000                 | 26,255,648             | 0.28               |
| Edgewell Personal Care Co., 144A 4.125% 01/04/2029  | USD      | 34,181,000                 | 29,095,481             | 0.32               |
| Energizer Holdings, Inc., 144A 4.75% 15/06/2028   | USD      | 14,625,000                 | 12,677,546             | 0.14               |
| Energizer Holdings, Inc., 144A 4.375% 31/03/2029  | USD      | 10,038,000                 | 8,476,611              | 0.09               |
| EQT Corp., 144A 3.125% 15/05/2026   | USD      | 5,000,000                  | 4,319,546              | 0.05               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Flex Acquisition Co., Inc., 144A 6.875% 15/01/2025  | USD      | 4,904,000                  | 4,212,862              | 0.05               |
| Flex Acquisition Co., Inc., 144A 7.875% 15/07/2026  | USD      | 32,345,000                 | 28,411,390             | 0.31               |
| Gartner, Inc., 144A 3.625% 15/06/2029   | USD      | 9,700,000                  | 8,322,496              | 0.09               |
| Gartner, Inc., 144A 3.75% 01/10/2030  | USD      | 7,840,000                  | 6,763,340              | 0.07               |
| Gates Global LLC, 144A 6.25% 15/01/2026   | USD      | 39,000,000                 | 34,486,466             | 0.37               |
| Goodyear Tire & Rubber Co. (The) 5% 31/05/2026  | USD      | 3,769,000                  | 3,265,465              | 0.04               |
| Goodyear Tire & Rubber Co. (The) 4.875% 15/03/2027  | USD      | 65,690,000                 | 58,753,327             | 0.64               |
| Goodyear Tire & Rubber Co. (The) 5.625% 30/04/2033  | USD      | 39,100,000                 | 34,765,418             | 0.38               |
| Graphic Packaging International LLC, 144A 3.5% 15/03/2028   | USD      | 23,625,000                 | 20,064,232             | 0.22               |
| Graphic Packaging International LLC, 144A 3.5% 01/03/2029   | USD      | 20,991,000                 | 17,541,843             | 0.19               |
| Hanesbrands, Inc., 144A 4.625% 15/05/2024   | USD      | 12,750,000                 | 11,427,200             | 0.12               |
| Hilton Domestic Operating Co., Inc., 144A 5.375% 01/05/2025   | USD      | 4,000,000                  | 3,552,542              | 0.04               |
| Hilton Domestic Operating Co., Inc., 144A 3.75% 01/05/2029  | USD      | 23,090,000                 | 19,663,796             | 0.21               |
| Hilton Domestic Operating Co., Inc., 144A 4% 01/05/2031   | USD      | 9,960,000                  | 8,481,596              | 0.09               |
| Hologic, Inc., 144A 3.25% 15/02/2029  | USD      | 34,257,000                 | 28,730,324             | 0.31               |
| Imola Merger Corp., 144A 4.75% 15/05/2029   | USD      | 30,000,000                 | 26,017,607             | 0.28               |
| Ingevity Corp., 144A 4.5% 01/02/2026  | USD      | 20,596,000                 | 17,673,504             | 0.19               |
| Ingevity Corp., 144A 3.875% 01/11/2028  | USD      | 14,730,000                 | 12,394,870             | 0.13               |
| IQVIA, Inc., 144A 5% 15/05/2027   | USD      | 9,800,000                  | 8,652,870              | 0.09               |
| IQVIA, Inc., Reg. S 2.25% 15/03/2029  | EUR      | 27,057,000                 | 27,034,727             | 0.29               |
| JC Penney Corp., Inc. 0% 15/10/2036 <sup>§</sup>  | USD      | 770,000                    | –                      | –                  |
| JC Penney Corp., Inc. 0% 01/03/2097 <sup>§</sup>  | USD      | 23,435,000                 | –                      | –                  |
| Kraft Heinz Foods Co. 3.875% 15/05/2027   | USD      | 43,750,000                 | 40,539,705             | 0.44               |
| Kraft Heinz Foods Co. 5.2% 15/07/2045   | USD      | 23,027,000                 | 24,128,925             | 0.26               |
| Kraft Heinz Foods Co. 4.375% 01/06/2046   | USD      | 24,000,000                 | 22,935,819             | 0.25               |
| Kraft Heinz Foods Co. 4.875% 01/10/2049   | USD      | 27,000,000                 | 27,591,849             | 0.30               |
| Kraft Heinz Foods Co. 5.5% 01/06/2050   | USD      | 20,000,000                 | 22,009,070             | 0.24               |
| Kraton Polymers LLC, 144A 4.25% 15/12/2025  | USD      | 4,000,000                  | 3,440,058              | 0.04               |
| Lamar Media Corp. 3.75% 15/02/2028  | USD      | 12,000,000                 | 10,293,636             | 0.11               |
| Lamar Media Corp. 4.875% 15/01/2029   | USD      | 29,000,000                 | 25,797,605             | 0.28               |
| Lamar Media Corp. 4% 15/02/2030   | USD      | 8,000,000                  | 6,842,141              | 0.07               |
| Lamb Weston Holdings, Inc., 144A 4.625% 01/11/2024  | USD      | 9,000,000                  | 7,849,652              | 0.09               |
| Lamb Weston Holdings, Inc., 144A 4.875% 01/11/2026  | USD      | 3,215,000                  | 2,802,501              | 0.03               |
| Lamb Weston Holdings, Inc., 144A 4.875% 15/05/2028  | USD      | 7,000,000                  | 6,532,725              | 0.07               |
| Level 3 Financing, Inc., 144A 3.4% 01/03/2027   | USD      | 7,000,000                  | 6,275,016              | 0.07               |
| Level 3 Financing, Inc., 144A 4.625% 15/09/2027   | USD      | 53,037,000                 | 46,404,951             | 0.50               |
| Level 3 Financing, Inc., 144A 4.25% 01/07/2028  | USD      | 68,500,000                 | 58,613,553             | 0.64               |
| Level 3 Financing, Inc., 144A 3.75% 15/07/2029  | USD      | 6,853,000                  | 5,619,516              | 0.06               |
| Level 3 Financing, Inc., 144A 3.875% 15/11/2029   | USD      | 8,000,000                  | 7,235,673              | 0.08               |
| Levi Strauss & Co., 144A 3.5% 01/03/2031  | USD      | 19,519,000                 | 16,404,206             | 0.18               |
| Levi Strauss & Co. 5% 01/05/2025  | USD      | 3,219,000                  | 2,771,406              | 0.03               |
| Lumen Technologies, Inc., 144A 5.125% 15/12/2026  | USD      | 20,000,000                 | 17,522,161             | 0.19               |
| Mercer International, Inc., 144A 5.125% 01/02/2029  | USD      | 12,688,000                 | 11,003,519             | 0.12               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Mercer International, Inc. 5.5% 15/01/2026  | USD      | 44,466,000                 | 38,533,446             | 0.42               |
| Microchip Technology, Inc. 4.25% 01/09/2025   | USD      | 15,000,000                 | 13,284,692             | 0.14               |
| Murphy Oil Corp. 6.375% 15/07/2028  | USD      | 20,000,000                 | 17,792,912             | 0.19               |
| Nabors Industries, Inc., 144A 9% 01/02/2025   | USD      | 4,172,000                  | 3,700,476              | 0.04               |
| Nabors Industries, Inc. 5.75% 01/02/2025  | USD      | 25,610,000                 | 19,866,345             | 0.22               |
| NCR Corp., 144A 5.75% 01/09/2027  | USD      | 12,000,000                 | 10,664,622             | 0.12               |
| NCR Corp., 144A 5% 01/10/2028   | USD      | 7,172,000                  | 6,249,939              | 0.07               |
| NCR Corp., 144A 5.125% 15/04/2029   | USD      | 19,533,000                 | 16,993,769             | 0.18               |
| NCR Corp., 144A 6.125% 01/09/2029   | USD      | 12,000,000                 | 11,051,495             | 0.12               |
| NCR Corp., 144A 5.25% 01/10/2030  | USD      | 1,913,000                  | 1,678,068              | 0.02               |
| Netflix, Inc. 5.5% 15/02/2022   | USD      | 981,000                    | 850,964                | 0.01               |
| Netflix, Inc. 5.875% 15/11/2028   | USD      | 23,519,000                 | 24,363,050             | 0.26               |
| Newell Brands, Inc. 6% 01/04/2046   | USD      | 12,005,000                 | 12,872,854             | 0.14               |
| NGPL PipeCo LLC, 144A 4.875% 15/08/2027   | USD      | 4,904,000                  | 4,736,225              | 0.05               |
| NGPL PipeCo LLC, 144A 7.768% 15/12/2037   | USD      | 17,261,000                 | 20,807,699             | 0.23               |
| Occidental Petroleum Corp. 6.2% 15/03/2040  | USD      | 2,000,000                  | 1,916,634              | 0.02               |
| Occidental Petroleum Corp. 6.6% 15/03/2046  | USD      | 2,000,000                  | 2,002,824              | 0.02               |
| Organon & Co., 144A 4.125% 30/04/2028   | USD      | 3,000,000                  | 2,581,023              | 0.03               |
| Organon & Co., 144A 5.125% 30/04/2031   | USD      | 3,000,000                  | 2,605,869              | 0.03               |
| Owens-Brockway Glass Container, Inc., 144A 5.875% 15/08/2023  | USD      | 11,622,000                 | 10,559,749             | 0.11               |
| Owens-Brockway Glass Container, Inc., 144A 5.375% 15/01/2025  | USD      | 27,808,000                 | 25,096,187             | 0.27               |
| Owens-Brockway Glass Container, Inc., 144A 6.625% 13/05/2027  | USD      | 30,000,000                 | 27,533,882             | 0.30               |
| Pattern Energy Operations LP, 144A 4.5% 15/08/2028  | USD      | 8,696,000                  | 7,590,304              | 0.08               |
| Post Holdings, Inc., 144A 5.75% 01/03/2027  | USD      | 6,866,000                  | 6,063,408              | 0.07               |
| Post Holdings, Inc., 144A 5.625% 15/01/2028   | USD      | 19,615,000                 | 17,573,691             | 0.19               |
| Post Holdings, Inc., 144A 5.5% 15/12/2029   | USD      | 10,394,000                 | 9,380,666              | 0.10               |
| Post Holdings, Inc., 144A 4.5% 15/09/2031   | USD      | 69,500,000                 | 58,495,196             | 0.64               |
| Prime Security Services Borrower LLC, 144A 3.375% 31/08/2027  | USD      | 3,000,000                  | 2,454,088              | 0.03               |
| Primo Water Holdings, Inc., 144A 4.375% 30/04/2029  | USD      | 21,560,000                 | 18,183,912             | 0.20               |
| Primo Water Holdings, Inc., Reg. S 3.875% 31/10/2028  | EUR      | 3,000,000                  | 3,056,634              | 0.03               |
| PVH Corp. 4.625% 10/07/2025   | USD      | 4,897,000                  | 4,607,503              | 0.05               |
| Qorvo, Inc., 144A 3.375% 01/04/2031   | USD      | 14,568,000                 | 12,786,648             | 0.14               |
| Rayonier AM Products, Inc., 144A 5.5% 01/06/2024  | USD      | 49,500,000                 | 40,140,271             | 0.44               |
| Rayonier AM Products, Inc., 144A 7.625% 15/01/2026  | USD      | 10,000,000                 | 8,790,852              | 0.10               |
| Reynolds Group Issuer, Inc., 144A 4% 15/10/2027   | USD      | 52,937,000                 | 44,323,680             | 0.48               |
| Sabine Pass Liquefaction LLC 5.875% 30/06/2026  | USD      | 46,094,000                 | 45,996,523             | 0.50               |
| Sabine Pass Liquefaction LLC 5% 15/03/2027  | USD      | 8,337,000                  | 8,117,878              | 0.09               |
| SBA Communications Corp., REIT 3.875% 15/02/2027  | USD      | 29,241,000                 | 25,371,143             | 0.28               |
| SCIH Salt Holdings, Inc., 144A 4.875% 01/05/2028  | USD      | 15,000,000                 | 12,697,954             | 0.14               |
| SCIH Salt Holdings, Inc., 144A 6.625% 01/05/2029  | USD      | 8,000,000                  | 6,762,237              | 0.07               |
| Sealed Air Corp., 144A 4.875% 01/12/2022  | USD      | 5,000,000                  | 4,385,365              | 0.05               |
| Sealed Air Corp., 144A 5.25% 01/04/2023   | USD      | 9,852,000                  | 8,789,194              | 0.10               |
| Sealed Air Corp., 144A 5.5% 15/09/2025  | USD      | 4,904,000                  | 4,627,353              | 0.05               |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Sealed Air Corp., 144A 6.875% 15/07/2033  | USD      | 6,434,000                  | 6,936,932              | 0.08               |
| Silgan Holdings, Inc. 4.125% 01/02/2028   | USD      | 14,863,000                 | 13,005,284             | 0.14               |
| Sirius XM Radio, Inc., 144A 3.875% 01/08/2022   | USD      | 36,502,000                 | 30,829,914             | 0.33               |
| Sirius XM Radio, Inc., 144A 5.375% 15/07/2026   | USD      | 29,403,000                 | 25,588,478             | 0.28               |
| Sirius XM Radio, Inc., 144A 5% 01/08/2027   | USD      | 4,904,000                  | 4,342,518              | 0.05               |
| Sirius XM Radio, Inc., 144A 4% 15/07/2028   | USD      | 39,200,000                 | 34,139,106             | 0.37               |
| Sirius XM Radio, Inc., 144A 5.5% 01/07/2029   | USD      | 10,000,000                 | 9,187,037              | 0.10               |
| Spectrum Brands, Inc., 144A 5% 01/10/2029   | USD      | 1,226,000                  | 1,100,923              | 0.01               |
| Spectrum Brands, Inc., 144A 5.5% 15/07/2030   | USD      | 2,938,000                  | 2,671,664              | 0.03               |
| Spectrum Brands, Inc., 144A 3.875% 15/03/2031   | USD      | 9,062,000                  | 7,506,693              | 0.08               |
| Sprint Capital Corp. 6.875% 15/11/2028  | USD      | 42,000,000                 | 45,437,055             | 0.49               |
| Sprint Capital Corp. 8.75% 15/03/2032   | USD      | 19,000,000                 | 24,345,318             | 0.26               |
| Sprint Communications, Inc. 11.5% 15/11/2021  | USD      | 20,000,000                 | 17,491,127             | 0.19               |
| Sprint Communications, Inc. 6% 15/11/2022   | USD      | 23,680,000                 | 21,218,074             | 0.23               |
| Sprint Corp. 7.25% 15/09/2021   | USD      | 20,000,000                 | 17,075,645             | 0.19               |
| Sprint Corp. 7.125% 15/06/2024  | USD      | 64,055,000                 | 62,426,223             | 0.68               |
| Sprint Corp. 7.625% 15/02/2025  | USD      | 10,000,000                 | 10,016,231             | 0.11               |
| SS&C Technologies, Inc., 144A 5.5% 30/09/2027   | USD      | 23,519,000                 | 21,036,743             | 0.23               |
| Standard Industries, Inc., 144A 4.75% 15/01/2028  | USD      | 49,516,000                 | 43,689,546             | 0.47               |
| Standard Industries, Inc., 144A 3.375% 15/01/2031   | USD      | 16,005,000                 | 12,912,401             | 0.14               |
| Sunoco LP 5.5% 15/02/2026   | USD      | 5,000,000                  | 4,344,427              | 0.05               |
| Sunoco LP 6% 15/04/2027   | USD      | 18,000,000                 | 15,923,022             | 0.17               |
| Sunoco LP 5.875% 15/03/2028   | USD      | 8,000,000                  | 7,168,761              | 0.08               |
| Taylor Morrison Communities, Inc., 144A 5.875% 15/06/2027   | USD      | 1,000,000                  | 955,786                | 0.01               |
| Taylor Morrison Communities, Inc., 144A 5.75% 15/01/2028  | USD      | 25,499,000                 | 24,268,490             | 0.26               |
| Teligent, Inc. 11.5% 01/03/2008 <sup>§</sup>  | USD      | 700,000                    | 6                      | –                  |
| Tempur Sealy International, Inc., 144A 4% 15/04/2029  | USD      | 15,000,000                 | 12,862,983             | 0.14               |
| Tenet Healthcare Corp., 144A 4.625% 01/09/2024  | USD      | 2,075,000                  | 1,795,641              | 0.02               |
| Tenet Healthcare Corp., 144A 7.5% 01/04/2025  | USD      | 15,300,000                 | 13,918,956             | 0.15               |
| Tenet Healthcare Corp., 144A 5.125% 01/11/2027  | USD      | 20,000,000                 | 17,673,195             | 0.19               |
| Tenet Healthcare Corp., 144A 4.625% 15/06/2028  | USD      | 5,000,000                  | 4,337,075              | 0.05               |
| Time Warner Cable LLC 6.55% 01/05/2037  | USD      | 4,610,000                  | 5,285,542              | 0.06               |
| Time Warner Cable LLC 7.3% 01/07/2038   | USD      | 1,962,000                  | 2,407,433              | 0.03               |
| Time Warner Cable LLC 4.5% 15/09/2042   | USD      | 12,554,000                 | 11,802,341             | 0.13               |
| Time Warner Entertainment Co. LP 8.375% 15/07/2033  | USD      | 5,866,000                  | 7,506,359              | 0.08               |
| T-Mobile USA, Inc. 4% 15/04/2022  | USD      | 24,711,000                 | 21,254,086             | 0.23               |
| TransDigm, Inc., 144A 6.25% 15/03/2026  | USD      | 22,000,000                 | 19,568,074             | 0.21               |
| Universal Health Services, Inc., 144A 5% 01/06/2026   | USD      | 12,000,000                 | 10,386,956             | 0.11               |
| VeriSign, Inc. 4.75% 15/07/2027   | USD      | 5,000,000                  | 4,490,315              | 0.05               |
| Vistra Operations Co. LLC, 144A 4.3% 15/07/2029   | USD      | 23,918,000                 | 21,931,168             | 0.24               |
| Wabash National Corp., 144A 5.5% 01/10/2025   | USD      | 30,874,000                 | 26,541,269             | 0.29               |
| Western Digital Corp. 4.75% 15/02/2026  | USD      | 34,929,000                 | 32,732,434             | 0.36               |
| WMG Acquisition Corp., 144A 3.875% 15/07/2030   | USD      | 7,650,000                  | 6,528,015              | 0.07               |



## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR      | % of Net<br>Assets  |
|---|----------|----------------------------|-----------------------------|---------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                             |                     |
| Bonds (continued)   |          |                            |                             |                     |
| <i>United States of America (continued)</i>   |          |                            |                             |                     |
| WMG Acquisition Corp., 144A 3% 15/02/2031   | USD      | 20,441,000                 | 16,367,677                  | 0.18                |
| Xerox Holdings Corp., 144A 5% 15/08/2025  | USD      | 10,000,000                 | 8,908,999                   | 0.10                |
| Xerox Holdings Corp., 144A 5.5% 15/08/2028  | USD      | 53,754,000                 | 46,849,569                  | 0.51                |
| XPO Logistics, Inc., 144A 6.75% 15/08/2024  | USD      | 29,037,000                 | 25,474,042                  | 0.28                |
| Yum! Brands, Inc., 144A 4.75% 15/01/2030  | USD      | 15,000,000                 | 13,685,429                  | 0.15                |
| ZF North America Capital, Inc., 144A 4.5% 29/04/2022  | USD      | 25,000,000                 | 21,662,430                  | 0.24                |
| ZF North America Capital, Inc., 144A 4.75% 29/04/2025   | USD      | 29,561,000                 | 26,950,352                  | 0.29                |
|   |          |                            | <u>3,032,015,786</u>        | <u>32.93</u>        |
| Total Bonds   |          |                            | <u>3,983,403,114</u>        | <u>43.27</u>        |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | <u>3,983,403,114</u>        | <u>43.27</u>        |
| Other transferable securities and money market instruments  |          |                            |                             |                     |
| Bonds   |          |                            |                             |                     |
| <i>Luxembourg</i>   |          |                            |                             |                     |
| Selecta Group FinCo. S.A. 12% 01/10/2026*   | EUR      | 9,236,482                  | 6,234,625                   | 0.07                |
| Selecta Group FinCo. S.A. 12% 01/10/2026*   | EUR      | 4,618,241                  | 3,117,313                   | 0.03                |
|   |          |                            | <u>9,351,938</u>            | <u>0.10</u>         |
| Total Bonds   |          |                            | <u>9,351,938</u>            | <u>0.10</u>         |
| Total Other transferable securities and money market instruments                                      |          |                            | <u>9,351,938</u>            | <u>0.10</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>8,562,649,810</u></b> | <b><u>93.01</u></b> |
| Reverse Repurchase Agreement Contracts  |          |                            |                             |                     |
| <i>Canada</i>   |          |                            |                             |                     |
| BNP Paribas SA 3.125% 15/02/2043  | USD      | 67,375,000                 | 56,813,391                  | 0.62                |
|   |          |                            | <u>56,813,391</u>           | <u>0.62</u>         |
| <i>Phillippines</i>   |          |                            |                             |                     |
| BNP Paribas SA 0.001% 31/12/2049  | USD      | 64,220,000                 | 54,152,964                  | 0.59                |
| BNP Paribas SA 0.001% 31/12/2049  | USD      | 65,739,000                 | 55,433,848                  | 0.60                |
| BNP Paribas SA 0.001% 31/12/2049  | USD      | 65,977,000                 | 55,634,539                  | 0.60                |
|   |          |                            | <u>165,221,351</u>          | <u>1.79</u>         |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

| Investments                                  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Total Reverse Repurchase Agreement Contracts |          |                            | 222,034,742            | 2.41               |
| <b>Cash</b>                                  |          |                            | <b>510,587,915</b>     | <b>5.55</b>        |
| <b>Other assets/(liabilities)</b>            |          |                            | <b>(88,826,969)</b>    | <b>(0.97)</b>      |
| <b>Total net assets</b>                      |          |                            | <b>9,206,445,498</b>   | <b>100.00</b>      |

§ Security is currently in default.

\* Security is valued at its fair value under the direction of the Board of Directors.

### Robeco High Yield Bonds

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| US 10 Year Note, 21/09/2021                                 | 1,384                  | USD      | 154,633,612               | 666,164                          | 0.01               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>666,164</b>                   | <b>0.01</b>        |
| Euro-Bobl, 08/09/2021                                       | (1,313)                | EUR      | (176,138,950)             | (210,080)                        | –                  |
| Euro-Bund, 08/09/2021                                       | (1,764)                | EUR      | (304,484,040)             | (1,816,920)                      | (0.02)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(2,027,000)</b>               | <b>(0.02)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(1,360,836)</b>               | <b>(0.01)</b>      |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| CNH  | 121,637,905      | USD           | 18,749,711  | 26/07/2021    | HSBC             | 36,749                     | –               |
| EUR  | 237,000          | AUD           | 372,577     | 26/07/2021    | Societe Generale | 1,227                      | –               |
| EUR  | 164,570          | CHF           | 180,270     | 26/07/2021    | HSBC             | 94                         | –               |
| EUR  | 731,000          | CHF           | 801,059     | 26/07/2021    | J.P. Morgan      | 125                        | –               |
| EUR  | 583,000          | CHF           | 638,371     | 26/07/2021    | Societe Generale | 559                        | –               |
| EUR  | 4,780            | GBP           | 4,099       | 26/07/2021    | J.P. Morgan      | 7                          | –               |
| EUR  | 21,223,121       | USD           | 25,171,880  | 26/07/2021    | ING Bank         | 7,948                      | –               |
| EUR  | 11,898,185       | USD           | 14,107,820  | 26/07/2021    | J.P. Morgan      | 7,939                      | –               |
| USD  | 224,000          | AUD           | 297,993     | 26/07/2021    | Barclays         | 214                        | –               |
| USD  | 211,000          | AUD           | 280,819     | 26/07/2021    | Societe Generale | 126                        | –               |
| USD  | 3,235,000        | CHF           | 2,975,715   | 26/07/2021    | Barclays         | 11,500                     | –               |
| USD  | 130,300          | CHF           | 119,665     | 26/07/2021    | HSBC             | 638                        | –               |
| USD  | 2,573,000        | CHF           | 2,355,991   | 26/07/2021    | J.P. Morgan      | 18,985                     | –               |
| USD  | 36,627,614       | EUR           | 30,731,902  | 26/07/2021    | Barclays         | 138,306                    | –               |
| USD  | 14,738,380       | EUR           | 12,373,188  | 26/07/2021    | BNP Paribas      | 48,502                     | –               |
| USD  | 1,140,593,853    | EUR           | 958,065,959 | 26/07/2021    | HSBC             | 3,240,710                  | 0.03            |
| USD  | 167,599,178      | EUR           | 140,763,110 | 26/07/2021    | J.P. Morgan      | 491,559                    | 0.01            |
| USD  | 282,042,804      | EUR           | 236,839,638 | 26/07/2021    | Rabobank         | 869,541                    | 0.01            |
| USD  | 792,694,997      | EUR           | 665,459,525 | 26/07/2021    | Societe Generale | 2,633,665                  | 0.03            |
| USD  | 269,101,300      | GBP           | 193,532,160 | 26/07/2021    | Barclays         | 1,456,074                  | 0.02            |
| USD  | 177,103,917      | GBP           | 127,394,750 | 26/07/2021    | HSBC             | 928,911                    | 0.01            |
| USD  | 1,179,494        | GBP           | 844,520     | 26/07/2021    | Societe Generale | 10,746                     | –               |
| USD  | 44,450           | HKD           | 345,090     | 26/07/2021    | HSBC             | 9                          | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |                  | <b>9,904,134</b>           | <b>0.11</b>     |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|---------------|---------------|------------------|----------------------------|-----------------|
| AUD   | 112,999,601      | USD           | 84,963,282    | 26/07/2021    | HSBC             | (99,870)                   | –               |
| AUD   | 435,851          | USD           | 331,300       | 26/07/2021    | ING Bank         | (3,409)                    | –               |
| AUD   | 1,038,726        | USD           | 779,970       | 26/07/2021    | J.P. Morgan      | (43)                       | –               |
| CAD   | 115,000,000      | USD           | 92,928,197    | 26/07/2021    | BNP Paribas      | (50,545)                   | –               |
| CAD   | 3,442,346        | USD           | 2,780,110     | 26/07/2021    | ING Bank         | (206)                      | –               |
| CAD   | 232,258,221      | USD           | 187,672,023   | 26/07/2021    | Rabobank         | (94,351)                   | –               |
| CHF   | 84,859,875       | USD           | 92,339,212    | 26/07/2021    | Barclays         | (399,742)                  | –               |
| CHF   | 119,515,246      | USD           | 130,097,974   | 26/07/2021    | BNP Paribas      | (604,249)                  | (0.01)          |
| CNH   | 1,100,645        | USD           | 170,080       | 26/07/2021    | BNP Paribas      | (23)                       | –               |
| EUR   | 51,000           | AUD           | 80,816        | 26/07/2021    | J.P. Morgan      | (142)                      | –               |
| EUR   | 229,180,482      | USD           | 272,926,934   | 26/07/2021    | Barclays         | (845,728)                  | (0.01)          |
| EUR   | 1,270,884,192    | USD           | 1,512,991,682 | 26/07/2021    | HSBC             | (4,283,992)                | (0.05)          |
| EUR   | 533,957,896      | USD           | 635,894,395   | 26/07/2021    | J.P. Morgan      | (1,981,799)                | (0.02)          |
| EUR   | 798,429,575      | USD           | 951,123,006   | 26/07/2021    | Societe Generale | (3,188,709)                | (0.04)          |
| GBP   | 149,000          | EUR           | 173,511       | 26/07/2021    | BNP Paribas      | (18)                       | –               |
| GBP   | 4,010,467        | USD           | 5,576,589     | 26/07/2021    | Barclays         | (30,292)                   | –               |
| GBP   | 38,151           | USD           | 52,730        | 26/07/2021    | BNP Paribas      | (19)                       | –               |
| HKD   | 188,525          | EUR           | 20,470        | 26/07/2021    | BNP Paribas      | (9)                        | –               |
| HKD   | 440,587          | USD           | 56,740        | 26/07/2021    | J.P. Morgan      | (3)                        | –               |
| HKD   | 47,151,638       | USD           | 6,072,672     | 26/07/2021    | Societe Generale | (580)                      | –               |
| USD   | 120,170          | CNH           | 779,887       | 26/07/2021    | BNP Paribas      | (273)                      | –               |
| USD   | 15,004,905       | EUR           | 12,652,475    | 26/07/2021    | J.P. Morgan      | (6,155)                    | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |               |               |                  | <b>(11,590,157)</b>        | <b>(0.13)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |               |               |                  | <b>(1,686,023)</b>         | <b>(0.02)</b>   |

### Robeco High Yield Bonds

As at 30 June 2021

#### Interest Rate Swap Contracts

| Nominal Amount  | Currency | Counterparty | Security Description                            | Maturity Date | Market Value EUR | % of Net Assets  |
|---|----------|--------------|---|---------------|------------------|------------------|
| 75,800,000  | GBP      | Barclays     | Pay fixed 2.294% Receive floating LIBOR 6 month | 13/08/2021    | (236,650)        | –                |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |   |               |                  | <b>(236,650)</b> |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |          |              |   |               |                  | <b>(236,650)</b> |

## Schedule of Investments (continued)

### Robeco High Yield Bonds

As at 30 June 2021

#### Credit Default Swap Contracts

| Nominal  |          | Counterparty   | Reference Entity   | Buy/Sell | Interest<br>(Paid)/<br>Received<br>Rate | Maturity<br>Date | Market<br>Value EUR | % of<br>Net<br>Assets |
|--|----------|----------------|--|----------|---|------------------|---------------------|-----------------------|
| Amount   | Currency |                |  |          |   |                  |                     |                       |
| 15,000,000   | USD      | Citigroup      | Alcoa, Inc. 5.72% 23/02/2019                             | Sell     | 1.00%                                   | 20/09/2022       | 77,856              | –                     |
| 12,000,000   | USD      | Barclays       | Alcoa, Inc. 5.72% 23/02/2019                             | Sell     | 1.00%                                   | 20/09/2022       | 62,285              | –                     |
| 20,000,000   | USD      | Goldman Sachs  | Bombardier, Inc. 7.45% 01/05/2034                        | Sell     | 5.00%                                   | 20/12/2023       | 743,533             | 0.01                  |
| 10,000,000   | USD      | Barclays       | Bombardier, Inc. 7.45% 01/05/2034                        | Sell     | 5.00%                                   | 20/12/2023       | 371,766             | –                     |
| 5,000,000  | EUR      | Citigroup      | CNH Industrial Finance Europe SA<br>6.25% 09/03/2018     | Sell     | 5.00%                                   | 20/12/2023       | 568,660             | 0.01                  |
| 5,000,000  | EUR      | Merrill Lynch  | CNH Industrial Finance Europe SA<br>6.25% 09/03/2018     | Sell     | 5.00%                                   | 20/12/2023       | 568,660             | 0.01                  |
| 5,000,000  | EUR      | Barclays       | UPC Holding BV 8.375% 15/08/2020                         | Sell     | 5.00%                                   | 20/12/2023       | 470,825             | –                     |
| 7,500,000  | EUR      | Barclays       | UPC Holding BV 8.375% 15/08/2020                         | Sell     | 5.00%                                   | 20/06/2024       | 804,194             | 0.01                  |
| 5,000,000  | EUR      | Barclays       | UPC Holding BV 8.375% 15/08/2020                         | Sell     | 5.00%                                   | 20/09/2022       | 266,366             | –                     |
| <b>Total Market Value on Credit Default Swap Contracts - Assets</b>      |          |                |  |          |   |                  | <b>3,934,145</b>    | <b>0.04</b>           |
| 500,000,000  | USD      | Citigroup      | CDX.NA.HY.36-V1  | Buy      | (5.00)%                                 | 20/06/2026       | (43,060,860)        | (0.47)                |
| 150,000,000  | EUR      | Citigroup      | ITRAXX.EUROPE.CROSSOVER.35-V1                            | Buy      | (5.00)%                                 | 20/06/2026       | (18,656,563)        | (0.20)                |
| 10,000,000   | USD      | Goldman Sachs  | Nabors Industries, Inc. 5.5%<br>15/01/2023               | Sell     | 1.00%                                   | 20/12/2024       | (1,240,219)         | (0.01)                |
| 6,000,000  | USD      | Merrill Lynch  | Nabors Industries, Inc. 5.5%<br>15/01/2023               | Sell     | 1.00%                                   | 20/12/2024       | (744,131)           | (0.01)                |
| 11,000,000   | USD      | Barclays       | Nabors Industries, Inc. 5.5%<br>15/01/2023               | Sell     | 1.00%                                   | 20/12/2024       | (1,364,242)         | (0.02)                |
| 5,000,000  | USD      | Goldman Sachs  | Nabors Industries, Inc. 5.5%<br>15/01/2023               | Sell     | 1.00%                                   | 20/12/2022       | (191,133)           | –                     |
| 25,000,000   | EUR      | Morgan Stanley | Southern Water Services Finance Ltd.<br>6.64% 31/03/2026 | Sell     | 1.00%                                   | 20/06/2026       | (23,820)            | –                     |
| 4,000,000  | USD      | Morgan Stanley | TransDigm, Inc. 6% 15/07/2022                            | Buy      | (5.00)%                                 | 20/12/2024       | (385,927)           | –                     |
| 3,000,000  | USD      | Barclays       | TransDigm, Inc. 6% 15/07/2022                            | Buy      | (5.00)%                                 | 20/12/2024       | (289,445)           | –                     |
| 5,000,000  | USD      | Barclays       | TransDigm, Inc. 6.5% 15/07/2024                          | Buy      | (5.00)%                                 | 20/12/2024       | (482,409)           | (0.01)                |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |                |  |          |   |                  | <b>(66,438,749)</b> | <b>(0.72)</b>         |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |                |  |          |   |                  | <b>(62,504,604)</b> | <b>(0.68)</b>         |

## Schedule of Investments (continued)

### Robeco Global Credits As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| APT Pipelines Ltd., Reg. S 3.5% 22/03/2030  | GBP      | 9,200,000                  | 11,941,958             | 0.50               |
|   |          |                            | <u>11,941,958</u>      | <u>0.50</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S, FRN 1.625% 08/09/2031  | EUR      | 4,000,000                  | 4,141,331              | 0.17               |
| Raiffeisen Bank International AG, Reg. S 6% 16/10/2023  | EUR      | 100,000                    | 113,782                | 0.01               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.5% 12/03/2030                                 | EUR      | 3,100,000                  | 3,166,631              | 0.13               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.375% 17/06/2033                               | EUR      | 5,100,000                  | 5,091,896              | 0.21               |
| Raiffeisen Bank International AG, Reg. S, FRN 6% 31/12/2164                                   | EUR      | 8,400,000                  | 9,359,478              | 0.39               |
|   |          |                            | <u>21,873,118</u>      | <u>0.91</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Anheuser-Busch InBev SA/NV, Reg. S 3.7% 02/04/2040  | EUR      | 18,053,000                 | 24,516,742             | 1.02               |
|   |          |                            | <u>24,516,742</u>      | <u>1.02</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| ENN Energy Holdings Ltd., Reg. S 3.25% 24/07/2022   | USD      | 584,000                    | 502,702                | 0.02               |
| Fibria Overseas Finance Ltd. 4% 14/01/2025  | USD      | 306,000                    | 277,836                | 0.01               |
|   |          |                            | <u>780,538</u>         | <u>0.03</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Enel Generacion Chile SA 4.25% 15/04/2024   | USD      | 620,000                    | 558,851                | 0.02               |
|   |          |                            | <u>558,851</u>         | <u>0.02</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, FRN, 144A 3.244% 20/12/2025  | USD      | 1,893,000                  | 1,698,951              | 0.07               |
| Danske Bank A/S, Reg. S, FRN 2.5% 21/06/2029  | EUR      | 12,530,000                 | 13,203,706             | 0.55               |
| Danske Bank A/S, Reg. S, FRN 1.5% 02/09/2030  | EUR      | 6,148,000                  | 6,296,239              | 0.26               |
|   |          |                            | <u>21,198,896</u>      | <u>0.88</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Sampo OYJ, Reg. S, FRN 2.5% 03/09/2052  | EUR      | 2,913,000                  | 3,089,865              | 0.13               |
|   |          |                            | <u>3,089,865</u>       | <u>0.13</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Banque Federative du Credit Mutuel SA, Reg. S 1.75% 19/12/2024                                | GBP      | 4,400,000                  | 5,286,568              | 0.22               |
| Banque Federative du Credit Mutuel SA, Reg. S 1.25% 05/12/2025                                | GBP      | 200,000                    | 235,352                | 0.01               |
| Banque Federative du Credit Mutuel SA, Reg. S 1.25% 03/06/2030                                | EUR      | 6,300,000                  | 6,601,741              | 0.28               |
| BPCE SA, Reg. S 0.625% 28/04/2025   | EUR      | 8,300,000                  | 8,506,875              | 0.35               |
| CNP Assurances, Reg. S, FRN 4.25% 05/06/2045  | EUR      | 5,000,000                  | 5,696,071              | 0.24               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>France (continued)</i>   |          |                            |                        |                    |
| Crown European Holdings SA, Reg. S 2.25% 01/02/2023   | EUR      | 4,099,000                  | 4,191,316              | 0.17               |
| Crown European Holdings SA, Reg. S 0.75% 15/02/2023   | EUR      | 6,103,000                  | 6,119,669              | 0.25               |
| Electricite de France SA, Reg. S, FRN 5% Perpetual  | EUR      | 6,500,000                  | 7,303,790              | 0.30               |
| Electricite de France SA, Reg. S, FRN 3.375% Perpetual  | EUR      | 12,200,000                 | 12,748,037             | 0.53               |
| Electricite de France SA, Reg. S, FRN 4% Perpetual  | EUR      | 2,100,000                  | 2,248,016              | 0.09               |
| Electricite de France SA, Reg. S, FRN 6% Perpetual  | GBP      | 5,100,000                  | 6,637,535              | 0.28               |
| Holding d'Infrastructures de Transport SASU, Reg. S 0.625%<br>27/03/2023                                  | EUR      | 4,700,000                  | 4,750,271              | 0.20               |
| Holding d'Infrastructures de Transport SASU, Reg. S 2.5% 04/05/2027                                       | EUR      | 5,700,000                  | 6,353,975              | 0.26               |
| TotalEnergies Capital International SA 3.127% 29/05/2050  | USD      | 4,936,000                  | 4,224,065              | 0.18               |
| WPP Finance SA, Reg. S 3.75% 19/05/2032   | GBP      | 9,165,000                  | 12,205,295             | 0.51               |
|   |          |                            | <u>93,108,576</u>      | <u>3.87</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Deutsche Bank AG 1.686% 19/03/2026  | USD      | 8,486,000                  | 7,218,983              | 0.30               |
| Deutsche Bank AG, Reg. S 2.625% 16/12/2024  | GBP      | 14,900,000                 | 18,120,779             | 0.75               |
| Deutsche Bank AG, Reg. S 1.625% 20/01/2027  | EUR      | 5,400,000                  | 5,676,092              | 0.24               |
| Fresenius Medical Care AG & Co. KGaA, Reg. S 0.25% 29/11/2023   | EUR      | 7,041,000                  | 7,098,013              | 0.29               |
| Schaeffler AG, Reg. S 2.875% 26/03/2027   | EUR      | 1,929,000                  | 2,071,723              | 0.09               |
| Vonovia SE, Reg. S 0.625% 14/12/2029  | EUR      | 5,200,000                  | 5,211,437              | 0.22               |
| ZF Finance GmbH, Reg. S 3.75% 21/09/2028  | EUR      | 2,700,000                  | 2,956,500              | 0.12               |
|   |          |                            | <u>48,353,527</u>      | <u>2.01</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Weichai International Hong Kong Energy Group Co. Ltd., Reg. S, FRN<br>3.75% Perpetual                     | USD      | 8,725,000                  | 7,478,217              | 0.31               |
|   |          |                            | <u>7,478,217</u>       | <u>0.31</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Bharti Airtel Ltd., Reg. S 4.375% 10/06/2025  | USD      | 200,000                    | 184,080                | 0.01               |
|   |          |                            | <u>184,080</u>         | <u>0.01</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 1.875% 19/11/2029  | EUR      | 4,549,000                  | 4,663,936              | 0.19               |
| AIB Group plc, Reg. S, FRN 2.875% 30/05/2031  | EUR      | 5,500,000                  | 5,881,843              | 0.24               |
| Bank of Ireland Group plc, Reg. S, FRN 4.125% 19/09/2027  | USD      | 4,594,000                  | 3,964,912              | 0.17               |
| Bank of Ireland Group plc, Reg. S, FRN 2.375% 14/10/2029  | EUR      | 6,814,000                  | 7,106,717              | 0.30               |
| CCEP Finance Ireland DAC, Reg. S 0.875% 06/05/2033  | EUR      | 9,800,000                  | 9,788,858              | 0.41               |
|   |          |                            | <u>31,406,266</u>      | <u>1.31</u>        |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Italy</i>  |          |                            |                        |                    |
| Aeroporti di Roma SpA 5.441% 20/02/2023   | GBP      | 12,720,000                 | 15,796,160             | 0.66               |
| FCA Bank SpA, Reg. S 1% 15/11/2021  | EUR      | 5,773,000                  | 5,803,322              | 0.24               |
|   |          |                            | <u>21,599,482</u>      | <u>0.90</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| CNH Industrial Finance Europe SA, Reg. S 0% 01/04/2024  | EUR      | 4,325,000                  | 4,322,908              | 0.18               |
| CNH Industrial Finance Europe SA, Reg. S 1.875% 19/01/2026  | EUR      | 2,596,000                  | 2,778,863              | 0.11               |
| Lincoln Financing SARL, Reg. S 3.625% 01/04/2024  | EUR      | 3,468,000                  | 3,508,511              | 0.15               |
| Medtronic Global Holdings SCA 0% 15/03/2023   | EUR      | 7,096,000                  | 7,137,098              | 0.30               |
| Traton Finance Luxembourg SA, Reg. S 0.125% 24/03/2025  | EUR      | 8,800,000                  | 8,820,192              | 0.37               |
|   |          |                            | <u>26,567,572</u>      | <u>1.11</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Grupo Bimbo SAB de CV, Reg. S 4.5% 25/01/2022   | USD      | 100,000                    | 85,998                 | 0.01               |
| Grupo Televisa SAB 5% 13/05/2045  | USD      | 6,500,000                  | 6,550,905              | 0.27               |
|   |          |                            | <u>6,636,903</u>       | <u>0.28</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S 6.25% 27/04/2022   | USD      | 3,839,000                  | 3,383,777              | 0.14               |
| ABN AMRO Bank NV, Reg. S 1.25% 28/05/2025   | EUR      | 7,500,000                  | 7,837,454              | 0.33               |
| ABN AMRO Bank NV, Reg. S, FRN 4.4% 27/03/2028   | USD      | 200,000                    | 177,540                | 0.01               |
| Bharti Airtel International Netherlands BV, Reg. S 5.35% 20/05/2024                                       | USD      | 3,904,000                  | 3,624,113              | 0.15               |
| BMW Finance NV, Reg. S 0% 14/04/2023  | EUR      | 6,549,000                  | 6,588,307              | 0.27               |
| Braskem Netherlands Finance BV, Reg. S 4.5% 10/01/2028  | USD      | 1,331,000                  | 1,181,222              | 0.05               |
| Conti-Gummi Finance BV, Reg. S 1.125% 25/09/2024  | EUR      | 4,783,000                  | 4,942,156              | 0.21               |
| ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG,<br>Reg. S, FRN 3.375% 29/09/2047         | EUR      | 5,322,000                  | 5,977,178              | 0.25               |
| Heineken NV, Reg. S 1.75% 07/05/2040  | EUR      | 2,793,000                  | 2,988,406              | 0.13               |
| ING Groep NV, Reg. S 4.625% 06/01/2026  | USD      | 4,560,000                  | 4,383,292              | 0.18               |
| ING Groep NV, Reg. S, FRN 0.25% 01/02/2030  | EUR      | 300,000                    | 291,519                | 0.01               |
| ING Groep NV, Reg. S, FRN 1% 13/11/2030   | EUR      | 9,100,000                  | 9,221,754              | 0.38               |
| LeasePlan Corp. NV 0.125% 13/09/2023  | EUR      | 17,871,000                 | 17,974,886             | 0.75               |
| LeasePlan Corp. NV, Reg. S 0.75% 03/10/2022   | EUR      | 1,746,000                  | 1,767,434              | 0.07               |
| LeasePlan Corp. NV, Reg. S, FRN 7.375% Perpetual  | EUR      | 7,012,000                  | 7,850,981              | 0.33               |
| NIBC Bank NV, Reg. S 2% 09/04/2024  | EUR      | 7,400,000                  | 7,726,508              | 0.32               |
| NIBC Bank NV, Reg. S 1% 24/01/2060  | EUR      | 8,100,000                  | 8,654,700              | 0.36               |
| NIBC Bank NV, Reg. S, FRN 6% Perpetual  | EUR      | 4,777,000                  | 5,002,744              | 0.21               |
| Repsol International Finance BV, Reg. S, FRN 4.247% Perpetual   | EUR      | 1,415,000                  | 1,556,500              | 0.07               |
| Syngenta Finance NV, Reg. S 3.375% 16/04/2026   | EUR      | 10,542,000                 | 11,736,001             | 0.49               |
| Syngenta Finance NV, Reg. S 1.25% 10/09/2027  | EUR      | 7,600,000                  | 7,759,926              | 0.32               |
| Teva Pharmaceutical Finance Netherlands III BV 2.8% 21/07/2023  | USD      | 3,664,000                  | 3,067,206              | 0.13               |



## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Netherlands (continued)</i>  |          |                            |                        |                    |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 26,500,000                 | 29,421,953             | 1.22               |
| Vonovia Finance BV, Reg. S 0.75% 15/01/2024   | EUR      | 8,700,000                  | 8,883,105              | 0.37               |
| ZF Europe Finance BV, Reg. S 2% 23/02/2026  | EUR      | 1,500,000                  | 1,515,554              | 0.06               |
| ZF Europe Finance BV, Reg. S 2.5% 23/10/2027  | EUR      | 7,500,000                  | 7,698,751              | 0.32               |
| ZF Europe Finance BV, Reg. S 3% 23/10/2029  | EUR      | 5,300,000                  | 5,542,256              | 0.23               |
|   |          |                            | <u>176,755,223</u>     | <u>7.36</u>        |
| <i>Panama</i>   |          |                            |                        |                    |
| Carnival Corp., Reg. S 7.625% 01/03/2026  | EUR      | 19,900,000                 | 22,053,355             | 0.92               |
|   |          |                            | <u>22,053,355</u>      | <u>0.92</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Banco Comercial Portugues SA, Reg. S, FRN 1.125% 12/02/2027   | EUR      | 8,300,000                  | 8,149,558              | 0.34               |
|   |          |                            | <u>8,149,558</u>       | <u>0.34</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Temasek Financial I Ltd., Reg. S 1.5% 01/03/2028  | EUR      | 4,587,000                  | 5,006,424              | 0.21               |
| Temasek Financial I Ltd., Reg. S 0.5% 20/11/2031  | EUR      | 150,000                    | 150,450                | 0.01               |
| United Overseas Bank Ltd., Reg. S, FRN 2.88% 08/03/2027   | USD      | 3,743,000                  | 3,191,366              | 0.13               |
|   |          |                            | <u>8,348,240</u>       | <u>0.35</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| SK Hynix, Inc., Reg. S 2.375% 19/01/2031  | USD      | 2,240,000                  | 1,843,695              | 0.08               |
|   |          |                            | <u>1,843,695</u>       | <u>0.08</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, FRN 6.5% Perpetual  | USD      | 4,200,000                  | 3,861,633              | 0.16               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 3.104% 15/07/2031   | GBP      | 15,300,000                 | 18,695,171             | 0.78               |
| Banco de Sabadell SA, Reg. S 1.75% 10/05/2024   | EUR      | 7,300,000                  | 7,572,633              | 0.32               |
| Banco de Sabadell SA, Reg. S 1.125% 27/03/2025  | EUR      | 2,600,000                  | 2,651,556              | 0.11               |
| Banco de Sabadell SA, Reg. S 5.625% 06/05/2026  | EUR      | 7,800,000                  | 9,088,110              | 0.38               |
| Banco de Sabadell SA, Reg. S, FRN 5.375% 12/12/2028   | EUR      | 4,700,000                  | 5,145,889              | 0.21               |
| Banco de Sabadell SA, Reg. S, FRN 2.5% 15/04/2031   | EUR      | 5,000,000                  | 5,031,085              | 0.21               |
| Banco de Sabadell SA, Reg. S, FRN 5.75% 31/12/2164  | EUR      | 6,000,000                  | 6,345,000              | 0.26               |
| Banco Santander SA, Reg. S 1.375% 05/01/2026  | EUR      | 6,300,000                  | 6,604,521              | 0.28               |
| Banco Santander SA, Reg. S 0.875% 09/05/2031  | EUR      | 200,000                    | 214,797                | 0.01               |
| Banco Santander SA, Reg. S, FRN 7.5% Perpetual  | USD      | 5,600,000                  | 5,204,579              | 0.22               |
| Bankinter SA, Reg. S 0.625% 06/10/2027  | EUR      | 8,100,000                  | 8,160,005              | 0.34               |
| Bankinter SA, Reg. S 1.25% 07/02/2028   | EUR      | 7,400,000                  | 8,012,564              | 0.33               |
| CaixaBank SA, Reg. S 2.375% 01/02/2024  | EUR      | 3,000,000                  | 3,183,705              | 0.13               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Spain (continued)</i>  |          |                            |                        |                    |
| CaixaBank SA, Reg. S 1.125% 17/05/2024  | EUR      | 4,100,000                  | 4,239,204              | 0.18               |
| CaixaBank SA, Reg. S 1.375% 19/06/2026  | EUR      | 8,700,000                  | 9,092,305              | 0.38               |
| CaixaBank SA, Reg. S, FRN 0.75% 10/07/2026  | EUR      | 6,200,000                  | 6,333,616              | 0.26               |
| CaixaBank SA, Reg. S, FRN 3.375% 15/03/2027   | EUR      | 9,200,000                  | 9,405,410              | 0.39               |
| CaixaBank SA, Reg. S, FRN 3.75% 15/02/2029  | EUR      | 300,000                    | 323,407                | 0.01               |
| Cellnex Telecom SA, Reg. S 1.75% 23/10/2030   | EUR      | 8,000,000                  | 7,965,241              | 0.33               |
|   |          |                            | <u>127,130,431</u>     | <u>5.29</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Credit Suisse AG, Reg. S 6.5% 08/08/2023  | USD      | 750,000                    | 699,168                | 0.03               |
| Credit Suisse Group AG, Reg. S, FRN 1.25% 17/07/2025  | EUR      | 12,827,000                 | 13,170,740             | 0.55               |
| Credit Suisse Group AG, Reg. S, FRN 3.25% 02/04/2026  | EUR      | 4,025,000                  | 4,437,300              | 0.18               |
| Credit Suisse Group AG, Reg. S, FRN 7.5% Perpetual  | USD      | 6,400,000                  | 5,990,575              | 0.25               |
|   |          |                            | <u>24,297,783</u>      | <u>1.01</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| Turkiye Sise ve Cam Fabrikalari A/S, Reg. S 6.95% 14/03/2026  | USD      | 6,781,000                  | 6,351,648              | 0.26               |
|   |          |                            | <u>6,351,648</u>       | <u>0.26</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| DP World plc, Reg. S 2.375% 25/09/2026  | EUR      | 5,491,000                  | 5,859,927              | 0.24               |
|   |          |                            | <u>5,859,927</u>       | <u>0.24</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, FRN 4.61% 15/02/2023  | USD      | 5,842,000                  | 5,051,087              | 0.21               |
| Barclays plc, FRN 4.338% 16/05/2024   | USD      | 3,010,000                  | 2,705,911              | 0.11               |
| Barclays plc, FRN 3.932% 07/05/2025   | USD      | 7,901,000                  | 7,188,488              | 0.30               |
| Barclays plc, Reg. S, FRN 2% 07/02/2028   | EUR      | 6,314,000                  | 6,473,630              | 0.27               |
| Barclays plc, Reg. S, FRN 6.375% Perpetual  | GBP      | 2,643,000                  | 3,446,577              | 0.14               |
| Centrica plc, Reg. S 7% 19/09/2033  | GBP      | 2,009,000                  | 3,573,283              | 0.15               |
| Centrica plc, Reg. S 5.375% 16/10/2043  | USD      | 498,000                    | 534,163                | 0.02               |
| HSBC Holdings plc 4.95% 31/03/2030  | USD      | 4,378,000                  | 4,455,365              | 0.19               |
| HSBC Holdings plc, FRN 3.033% 22/11/2023  | USD      | 5,837,000                  | 5,098,196              | 0.21               |
| HSBC Holdings plc, FRN 4.292% 12/09/2026  | USD      | 3,369,000                  | 3,161,754              | 0.13               |
| HSBC Holdings plc, Reg. S 2.625% 16/08/2028   | GBP      | 2,736,000                  | 3,385,126              | 0.14               |
| InterContinental Hotels Group plc, Reg. S 2.125% 24/08/2026   | GBP      | 6,070,000                  | 7,191,815              | 0.30               |
| InterContinental Hotels Group plc, Reg. S 2.125% 15/05/2027   | EUR      | 2,585,000                  | 2,783,966              | 0.12               |
| Lloyds Bank Corporate Markets plc, Reg. S 1.5% 23/06/2023   | GBP      | 7,724,000                  | 9,160,307              | 0.38               |
| Lloyds Banking Group plc, FRN 1.326% 15/06/2023   | USD      | 4,689,000                  | 3,986,082              | 0.17               |
| Lloyds Banking Group plc, FRN 5.125% Perpetual  | GBP      | 2,601,000                  | 3,212,488              | 0.13               |
| Lloyds Banking Group plc, Reg. S, FRN 0.625% 15/01/2024   | EUR      | 3,377,000                  | 3,416,660              | 0.14               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>   |          |                            |                        |                    |
| Nationwide Building Society, 144A 3.9% 21/07/2025   | USD      | 6,483,000                  | 6,056,928              | 0.25               |
| Nationwide Building Society, Reg. S 1% 24/01/2023   | GBP      | 10,908,000                 | 12,812,405             | 0.53               |
| Nationwide Building Society, Reg. S 4% 14/09/2026   | USD      | 3,922,000                  | 3,650,741              | 0.15               |
| Natwest Group plc, Reg. S, FRN 3.622% 14/08/2030  | GBP      | 2,235,000                  | 2,777,851              | 0.12               |
| Santander UK Group Holdings plc, FRN 1.532% 21/08/2026  | USD      | 11,468,000                 | 9,688,251              | 0.40               |
| Santander UK Group Holdings plc, Reg. S, FRN 0.391% 28/02/2025  | EUR      | 9,215,000                  | 9,299,604              | 0.39               |
| Santander UK plc, Reg. S 0.5% 10/01/2025  | EUR      | 123,000                    | 126,376                | 0.01               |
| Standard Chartered plc, Reg. S, FRN 3.885% 15/03/2024   | USD      | 12,630,000                 | 11,192,880             | 0.47               |
| Standard Chartered plc, Reg. S, FRN 4.644% 01/04/2031   | USD      | 4,802,000                  | 4,736,027              | 0.20               |
| Tesco Corporate Treasury Services plc, Reg. S 0.375% 27/07/2029   | EUR      | 6,020,000                  | 5,879,111              | 0.24               |
| Vodafone Group plc, Reg. S, FRN 3% 27/08/2080   | EUR      | 6,609,000                  | 6,798,534              | 0.28               |
|   |          |                            | 147,843,606            | 6.15               |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc. 3.2% 06/11/2022  | USD      | 5,130,000                  | 4,466,685              | 0.19               |
| AbbVie, Inc. 3.2% 21/11/2029  | USD      | 2,449,000                  | 2,241,352              | 0.09               |
| Alabama Power Co. 3.45% 01/10/2049  | USD      | 8,300,000                  | 7,647,653              | 0.32               |
| American Express Co. 2.5% 30/07/2024  | USD      | 16,978,000                 | 15,088,300             | 0.63               |
| American Honda Finance Corp. 0.35% 26/08/2022   | EUR      | 3,938,000                  | 3,970,639              | 0.17               |
| American Honda Finance Corp. 0.875% 07/07/2023  | USD      | 4,799,000                  | 4,082,644              | 0.17               |
| American Honda Finance Corp. 2.4% 27/06/2024  | USD      | 7,613,000                  | 6,747,068              | 0.28               |
| American Honda Finance Corp. 1.2% 08/07/2025  | USD      | 7,573,000                  | 6,437,019              | 0.27               |
| American International Group, Inc. 2.5% 30/06/2025  | USD      | 4,793,000                  | 4,263,751              | 0.18               |
| American International Group, Inc., Reg. S 5% 26/04/2023  | GBP      | 6,450,000                  | 8,096,760              | 0.34               |
| American Tower Corp., REIT 3% 15/06/2023  | USD      | 12,433,000                 | 10,981,371             | 0.46               |
| Anheuser-Busch Cos. LLC 4.9% 01/02/2046   | USD      | 5,061,000                  | 5,398,190              | 0.22               |
| Anheuser-Busch InBev Worldwide, Inc. 4.6% 01/06/2060  | USD      | 1,433,000                  | 1,487,028              | 0.06               |
| Ashtead Capital, Inc., 144A 4.375% 15/08/2027   | USD      | 1,922,000                  | 1,699,036              | 0.07               |
| Ashtead Capital, Inc., 144A 4% 01/05/2028   | USD      | 2,006,000                  | 1,782,673              | 0.07               |
| AT&T, Inc. 2.35% 05/09/2029   | EUR      | 2,095,000                  | 2,373,189              | 0.10               |
| AT&T, Inc. 2.45% 15/03/2035   | EUR      | 1,892,000                  | 2,131,249              | 0.09               |
| Ball Corp. 4% 15/11/2023  | USD      | 4,956,000                  | 4,429,635              | 0.18               |
| Ball Corp. 0.875% 15/03/2024  | EUR      | 7,183,000                  | 7,235,528              | 0.30               |
| Ball Corp. 2.875% 15/08/2030  | USD      | 26,385,000                 | 21,820,165             | 0.91               |
| Berkshire Hathaway Finance Corp. 1.45% 15/10/2030   | USD      | 20,000,000                 | 16,483,130             | 0.69               |
| Berkshire Hathaway Finance Corp. 2.5% 15/01/2051  | USD      | 9,824,000                  | 7,751,387              | 0.32               |
| BOC Aviation USA Corp., Reg. S 1.625% 29/04/2024  | USD      | 4,058,000                  | 3,449,043              | 0.14               |
| Capital One Financial Corp. 2.6% 11/05/2023   | USD      | 4,773,000                  | 4,179,416              | 0.17               |
| Celanese US Holdings LLC 2.125% 01/03/2027  | EUR      | 3,063,000                  | 3,319,861              | 0.14               |
| Citigroup, Inc. 2.75% 25/04/2022  | USD      | 5,498,000                  | 4,720,709              | 0.20               |
| Citigroup, Inc., Reg. S, FRN 1.25% 06/07/2026   | EUR      | 15,864,000                 | 16,563,498             | 0.69               |
| CNH Industrial Capital LLC 4.2% 15/01/2024  | USD      | 7,380,000                  | 6,737,116              | 0.28               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| CVS Health Corp. 4.25% 01/04/2050   | USD      | 11,400,000                 | 11,426,105             | 0.48               |
| Dell International LLC 6.02% 15/06/2026   | USD      | 5,296,000                  | 5,356,069              | 0.22               |
| Dow Chemical Co. (The) 0.5% 15/03/2027  | EUR      | 16,536,000                 | 16,658,111             | 0.69               |
| Duke Energy Corp. 2.45% 01/06/2030  | USD      | 6,831,000                  | 5,830,159              | 0.24               |
| General Electric Co., Reg. S 4.875% 18/09/2037  | GBP      | 4,730,000                  | 6,792,979              | 0.28               |
| General Motors Financial Co., Inc., Reg. S 0.85% 26/02/2026   | EUR      | 9,980,000                  | 10,161,382             | 0.42               |
| Georgia Power Co. 2.1% 30/07/2023   | USD      | 3,882,000                  | 3,381,151              | 0.14               |
| Goldman Sachs Group, Inc. (The) 3.5% 01/04/2025   | USD      | 8,766,000                  | 8,016,896              | 0.33               |
| Goldman Sachs Group, Inc. (The) 3.5% 16/11/2026   | USD      | 4,563,000                  | 4,183,353              | 0.17               |
| Goldman Sachs Group, Inc. (The), Reg. S 1.25% 01/05/2025  | EUR      | 5,282,000                  | 5,461,881              | 0.23               |
| HCA, Inc. 5.5% 15/06/2047   | USD      | 3,400,000                  | 3,733,586              | 0.16               |
| HCA, Inc. 5.25% 15/06/2049  | USD      | 15,000,000                 | 16,144,439             | 0.67               |
| Home Depot, Inc. (The) 0.9% 15/03/2028  | USD      | 5,869,000                  | 4,824,071              | 0.20               |
| Huntsman International LLC 4.25% 01/04/2025   | EUR      | 6,894,000                  | 7,769,287              | 0.32               |
| Johnson & Johnson 0.95% 01/09/2027  | USD      | 13,088,000                 | 10,839,557             | 0.45               |
| Kraft Heinz Foods Co., Reg. S 2.25% 25/05/2028  | EUR      | 5,498,000                  | 5,981,779              | 0.25               |
| Kroger Co. (The) 2.8% 01/08/2022  | USD      | 4,319,000                  | 3,728,584              | 0.15               |
| Kroger Co. (The) 1.7% 15/01/2031  | USD      | 8,870,000                  | 7,172,760              | 0.30               |
| Linde, Inc. 1.1% 10/08/2030   | USD      | 12,037,000                 | 9,542,546              | 0.40               |
| Mastercard, Inc. 1.9% 15/03/2031  | USD      | 11,446,000                 | 9,750,641              | 0.41               |
| Mondelez International, Inc. 4.5% 03/12/2035  | GBP      | 2,455,000                  | 3,602,873              | 0.15               |
| MPT Operating Partnership LP, REIT 2.5% 24/03/2026  | GBP      | 10,361,000                 | 12,303,133             | 0.51               |
| NextEra Energy Capital Holdings, Inc. 2.25% 01/06/2030  | USD      | 39,400,000                 | 33,532,354             | 1.40               |
| Occidental Petroleum Corp. 5.875% 01/09/2025  | USD      | 12,706,000                 | 11,930,136             | 0.50               |
| Occidental Petroleum Corp. 4.4% 15/04/2046  | USD      | 6,590,000                  | 5,364,851              | 0.22               |
| Occidental Petroleum Corp. 4.2% 15/03/2048  | USD      | 1,810,000                  | 1,434,194              | 0.06               |
| Oracle Corp. 2.875% 25/03/2031  | USD      | 21,200,000                 | 18,614,733             | 0.77               |
| Oracle Corp. 3.85% 01/04/2060   | USD      | 8,000,000                  | 7,142,696              | 0.30               |
| Organon & Co., Reg. S 2.875% 30/04/2028   | EUR      | 5,200,000                  | 5,276,861              | 0.22               |
| PPG Industries, Inc. 1.2% 15/03/2026  | USD      | 7,086,000                  | 5,962,757              | 0.25               |
| RELX Capital, Inc. 3% 22/05/2030  | USD      | 5,679,000                  | 5,116,973              | 0.21               |
| Southern Co. (The) 3.7% 30/04/2030  | USD      | 100,000                    | 93,084                 | —                  |
| Thermo Fisher Scientific, Inc. 2.95% 19/09/2026   | USD      | 8,677,000                  | 7,899,709              | 0.33               |
| T-Mobile USA, Inc. 3.875% 15/04/2030  | USD      | 14,525,000                 | 13,671,215             | 0.57               |
| T-Mobile USA, Inc. 2.55% 15/02/2031   | USD      | 100,000                    | 85,285                 | —                  |
| T-Mobile USA, Inc. 3.6% 15/11/2060  | USD      | 8,200,000                  | 7,059,735              | 0.29               |
| Toyota Motor Credit Corp. 0.5% 14/08/2023   | USD      | 7,976,000                  | 6,738,894              | 0.28               |
| Toyota Motor Credit Corp. 3.375% 01/04/2030   | USD      | 4,725,000                  | 4,468,114              | 0.19               |
| Verizon Communications, Inc. 1.375% 27/10/2026  | EUR      | 6,109,000                  | 6,493,961              | 0.27               |
| Verizon Communications, Inc. 4.4% 01/11/2034  | USD      | 1,266,000                  | 1,272,958              | 0.05               |
| Verizon Communications, Inc. 4.272% 15/01/2036  | USD      | 400,000                    | 402,305                | 0.02               |
| Verizon Communications, Inc. 4.812% 15/03/2039  | USD      | 1,109,000                  | 1,185,763              | 0.05               |
| Verizon Communications, Inc. 2.65% 20/11/2040   | USD      | 3,391,000                  | 2,758,849              | 0.11               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Visa, Inc. 2.05% 15/04/2030   | USD      | 21,200,000                 | 18,389,001             | 0.77               |
| Wells Fargo & Co., Reg. S 0.625% 14/08/2030   | EUR      | 8,204,000                  | 8,113,650              | 0.34               |
| Welltower, Inc., REIT 2.8% 01/06/2031   | USD      | 11,474,000                 | 9,997,702              | 0.42               |
| Westlake Chemical Corp. 1.625% 17/07/2029   | EUR      | 7,386,000                  | 7,725,553              | 0.32               |
| Williams Cos., Inc. (The) 4.5% 15/11/2023   | USD      | 1,876,000                  | 1,714,092              | 0.07               |
| ZF North America Capital, Inc., Reg. S 2.75% 27/04/2023   | EUR      | 2,900,000                  | 3,024,566              | 0.13               |
| Zimmer Biomet Holdings, Inc. 1.164% 15/11/2027  | EUR      | 14,124,000                 | 14,715,115             | 0.61               |
| Zimmer Biomet Holdings, Inc. 3.55% 20/03/2030   | USD      | 5,126,000                  | 4,733,174              | 0.20               |
|   |          |                            | <u>573,163,717</u>     | <u>23.85</u>       |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| JMH Co. Ltd., Reg. S 2.5% 09/04/2031  | USD      | 9,843,000                  | 8,414,271              | 0.35               |
| JMH Co. Ltd., Reg. S 2.875% 09/04/2036  | USD      | 2,960,000                  | 2,525,822              | 0.10               |
| TSMC Global Ltd., Reg. S 1% 28/09/2027  | USD      | 7,944,000                  | 6,458,371              | 0.27               |
| TSMC Global Ltd., Reg. S 2.25% 23/04/2031   | USD      | 28,800,000                 | 24,425,326             | 1.02               |
|   |          |                            | <u>41,823,790</u>      | <u>1.74</u>        |
| Total Bonds   |          |                            | <u>1,462,915,564</u>   | <u>60.88</u>       |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 0.75% 20/11/2031   | EUR      | 25,300,000                 | 24,885,446             | 1.04               |
|   |          |                            | <u>24,885,446</u>      | <u>1.04</u>        |
| Total Convertible Bonds   |          |                            | <u>24,885,446</u>      | <u>1.04</u>        |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>1,487,801,010</u>   | <u>61.92</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| FMG Resources August 2006 Pty. Ltd., 144A 5.125% 15/05/2024   | USD      | 7,504,000                  | 6,881,644              | 0.29               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.5% 15/09/2027   | USD      | 5,642,000                  | 5,171,260              | 0.22               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.375% 01/04/2031   | USD      | 21,898,000                 | 19,718,038             | 0.82               |
| Transurban Finance Co. Pty. Ltd., Reg. S 2.45% 16/03/2031   | USD      | 3,497,000                  | 2,961,770              | 0.12               |
| Woodside Finance Ltd., Reg. S 4.5% 04/03/2029   | USD      | 10,645,000                 | 10,068,833             | 0.42               |
|   |          |                            | <u>44,801,545</u>      | <u>1.87</u>        |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Suzano Austria GmbH, 144A 7% 16/03/2047   | USD      | 1,746,000                  | 1,981,789              | 0.08               |
| Suzano Austria GmbH 3.125% 15/01/2032   | USD      | 14,182,000                 | 11,844,045             | 0.50               |
|   |          |                            | <u>13,825,834</u>      | <u>0.58</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Itau Unibanco Holding SA, Reg. S, FRN 4.5% 21/11/2029   | USD      | 8,198,000                  | 7,065,409              | 0.29               |
|   |          |                            | <u>7,065,409</u>       | <u>0.29</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Transec SA, Reg. S 4.625% 26/07/2023  | USD      | 539,000                    | 486,181                | 0.02               |
|   |          |                            | <u>486,181</u>         | <u>0.02</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, Reg. S, FRN 5% 12/01/2023  | USD      | 11,130,000                 | 9,600,694              | 0.40               |
|   |          |                            | <u>9,600,694</u>       | <u>0.40</u>        |
| <i>France</i>   |          |                            |                        |                    |
| BNP Paribas SA, Reg. S, FRN 1.323% 13/01/2027   | USD      | 11,614,000                 | 9,672,007              | 0.40               |
| BPCE SA, Reg. S 2.375% 14/01/2025   | USD      | 7,067,000                  | 6,204,269              | 0.26               |
| Cars Alliance Auto Leases France V FCT, Reg. S, FRN 'A' 0.138%<br>21/10/2036                          | EUR      | 27,200,000                 | 27,455,446             | 1.14               |
| Societe Generale SA, Reg. S 3.875% 28/03/2024   | USD      | 9,888,000                  | 8,970,458              | 0.37               |
| Societe Generale SA, Reg. S 2.625% 16/10/2024   | USD      | 8,027,000                  | 7,071,925              | 0.30               |
|   |          |                            | <u>59,374,105</u>      | <u>2.47</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Lenovo Group Ltd., Reg. S 5.875% 24/04/2025   | USD      | 441,000                    | 421,909                | 0.02               |
|   |          |                            | <u>421,909</u>         | <u>0.02</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S 4.75% 12/10/2023  | USD      | 3,691,000                  | 3,378,682              | 0.14               |
|   |          |                            | <u>3,378,682</u>       | <u>0.14</u>        |
| <i>Liberia</i>  |          |                            |                        |                    |
| Royal Caribbean Cruises Ltd., 144A 5.5% 01/04/2028  | USD      | 14,334,000                 | 12,680,716             | 0.53               |
|   |          |                            | <u>12,680,716</u>      | <u>0.53</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Bavarian Sky SA, Reg. S, FRN 'A' 0% 20/07/2029  | EUR      | 13,300,000                 | 13,445,076             | 0.56               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2021

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued)      |          |                            |                        |                    |
| Bonds (continued)  |          |                            |                        |                    |
| <i>Luxembourg (continued)</i>  |          |                            |                        |                    |
| Compartment VCL 32, Reg. S, FRN, Series 32 'A' 0.152% 21/01/2027   | EUR      | 8,831,097                  | 8,893,493              | 0.37               |
| Compartment VCL 33, FRN 'A' 0.145% 21/04/2027  | EUR      | 9,400,000                  | 9,472,520              | 0.39               |
| Red & Black Auto Lease Germany SA-Compartment 3, Reg. S, FRN 'A' 0.148% 15/09/2031                         | EUR      | 16,500,000                 | 16,622,282             | 0.69               |
| Silver Arrow SA Compartment 13, Reg. S, FRN 'A' 0.148% 15/03/2028  | EUR      | 10,448,228                 | 10,536,864             | 0.44               |
|  |          |                            | <u>58,970,235</u>      | <u>2.45</u>        |
| <i>Mexico</i>  |          |                            |                        |                    |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand, FRN 8.5% Perpetual       | USD      | 3,987,000                  | 3,453,408              | 0.14               |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand, Reg. S 5.375% 17/04/2025 | USD      | 4,703,000                  | 4,504,672              | 0.19               |
| Orbia Advance Corp. SAB de CV, Reg. S 1.875% 11/05/2026  | USD      | 15,260,000                 | 12,928,182             | 0.54               |
|  |          |                            | <u>20,886,262</u>      | <u>0.87</u>        |
| <i>Netherlands</i>   |          |                            |                        |                    |
| Cooperatieve Rabobank UA, Reg. S, FRN 1.004% 24/09/2026  | USD      | 1,115,000                  | 930,216                | 0.04               |
| Enel Finance International NV, Reg. S 2.65% 10/09/2024   | USD      | 6,862,000                  | 6,079,108              | 0.25               |
| Globaldrive Auto Receivables BV, Reg. S, FRN 'A' 0.145% 20/02/2029   | EUR      | 7,632,097                  | 7,725,074              | 0.32               |
| Green Apple BV, Reg. S, FRN 'A' 0.167% 17/01/2060  | EUR      | 11,300,000                 | 11,625,921             | 0.48               |
| Green STORM BV, Reg. S, FRN 'A' 0.205% 22/02/2068  | EUR      | 6,700,000                  | 6,897,518              | 0.29               |
| Mondelez International Holdings Netherlands BV, Reg. S 2.25% 19/09/2024                                    | USD      | 7,626,000                  | 6,715,724              | 0.28               |
| Saacure BV, Reg. S, FRN 'A' 0.167% 28/04/2093  | EUR      | 3,975,000                  | 4,076,324              | 0.17               |
| Siemens Financieringsmaatschappij NV, 144A 1.2% 11/03/2026   | USD      | 10,514,000                 | 8,868,024              | 0.37               |
| Syngenta Finance NV 4.375% 28/03/2042  | USD      | 3,184,000                  | 2,577,146              | 0.11               |
| Syngenta Finance NV, Reg. S 4.441% 24/04/2023  | USD      | 4,537,000                  | 4,037,565              | 0.17               |
| Syngenta Finance NV, Reg. S 5.676% 24/04/2048  | USD      | 11,803,000                 | 12,047,406             | 0.50               |
|  |          |                            | <u>71,580,026</u>      | <u>2.98</u>        |
| <i>Norway</i>  |          |                            |                        |                    |
| Aker BP ASA, 144A 3.75% 15/01/2030   | USD      | 21,050,000                 | 19,119,440             | 0.80               |
| Aker BP ASA, Reg. S 3.75% 15/01/2030   | USD      | 11,256,000                 | 10,223,678             | 0.42               |
|  |          |                            | <u>29,343,118</u>      | <u>1.22</u>        |
| <i>Panama</i>  |          |                            |                        |                    |
| Carnival Corp., 144A 7.625% 01/03/2026   | USD      | 3,060,000                  | 2,811,536              | 0.11               |
| Carnival Corp., 144A 9.875% 01/08/2027   | USD      | 172,000                    | 169,332                | 0.01               |
|  |          |                            | <u>2,980,868</u>       | <u>0.12</u>        |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Singapore</i>  |          |                            |                        |                    |
| Oversea-Chinese Banking Corp. Ltd., Reg. S, FRN 1.832% 10/09/2030                                     | USD      | 4,082,000                  | 3,440,494              | 0.14               |
| Temasek Financial I Ltd., 144A 5.375% 23/11/2039  | USD      | 3,458,000                  | 4,104,170              | 0.17               |
|   |          |                            | <u>7,544,664</u>       | <u>0.31</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Shinhan Bank Co. Ltd., Reg. S 3.875% 05/11/2023   | USD      | 200,000                    | 181,217                | 0.01               |
|   |          |                            | <u>181,217</u>         | <u>0.01</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Svenska Handelsbanken AB, Reg. S 0.625% 30/06/2023  | USD      | 7,401,000                  | 6,269,120              | 0.26               |
| Swedbank AB, 144A 1.3% 02/06/2023   | USD      | 5,101,000                  | 4,364,622              | 0.18               |
|   |          |                            | <u>10,633,742</u>      | <u>0.44</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Apple, Inc. 0.55% 20/08/2025  | USD      | 13,672,000                 | 11,401,949             | 0.47               |
| Apple, Inc. 1.2% 08/02/2028   | USD      | 17,740,000                 | 14,736,311             | 0.61               |
| AT&T, Inc., 144A 3.5% 15/09/2053  | USD      | 8,000,000                  | 6,765,655              | 0.28               |
| AT&T, Inc. 3.5% 01/02/2061  | USD      | 8,900,000                  | 7,356,391              | 0.31               |
| AT&T, Inc., Reg. S 3.5% 15/09/2053  | USD      | 3,307,000                  | 2,796,753              | 0.12               |
| Bank of America Corp., FRN 3.458% 15/03/2025  | USD      | 13,200,000                 | 11,897,105             | 0.50               |
| Bayer US Finance II LLC, 144A 3.95% 15/04/2045  | USD      | 4,127,000                  | 3,718,872              | 0.16               |
| BMW US Capital LLC, 144A 3.45% 12/04/2023   | USD      | 7,611,000                  | 6,741,777              | 0.28               |
| BMW US Capital LLC, Reg. S 3.625% 18/04/2029  | USD      | 5,388,000                  | 5,106,911              | 0.21               |
| Booking Holdings, Inc. 4.625% 13/04/2030  | USD      | 6,935,000                  | 6,995,605              | 0.29               |
| Braskem America Finance Co., Reg. S 7.125% 22/07/2041   | USD      | 2,924,000                  | 3,057,083              | 0.13               |
| Bristol-Myers Squibb Co. 4.125% 15/06/2039  | USD      | 3,698,000                  | 3,770,056              | 0.16               |
| CCO Holdings LLC, 144A 5% 01/02/2028  | USD      | 7,800,000                  | 6,901,304              | 0.29               |
| Charter Communications Operating LLC 2.8% 01/04/2031  | USD      | 6,387,000                  | 5,509,643              | 0.23               |
| Charter Communications Operating LLC 6.384% 23/10/2035  | USD      | 4,300,000                  | 4,859,110              | 0.20               |
| Charter Communications Operating LLC 4.8% 01/03/2050  | USD      | 4,800,000                  | 4,663,217              | 0.19               |
| Charter Communications Operating LLC 3.7% 01/04/2051  | USD      | 18,000,000                 | 15,104,874             | 0.63               |
| Cheniere Corpus Christi Holdings LLC 5.875% 31/03/2025  | USD      | 4,363,000                  | 4,220,647              | 0.18               |
| Citigroup, Inc., FRN 1.122% 28/01/2027  | USD      | 15,386,000                 | 12,792,024             | 0.53               |
| Comcast Corp. 3.3% 01/02/2027   | USD      | 5,545,000                  | 5,133,641              | 0.21               |
| Comcast Corp. 3.55% 01/05/2028  | USD      | 8,008,000                  | 7,556,047              | 0.31               |
| Comcast Corp. 1.5% 15/02/2031   | USD      | 19,629,000                 | 15,683,131             | 0.65               |
| Daimler Finance North America LLC, 144A 3.4% 22/02/2022   | USD      | 7,992,000                  | 6,871,602              | 0.29               |
| Daimler Finance North America LLC, 144A 2.125% 10/03/2025   | USD      | 20,561,000                 | 17,946,403             | 0.75               |
| Daimler Finance North America LLC, 144A 3.45% 06/01/2027  | USD      | 1,829,000                  | 1,692,393              | 0.07               |
| Daimler Finance North America LLC, Reg. S 3.4% 22/02/2022   | USD      | 5,335,000                  | 4,587,087              | 0.19               |
| Dell International LLC 4.9% 01/10/2026  | USD      | 4,101,000                  | 3,990,548              | 0.17               |



## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Duke Energy Florida LLC 3.8% 15/07/2028   | USD      | 8,832,000                  | 8,435,209              | 0.35               |
| Fresenius Medical Care US Finance III, Inc., 144A 2.375% 16/02/2031                                   | USD      | 5,369,000                  | 4,422,899              | 0.18               |
| Fresenius US Finance II, Inc., 144A 4.5% 15/01/2023   | USD      | 3,320,000                  | 2,926,342              | 0.12               |
| Goldman Sachs Group, Inc. (The) 0.481% 27/01/2023   | USD      | 16,320,000                 | 13,762,132             | 0.57               |
| Graphic Packaging International LLC, 144A 1.512% 15/04/2026   | USD      | 3,433,000                  | 2,879,884              | 0.12               |
| Hilton Domestic Operating Co., Inc., 144A 4% 01/05/2031   | USD      | 9,400,000                  | 8,004,719              | 0.33               |
| Hilton Domestic Operating Co., Inc., 144A 3.625% 15/02/2032   | USD      | 2,306,000                  | 1,920,733              | 0.08               |
| Intel Corp. 4.75% 25/03/2050  | USD      | 19,910,000                 | 22,291,381             | 0.93               |
| JPMorgan Chase & Co., FRN 0.563% 16/02/2025   | USD      | 3,507,000                  | 2,938,802              | 0.12               |
| JPMorgan Chase & Co., FRN 2.956% 13/05/2031   | USD      | 7,937,000                  | 7,034,076              | 0.29               |
| Metropolitan Life Global Funding I, 144A 1.55% 07/01/2031   | USD      | 11,900,000                 | 9,566,957              | 0.40               |
| Microsoft Corp. 3.3% 06/02/2027   | USD      | 133,000                    | 124,818                | 0.01               |
| Mondelez International, Inc. 1.5% 04/05/2025  | USD      | 3,405,000                  | 2,919,743              | 0.12               |
| Mondelez International, Inc. 2.75% 13/04/2030   | USD      | 316,000                    | 280,482                | 0.01               |
| Morgan Stanley, FRN 0.529% 25/01/2024   | USD      | 9,924,000                  | 8,365,636              | 0.35               |
| Morgan Stanley, FRN 3.622% 01/04/2031   | USD      | 2,437,000                  | 2,295,281              | 0.10               |
| New York Life Global Funding, 144A 0.95% 24/06/2025   | USD      | 12,882,000                 | 10,865,993             | 0.45               |
| NGPL PipeCo LLC, 144A 3.25% 15/07/2031  | USD      | 3,119,000                  | 2,711,828              | 0.11               |
| NVIDIA Corp. 2.85% 01/04/2030   | USD      | 15,800,000                 | 14,425,000             | 0.60               |
| Occidental Petroleum Corp. 4.5% 15/07/2044  | USD      | 7,900,000                  | 6,444,158              | 0.27               |
| Organon & Co., 144A 4.125% 30/04/2028   | USD      | 3,910,000                  | 3,363,933              | 0.14               |
| Sprint Corp. 7.125% 15/06/2024  | USD      | 11,800,000                 | 11,499,952             | 0.48               |
| Transcontinental Gas Pipe Line Co. LLC 3.25% 15/05/2030   | USD      | 7,485,000                  | 6,805,048              | 0.28               |
| US Treasury Bill 0% 01/07/2021  | USD      | 62,544,000                 | 52,739,658             | 2.19               |
| Verizon Communications, Inc. 1.68% 30/10/2030   | USD      | 11,018,000                 | 8,876,020              | 0.37               |
| Volkswagen Group of America Finance LLC, 144A 3.35% 13/05/2025  | USD      | 9,128,000                  | 8,300,932              | 0.35               |
| Wells Fargo & Co., FRN 1.654% 02/06/2024  | USD      | 4,875,000                  | 4,199,315              | 0.18               |
| Wells Fargo & Co., FRN 5.013% 04/04/2051  | USD      | 7,340,000                  | 8,478,980              | 0.35               |
| ZF North America Capital, Inc., 144A 4.75% 29/04/2025   | USD      | 14,545,000                 | 13,260,474             | 0.55               |
|   |          |                            | 451,996,524            | 18.81              |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| Yingde Gases Investment Ltd., Reg. S 6.25% 19/01/2023   | USD      | 6,156,000                  | 5,337,964              | 0.22               |
|   |          |                            | 5,337,964              | 0.22               |
| Total Bonds   |          |                            | 811,089,695            | 33.75              |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 811,089,695            | 33.75              |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR      | % of Net<br>Assets   |
|---|----------|----------------------------|-----------------------------|----------------------|
| Units of authorised UCITS or other collective investment undertakings       |          |                            |                             |                      |
| Collective Investment Schemes - UCITS                                       |          |                            |                             |                      |
| <i>Luxembourg</i>   |          |                            |                             |                      |
| RobecoSAM Emerging SDG Credits - Z USD <sup>†</sup>                         | USD      | 695,396                    | 87,973,841                  | 3.66                 |
|   |          |                            | <u>87,973,841</u>           | <u>3.66</u>          |
| Total Collective Investment Schemes - UCITS                                 |          |                            | <u>87,973,841</u>           | <u>3.66</u>          |
| Total Units of authorised UCITS or other collective investment undertakings |          |                            | <u>87,973,841</u>           | <u>3.66</u>          |
| <b>Total Investments</b>  |          |                            | <b><u>2,386,864,546</u></b> | <b><u>99.33</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>68,122,433</u></b>    | <b><u>2.83</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(51,920,062)</u></b>  | <b><u>(2.16)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>2,403,066,917</u></b> | <b><u>100.00</u></b> |

<sup>†</sup> Related Party Fund.

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| US 10 Year Ultra Bond, 21/09/2021                           | 408                    | USD      | 50,644,131                | 802,716                          | 0.04               |
| Canada 10 Year Bond, 21/09/2021                             | 217                    | CAD      | 21,503,466                | 251,209                          | 0.01               |
| Euro-Bund, 08/09/2021                                       | 54                     | EUR      | 9,320,940                 | 55,080                           | –                  |
| Euro-Schatz, 08/09/2021                                     | (401)                  | EUR      | (44,968,140)              | 6,825                            | –                  |
| Japan 10 Year Bond, 13/09/2021                              | 12                     | JPY      | 13,829,494                | 8,205                            | –                  |
| Long Gilt, 28/09/2021                                       | 51                     | GBP      | 7,610,381                 | 57,627                           | –                  |
| US Long Bond, 21/09/2021                                    | 1,783                  | USD      | 241,687,537               | 6,492,372                        | 0.27               |
| US Ultra Bond, 21/09/2021                                   | 477                    | USD      | 77,503,953                | 3,091,263                        | 0.13               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>10,765,297</b>                | <b>0.45</b>        |
| US 2 Year Note, 30/09/2021                                  | 178                    | USD      | 33,069,412                | (51,720)                         | –                  |
| US 5 Year Note, 30/09/2021                                  | 1,079                  | USD      | 112,303,426               | (293,022)                        | (0.01)             |
| US 10 Year Note, 21/09/2021                                 | (2,536)                | USD      | (283,345,982)             | (1,287,094)                      | (0.06)             |
| Australia 10 Year Bond, 15/09/2021                          | 49                     | AUD      | 4,379,698                 | (353)                            | –                  |
| Euro-Bobl, 08/09/2021                                       | (544)                  | EUR      | (72,977,600)              | (70,040)                         | –                  |
| Euro-Buxl 30 Year Bond, 08/09/2021                          | (28)                   | EUR      | (5,690,720)               | (87,600)                         | (0.01)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(1,789,829)</b>               | <b>(0.08)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>8,975,468</b>                 | <b>0.37</b>        |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--------------------|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| AUD                | 158,197,229      | EUR           | 100,140,600 | 06/07/2021    | Citibank         | 1,748                      | –               |
| AUD                | 1,000            | EUR           | 632         | 06/07/2021    | Rabobank         | 1                          | –               |
| AUD                | 1,000            | JPY           | 83,051      | 06/07/2021    | BNP Paribas      | 2                          | –               |
| AUD                | 2,710,603        | USD           | 2,034,950   | 06/07/2021    | Rabobank         | 63                         | –               |
| BRL                | 82,610,299       | USD           | 16,161,212  | 15/07/2021    | Citibank         | 235,763                    | 0.01            |
| CAD                | 908,550          | AUD           | 971,115     | 06/07/2021    | Citibank         | 3,900                      | –               |
| CAD                | 119,726,367      | EUR           | 81,239,899  | 06/07/2021    | Barclays         | 282,554                    | 0.01            |
| CAD                | 19,000           | EUR           | 12,898      | 06/07/2021    | BNP Paribas      | 39                         | –               |
| CAD                | 15,000           | EUR           | 10,161      | 06/07/2021    | Citibank         | 53                         | –               |
| CAD                | 6,986            | EUR           | 4,735       | 06/07/2021    | J.P. Morgan      | 22                         | –               |
| CAD                | 421,000          | GBP           | 245,054     | 06/07/2021    | Citibank         | 1,220                      | –               |
| CAD                | 558,000          | GBP           | 325,567     | 06/07/2021    | HSBC             | 721                        | –               |
| CAD                | 2,164,000        | GBP           | 1,263,467   | 06/07/2021    | Societe Generale | 1,780                      | –               |
| CAD                | 5,000            | JPY           | 445,898     | 06/07/2021    | J.P. Morgan      | 17                         | –               |
| CHF                | 28,220,422       | EUR           | 25,685,668  | 06/07/2021    | Barclays         | 59,123                     | –               |
| CHF                | 57,647           | GBP           | 44,960      | 06/07/2021    | Citibank         | 220                        | –               |
| CHF                | 186,156          | USD           | 201,400     | 06/07/2021    | Citibank         | 11                         | –               |
| EUR                | 2,891,180        | AUD           | 4,552,875   | 06/07/2021    | BNP Paribas      | 9,109                      | –               |
| EUR                | 3,690,429        | AUD           | 5,821,824   | 06/07/2021    | Citibank         | 5,086                      | –               |
| EUR                | 626,000          | AUD           | 988,383     | 06/07/2021    | J.P. Morgan      | 331                        | –               |
| EUR                | 24,933           | CAD           | 36,600      | 06/07/2021    | Citibank         | 12                         | –               |
| EUR                | 96,890           | CHF           | 105,956     | 06/07/2021    | Barclays         | 229                        | –               |
| EUR                | 67,690           | CHF           | 73,705      | 06/07/2021    | J.P. Morgan      | 451                        | –               |
| EUR                | 7,934,525        | GBP           | 6,800,610   | 06/07/2021    | Barclays         | 13,092                     | –               |
| EUR                | 355,000          | GBP           | 304,405     | 06/07/2021    | BNP Paribas      | 425                        | –               |
| EUR                | 1,721,688        | GBP           | 1,472,170   | 06/07/2021    | Citibank         | 6,887                      | –               |
| EUR                | 903,330          | GBP           | 775,213     | 06/07/2021    | HSBC             | 352                        | –               |
| EUR                | 135              | JPY           | 17,709      | 06/07/2021    | Barclays         | –                          | –               |
| EUR                | 27,000           | JPY           | 3,552,310   | 06/07/2021    | J.P. Morgan      | 13                         | –               |
| EUR                | 47,980           | SEK           | 483,426     | 06/07/2021    | BNP Paribas      | 316                        | –               |
| EUR                | 6,733,464        | USD           | 7,984,690   | 06/07/2021    | ING Bank         | 1,011                      | –               |
| EUR                | 6,479,456        | USD           | 7,679,290   | 06/07/2021    | Rabobank         | 4,507                      | –               |
| GBP                | 191,000          | AUD           | 348,752     | 06/07/2021    | BNP Paribas      | 1,711                      | –               |
| GBP                | 354,000          | AUD           | 647,164     | 06/07/2021    | Citibank         | 2,674                      | –               |
| GBP                | 665,680          | CAD           | 1,137,940   | 06/07/2021    | Citibank         | 561                        | –               |
| GBP                | 187,311,923      | EUR           | 217,436,591 | 06/07/2021    | Barclays         | 746,597                    | 0.03            |
| GBP                | 5,736,882        | EUR           | 6,665,592   | 06/07/2021    | BNP Paribas      | 16,798                     | –               |
| GBP                | 1,415,559        | EUR           | 1,646,853   | 06/07/2021    | Citibank         | 2,007                      | –               |
| GBP                | 188,068,122      | EUR           | 218,333,270 | 06/07/2021    | J.P. Morgan      | 730,748                    | 0.03            |
| GBP                | 5,000            | JPY           | 764,158     | 06/07/2021    | HSBC             | 19                         | –               |
| GBP                | 618,556          | USD           | 854,000     | 06/07/2021    | BNP Paribas      | 435                        | –               |
| HKD                | 6,000            | EUR           | 632         | 06/07/2021    | HSBC             | 19                         | –               |
| JPY                | 18,353,845       | EUR           | 137,995     | 06/07/2021    | Barclays         | 1,440                      | –               |
| JPY                | 8,659,545        | EUR           | 64,950      | 06/07/2021    | J.P. Morgan      | 837                        | –               |
| JPY                | 5,340,703,969    | EUR           | 39,846,020  | 06/07/2021    | Rabobank         | 727,470                    | 0.03            |
| JPY                | 35,079,000       | GBP           | 226,071     | 06/07/2021    | BNP Paribas      | 3,166                      | –               |
| KRW                | 167,000          | USD           | 147         | 15/07/2021    | J.P. Morgan      | –                          | –               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| SEK  | 264,795          | EUR           | 26,000      | 06/07/2021    | J.P. Morgan      | 108                        | –               |
| SEK  | 295,461          | GBP           | 25,000      | 06/07/2021    | J.P. Morgan      | 11                         | –               |
| SEK  | 4,573,688        | USD           | 534,490     | 06/07/2021    | BNP Paribas      | 279                        | –               |
| SGD  | 74,044,373       | EUR           | 45,811,969  | 06/07/2021    | Citibank         | 633,119                    | 0.03            |
| SGD  | 75,463,834       | EUR           | 46,691,367  | 06/07/2021    | J.P. Morgan      | 644,092                    | 0.03            |
| USD  | 4,199,280        | AUD           | 5,418,512   | 06/07/2021    | Citibank         | 110,670                    | 0.01            |
| USD  | 8,554,000        | AUD           | 11,073,421  | 06/07/2021    | HSBC             | 202,759                    | 0.01            |
| USD  | 12,409           | CAD           | 15,000      | 06/07/2021    | Citibank         | 250                        | –               |
| USD  | 29,794           | CAD           | 36,000      | 06/07/2021    | ING Bank         | 609                        | –               |
| USD  | 6,484            | CAD           | 8,000       | 06/07/2021    | J.P. Morgan      | 20                         | –               |
| USD  | 42,433           | CAD           | 51,000      | 06/07/2021    | Rabobank         | 1,052                      | –               |
| USD  | 63,500           | CHF           | 56,843      | 06/07/2021    | Citibank         | 1,685                      | –               |
| USD  | 2,771,854        | EUR           | 2,295,455   | 06/07/2021    | Barclays         | 41,690                     | –               |
| USD  | 73,944,640       | EUR           | 60,964,651  | 06/07/2021    | BNP Paribas      | 1,383,275                  | 0.06            |
| USD  | 224,922,684      | EUR           | 183,871,735 | 06/07/2021    | Citibank         | 5,776,398                  | 0.24            |
| USD  | 22,990,603       | EUR           | 18,812,492  | 06/07/2021    | HSBC             | 572,502                    | 0.02            |
| USD  | 477,290          | EUR           | 394,859     | 06/07/2021    | J.P. Morgan      | 7,577                      | –               |
| USD  | 106,000          | EUR           | 89,055      | 06/07/2021    | Rabobank         | 321                        | –               |
| USD  | 56,507,234       | EUR           | 46,211,573  | 06/07/2021    | Societe Generale | 1,433,650                  | 0.06            |
| USD  | 11,740,880       | GBP           | 8,300,517   | 06/07/2021    | Barclays         | 231,019                    | 0.01            |
| USD  | 24,171,000       | GBP           | 17,059,026  | 06/07/2021    | BNP Paribas      | 509,711                    | 0.02            |
| USD  | 9,963,481        | GBP           | 7,158,786   | 06/07/2021    | Citibank         | 62,272                     | –               |
| USD  | 14,633,432       | GBP           | 10,371,247  | 06/07/2021    | HSBC             | 257,922                    | 0.01            |
| USD  | 53,522           | GBP           | 38,320      | 06/07/2021    | ING Bank         | 493                        | –               |
| USD  | 62,357           | GBP           | 44,000      | 06/07/2021    | Societe Generale | 1,326                      | –               |
| USD  | 83,280           | JPY           | 9,113,406   | 06/07/2021    | Barclays         | 984                        | –               |
| USD  | 87,000           | JPY           | 9,611,316   | 06/07/2021    | BNP Paribas      | 338                        | –               |
| USD  | 90,010           | JPY           | 9,983,830   | 06/07/2021    | J.P. Morgan      | 46                         | –               |
| USD  | 72               | JPY           | 7,975       | 06/07/2021    | Rabobank         | –                          | –               |
| USD  | 84,000           | SEK           | 715,978     | 06/07/2021    | BNP Paribas      | 234                        | –               |
| USD  | 23,910           | SEK           | 197,631     | 06/07/2021    | Citibank         | 675                        | –               |
| USD  | 344,290          | SGD           | 455,434     | 06/07/2021    | Citibank         | 4,619                      | –               |
| USD  | 2,236            | SGD           | 3,000       | 06/07/2021    | J.P. Morgan      | 4                          | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |                  | <b>14,743,250</b>          | <b>0.61</b>     |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--------------------|------------------|---------------|---------------|---------------|------------------|----------------------------|-----------------|
| AUD                | 930,656          | EUR           | 592,340       | 06/07/2021    | BNP Paribas      | (3,214)                    | –               |
| AUD                | 143,000,000      | EUR           | 90,707,493    | 06/07/2021    | Citibank         | (185,327)                  | (0.01)          |
| AUD                | 893,907          | EUR           | 568,440       | 06/07/2021    | J.P. Morgan      | (2,577)                    | –               |
| AUD                | 906,790          | GBP           | 494,200       | 06/07/2021    | Societe Generale | (1,632)                    | –               |
| AUD                | 899,335          | USD           | 693,830       | 06/07/2021    | Barclays         | (15,718)                   | –               |
| BRL                | 330,928          | USD           | 67,000        | 15/07/2021    | BNP Paribas      | (961)                      | –               |
| CAD                | 41,820           | EUR           | 28,479        | 06/07/2021    | HSBC             | (4)                        | –               |
| CHF                | 950              | EUR           | 867           | 06/07/2021    | Barclays         | –                          | –               |
| CHF                | 60,530           | EUR           | 55,420        | 06/07/2021    | J.P. Morgan      | (200)                      | –               |
| CHF                | 60,664           | USD           | 67,520        | 06/07/2021    | Barclays         | (1,589)                    | –               |
| CHF                | 131,982          | USD           | 146,880       | 06/07/2021    | BNP Paribas      | (3,441)                    | –               |
| EUR                | 6,319,243        | AUD           | 9,983,531     | 06/07/2021    | Citibank         | (554)                      | –               |
| EUR                | 284              | AUD           | 450           | 06/07/2021    | HSBC             | (1)                        | –               |
| EUR                | 81,445,568       | CAD           | 120,029,469   | 06/07/2021    | Barclays         | (283,269)                  | (0.01)          |
| EUR                | 4,987            | CAD           | 7,340         | 06/07/2021    | HSBC             | (11)                       | –               |
| EUR                | 9,089,419        | CHF           | 9,986,395     | 06/07/2021    | Barclays         | (20,922)                   | –               |
| EUR                | 754,147          | GBP           | 649,021       | 06/07/2021    | Barclays         | (1,840)                    | –               |
| EUR                | 2,842,299        | GBP           | 2,447,657     | 06/07/2021    | BNP Paribas      | (8,762)                    | –               |
| EUR                | 21,214,999       | GBP           | 18,254,868    | 06/07/2021    | Citibank         | (48,493)                   | –               |
| EUR                | 3,627,000        | GBP           | 3,122,952     | 06/07/2021    | HSBC             | (10,652)                   | –               |
| EUR                | 132,541,302      | GBP           | 114,066,003   | 06/07/2021    | J.P. Morgan      | (324,154)                  | (0.01)          |
| EUR                | 9,289,000        | GBP           | 7,978,593     | 06/07/2021    | Societe Generale | (4,561)                    | –               |
| EUR                | 648              | HKD           | 6,000         | 06/07/2021    | J.P. Morgan      | (3)                        | –               |
| EUR                | 79,300           | JPY           | 10,534,482    | 06/07/2021    | Citibank         | (731)                      | –               |
| EUR                | 19,658,619       | JPY           | 2,634,914,715 | 06/07/2021    | Rabobank         | (358,908)                  | (0.02)          |
| EUR                | 1,274            | SEK           | 13,000        | 06/07/2021    | Barclays         | (8)                        | –               |
| EUR                | 26,000           | SEK           | 263,816       | 06/07/2021    | J.P. Morgan      | (11)                       | –               |
| EUR                | 367,120          | SGD           | 590,555       | 06/07/2021    | Citibank         | (3,312)                    | –               |
| EUR                | 11,865,604       | USD           | 14,430,934    | 06/07/2021    | Barclays         | (302,131)                  | (0.01)          |
| EUR                | 10,685,155       | USD           | 12,913,222    | 06/07/2021    | BNP Paribas      | (202,890)                  | (0.01)          |
| EUR                | 195,266,536      | USD           | 239,015,493   | 06/07/2021    | Citibank         | (6,264,237)                | (0.26)          |
| EUR                | 842,038,081      | USD           | 1,029,810,524 | 06/07/2021    | HSBC             | (26,267,597)               | (1.09)          |
| EUR                | 5,852,620        | USD           | 7,046,648     | 06/07/2021    | J.P. Morgan      | (88,904)                   | (0.01)          |
| EUR                | 2,726,979        | USD           | 3,260,000     | 06/07/2021    | Rabobank         | (21,757)                   | –               |
| EUR                | 384,018,947      | USD           | 469,657,581   | 06/07/2021    | Societe Generale | (11,982,390)               | (0.50)          |
| GBP                | 777,694          | CAD           | 1,331,000     | 06/07/2021    | Societe Generale | (419)                      | –               |
| GBP                | 314,420          | EUR           | 366,846       | 06/07/2021    | Barclays         | (605)                      | –               |
| GBP                | 11,186,315       | EUR           | 13,084,895    | 06/07/2021    | BNP Paribas      | (54,940)                   | –               |
| GBP                | 1,260,256        | EUR           | 1,470,050     | 06/07/2021    | Citibank         | (2,089)                    | –               |
| GBP                | 681,254          | EUR           | 795,000       | 06/07/2021    | HSBC             | (1,467)                    | –               |
| GBP                | 2,768,040        | USD           | 3,865,645     | 06/07/2021    | Barclays         | (35,150)                   | –               |
| GBP                | 7,540,494        | USD           | 10,643,570    | 06/07/2021    | BNP Paribas      | (191,084)                  | (0.01)          |
| GBP                | 16,000,710       | USD           | 22,660,000    | 06/07/2021    | Citibank         | (468,419)                  | (0.02)          |
| GBP                | 5,248,563        | USD           | 7,267,000     | 06/07/2021    | HSBC             | (13,730)                   | –               |
| GBP                | 303,564          | USD           | 420,250       | 06/07/2021    | Societe Generale | (747)                      | –               |
| JPY                | 183,433          | EUR           | 1,394         | 06/07/2021    | Barclays         | (1)                        | –               |
| JPY                | 27,111,039       | USD           | 244,282       | 06/07/2021    | Rabobank         | (8)                        | –               |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| JPY   | 9,086,829        | USD           | 82,100      | 06/07/2021    | Societe Generale | (191)                      | –               |
| SEK   | 275,888          | CAD           | 40,000      | 06/07/2021    | HSBC             | (35)                       | –               |
| SEK   | 63,592,809       | EUR           | 6,283,900   | 06/07/2021    | Barclays         | (13,931)                   | –               |
| SEK   | 1,630,777        | EUR           | 160,980     | 06/07/2021    | Citibank         | (193)                      | –               |
| SEK   | 617,041          | EUR           | 61,000      | 06/07/2021    | J.P. Morgan      | (162)                      | –               |
| SEK   | 129,296          | GBP           | 11,000      | 06/07/2021    | HSBC             | (65)                       | –               |
| SEK   | 1,966,801        | USD           | 236,400     | 06/07/2021    | HSBC             | (5,408)                    | –               |
| SEK   | 1,067,571        | USD           | 125,950     | 06/07/2021    | J.P. Morgan      | (940)                      | –               |
| SGD   | 528,685          | USD           | 399,340     | 06/07/2021    | Citibank         | (5,089)                    | –               |
| SGD   | 1,960,147        | USD           | 1,462,820   | 06/07/2021    | J.P. Morgan      | (3,884)                    | –               |
| USD   | 124,443          | EUR           | 105,000     | 06/07/2021    | Citibank         | (74)                       | –               |
| USD   | 198,047          | EUR           | 167,000     | 06/07/2021    | HSBC             | (13)                       | –               |
| USD   | 5,204,480        | EUR           | 4,391,317   | 06/07/2021    | Rabobank         | (3,054)                    | –               |
| USD   | 18,265           | JPY           | 2,027,630   | 06/07/2021    | J.P. Morgan      | (3)                        | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |                  | <b>(47,212,462)</b>        | <b>(1.96)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |                  | <b>(32,469,212)</b>        | <b>(1.35)</b>   |

### Robeco Global Credits

As at 30 June 2021

#### Interest Rate Swap Contracts

| Nominal Amount  | Currency | Counterparty | Security Description                                 | Maturity Date | Market Value EUR | % of Net Assets    |               |
|---|----------|--------------|--|---------------|------------------|--------------------|---------------|
| 26,400,000  | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 0.285% | 14/03/2022    | 149,798          | 0.01               |               |
| 57,700,000  | GBP      | Barclays     | Pay fixed 0.188%<br>Receive floating LIBOR 6 month   | 05/01/2026    | 1,433,468        | 0.06               |               |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b>      |          |              |  |               |                  | <b>1,583,266</b>   | <b>0.07</b>   |
| 22,150,000  | GBP      | Barclays     | Pay floating LIBOR 6 month<br>Receive fixed 0.572%   | 05/01/2041    | (2,527,553)      | (0.10)             |               |
| 21,452,000  | CAD      | Barclays     | Pay floating BA 3 month<br>Receive fixed 1.636%      | 07/01/2041    | (1,354,952)      | (0.06)             |               |
| 37,863,000  | CAD      | Barclays     | Pay floating BA 3 month<br>Receive fixed 0.802%      | 07/01/2026    | (662,149)        | (0.03)             |               |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |  |               |                  | <b>(4,544,654)</b> | <b>(0.19)</b> |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |          |              |  |               |                  | <b>(2,961,388)</b> | <b>(0.12)</b> |

## Schedule of Investments (continued)

### Robeco Global Credits

As at 30 June 2021

#### Credit Default Swap Contracts

| Nominal<br>Amount  | Currency | Counterparty | Reference Entity                  | Buy/Sell | Interest<br>(Paid)/<br>Received<br>Rate | Maturity<br>Date | Market<br>Value EUR        | % of Net<br>Assets   |
|--|----------|--------------|-----------------------------------|----------|---|------------------|----------------------------|----------------------|
| 205,300,000  | USD      | Citigroup    | CDX.NA.HY.36-V1                   | Buy      | (5.00)%                                 | 20/06/2026       | (17,680,789)               | (0.73)               |
| 17,800,000   | USD      | Citigroup    | Weyerhaeuser Co. 7.13% 15/07/2023 | Buy      | (1.00)%                                 | 20/12/2024       | (394,349)                  | (0.02)               |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |              |                                   |          |   |                  | <b><u>(18,075,138)</u></b> | <b><u>(0.75)</u></b> |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |              |                                   |          |   |                  | <b><u>(18,075,138)</u></b> | <b><u>(0.75)</u></b> |



## Schedule of Investments (continued)

### Robeco QI Dynamic High Yield As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing       |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Germany</i>  |          |                            |                        |                    |
| Bundesobligation, Reg. S 0% 18/10/2024  | EUR      | 1,831,000                  | 1,871,939              | 1.47               |
| Bundesrepublik Deutschland, Reg. S 2% 04/01/2022  | EUR      | 4,425,000                  | 4,486,172              | 3.52               |
| Bundesrepublik Deutschland, Reg. S 1.5% 15/02/2023  | EUR      | 4,626,000                  | 4,791,736              | 3.76               |
| Bundesrepublik Deutschland, Reg. S 0.5% 15/02/2026  | EUR      | 4,869,000                  | 5,124,862              | 4.03               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2030  | EUR      | 1,305,000                  | 1,348,052              | 1.06               |
| Bundesrepublik Deutschland, Reg. S 3.25% 04/07/2042   | EUR      | 51,000                     | 84,504                 | 0.07               |
|   |          |                            | <u>17,707,265</u>      | <u>13.91</u>       |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Netherlands Government Bond, Reg. S, 144A 2.25% 15/07/2022  | EUR      | 6,761,000                  | 6,968,886              | 5.47               |
| Netherlands Government Bond, Reg. S, 144A 0% 15/01/2024   | EUR      | 6,469,000                  | 6,584,502              | 5.17               |
| Netherlands Government Bond, Reg. S, 144A 0.5% 15/07/2026   | EUR      | 4,155,000                  | 4,371,380              | 3.43               |
| Netherlands Government Bond, Reg. S, 144A 0.25% 15/07/2029  | EUR      | 450,000                    | 468,619                | 0.37               |
|   |          |                            | <u>18,393,387</u>      | <u>14.44</u>       |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| UK Treasury, Reg. S 0.75% 22/07/2023  | GBP      | 1,068,000                  | 1,261,674              | 0.99               |
| UK Treasury, Reg. S 1.25% 22/07/2027  | GBP      | 993,000                    | 1,212,424              | 0.95               |
|   |          |                            | <u>2,474,098</u>       | <u>1.94</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| US Treasury 0.5% 15/03/2023   | USD      | 2,408,000                  | 2,040,916              | 1.60               |
| US Treasury 1.75% 15/05/2023  | USD      | 5,088,000                  | 4,411,751              | 3.46               |
| US Treasury 0.25% 15/06/2023  | USD      | 9,982,000                  | 8,418,880              | 6.61               |
| US Treasury 0.125% 15/08/2023   | USD      | 12,238,000                 | 10,288,952             | 8.08               |
| US Treasury 1.125% 28/02/2025   | USD      | 7,856,000                  | 6,745,609              | 5.30               |
| US Treasury 0.375% 30/04/2025   | USD      | 10,327,000                 | 8,614,269              | 6.76               |
| US Treasury 2.75% 31/08/2025  | USD      | 5,064,000                  | 4,624,466              | 3.63               |
| US Treasury 1.5% 31/01/2027   | USD      | 6,722,000                  | 5,826,360              | 4.57               |
| US Treasury 2.25% 15/02/2027  | USD      | 2,330,000                  | 2,100,136              | 1.65               |
| US Treasury 0.5% 30/04/2027   | USD      | 2,612,000                  | 2,136,126              | 1.68               |
| US Treasury 2.875% 15/08/2028   | USD      | 9,577,000                  | 8,980,456              | 7.05               |
| US Treasury 0.625% 15/05/2030   | USD      | 903,000                    | 711,834                | 0.56               |
| US Treasury 5.375% 15/02/2031   | USD      | 1,233,000                  | 1,412,390              | 1.11               |
| US Treasury 2.875% 15/05/2043   | USD      | 2,130,000                  | 2,064,117              | 1.62               |
| US Treasury 2.5% 15/05/2046   | USD      | 832,000                    | 759,786                | 0.60               |
|   |          |                            | <u>69,136,048</u>      | <u>54.28</u>       |
| Total Bonds   |          |                            | <u>107,710,798</u>     | <u>84.57</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing |          |                            | <u>107,710,798</u>     | <u>84.57</u>       |

## Schedule of Investments (continued)

### Robeco QI Dynamic High Yield As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market       |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>United States of America</i>   |          |                            |                        |                    |
| US Treasury Bill 0% 26/08/2021  | USD      | 3,836,000                  | 3,234,459              | 2.54               |
|   |          |                            | 3,234,459              | 2.54               |
| Total Bonds   |          |                            | 3,234,459              | 2.54               |
| Total Transferable securities and money market instruments dealt in on another regulated market |          |                            |                        |                    |
|   |          |                            | 3,234,459              | 2.54               |
| <b>Total Investments</b>  |          |                            | <b>110,945,257</b>     | <b>87.11</b>       |
| <b>Cash</b>   |          |                            | <b>(939,769)</b>       | <b>(0.74)</b>      |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>17,359,803</b>      | <b>13.63</b>       |
| <b>Total net assets</b>   |          |                            | <b>127,365,291</b>     | <b>100.00</b>      |

### Robeco QI Dynamic High Yield As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| US 10 Year Note, 21/09/2021                                 | 5                      | USD      | 558,647                   | 2,503                            | –                  |
| US 10 Year Ultra Bond, 21/09/2021                           | 14                     | USD      | 1,737,789                 | 27,577                           | 0.02               |
| Euro-Bobl, 08/09/2021                                       | 5                      | EUR      | 670,750                   | 700                              | –                  |
| Euro-Schatz, 08/09/2021                                     | (68)                   | EUR      | (7,625,520)               | 1,158                            | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>31,938</b>                    | <b>0.02</b>        |
| US 2 Year Note, 30/09/2021                                  | 51                     | USD      | 9,474,944                 | (12,207)                         | (0.01)             |
| US 5 Year Note, 30/09/2021                                  | 62                     | USD      | 6,453,024                 | (16,449)                         | (0.01)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(28,656)</b>                  | <b>(0.02)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>3,282</b>                     | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco QI Dynamic High Yield As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| EUR   | 2,843            | GBP           | 2,440       | 06/07/2021    | Citibank         | 1                          | –               |
| EUR   | 85,561           | GBP           | 73,190      | 06/07/2021    | HSBC             | 308                        | –               |
| EUR   | 363,372          | USD           | 430,660     | 06/07/2021    | Rabobank         | 253                        | –               |
| GBP   | 257,005          | EUR           | 298,633     | 06/07/2021    | Barclays         | 729                        | –               |
| GBP   | 699,209          | EUR           | 811,870     | 06/07/2021    | BNP Paribas      | 2,577                      | –               |
| USD   | 183,000          | EUR           | 153,425     | 01/07/2021    | J.P. Morgan      | 888                        | –               |
| USD   | 209,656          | EUR           | 172,338     | 06/07/2021    | Barclays         | 4,438                      | 0.01            |
| USD   | 3,504,605        | EUR           | 2,941,000   | 06/07/2021    | BNP Paribas      | 13,979                     | 0.01            |
| USD   | 16,810           | EUR           | 14,118      | 06/07/2021    | HSBC             | 55                         | –               |
| USD   | 32,108,943       | EUR           | 26,257,329  | 06/07/2021    | J.P. Morgan      | 815,979                    | 0.64            |
| USD   | 599,118          | GBP           | 433,660     | 06/07/2021    | Barclays         | 26                         | –               |
| USD   | 769,390          | GBP           | 544,258     | 06/07/2021    | BNP Paribas      | 14,768                     | 0.01            |
| USD   | 1,265,013        | GBP           | 896,169     | 06/07/2021    | HSBC             | 22,754                     | 0.02            |
| USD   | 1,410            | GBP           | 1,015       | 06/07/2021    | ING Bank         | 7                          | –               |
| USD   | 121              | SEK           | 1,000       | 06/07/2021    | Citibank         | 3                          | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |                  | <b>876,765</b>             | <b>0.69</b>     |
| EUR   | 63,614           | GBP           | 55,000      | 06/07/2021    | BNP Paribas      | (450)                      | –               |
| EUR   | 7,562            | GBP           | 6,500       | 06/07/2021    | Societe Generale | (9)                        | –               |
| EUR   | 1,076,731        | USD           | 1,308,356   | 06/07/2021    | Barclays         | (26,437)                   | (0.02)          |
| EUR   | 5,868            | USD           | 7,000       | 06/07/2021    | BNP Paribas      | (34)                       | –               |
| EUR   | 21,767           | USD           | 26,000      | 06/07/2021    | Citibank         | (156)                      | –               |
| EUR   | 3,578,928        | USD           | 4,330,859   | 06/07/2021    | HSBC             | (72,723)                   | (0.06)          |
| EUR   | 22,437,470       | USD           | 27,460,950  | 06/07/2021    | J.P. Morgan      | (716,788)                  | (0.56)          |
| GBP   | 2,320            | USD           | 3,219       | 06/07/2021    | Barclays         | (12)                       | –               |
| GBP   | 540,000          | USD           | 750,727     | 06/07/2021    | BNP Paribas      | (3,992)                    | (0.01)          |
| GBP   | 6,000            | USD           | 8,503       | 06/07/2021    | Citibank         | (180)                      | –               |
| GBP   | 80,119,147       | USD           | 113,976,848 | 06/07/2021    | HSBC             | (2,778,147)                | (2.18)          |
| SEK   | 1,000            | USD           | 121         | 06/07/2021    | BNP Paribas      | (3)                        | –               |
| USD   | 676              | EUR           | 570         | 06/07/2021    | HSBC             | –                          | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |                  | <b>(3,598,931)</b>         | <b>(2.83)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |                  | <b>(2,722,166)</b>         | <b>(2.14)</b>   |

### Robeco QI Dynamic High Yield As at 30 June 2021

#### Credit Default Swap Contracts

| Nominal Amount | Currency | Counterparty | Reference Entity | Buy/Sell | Interest (Paid)/Received Rate | Maturity Date | Market Value EUR | % of Net Assets |
|----------------|----------|--------------|------------------|----------|-------------------------------|---------------|------------------|-----------------|
| 85,017,000     | USD      | Citigroup    | CDX.NA.HY.36-V1  | Sell     | 5.00%                         | 20/06/2026    | 7,321,810        | 5.75            |

## Schedule of Investments (continued)

### Robeco QI Dynamic High Yield

As at 30 June 2021

#### Credit Default Swap Contracts (continued)

| Nominal<br>Amount   | Currency | Counterparty | Reference Entity            | Buy/Sell |       | Maturity<br>Date | Market<br>Value<br>EUR   | % of Net<br>Assets  |
|---|----------|--------------|-----------------------------|----------|-------|------------------|--------------------------|---------------------|
| 102,844,000   | EUR      | Citigroup    | ITRAXX.EUROPE.CROSSOVER.35- | Sell     | 5.00% | 20/06/2026       | 12,791,437               | 10.04               |
| <b>Total Market Value on Credit Default Swap Contracts - Assets</b> |          |              |                             |          |       |                  | <b><u>20,113,247</u></b> | <b><u>15.79</u></b> |
| <b>Net Market Value on Credit Default Swap Contracts - Assets</b>   |          |              |                             |          |       |                  | <b><u>20,113,247</u></b> | <b><u>15.79</u></b> |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Aurizon Network Pty. Ltd., Reg. S 3.125% 01/06/2026   | EUR      | 7,120,000                  | 8,087,066              | 0.65               |
| BHP Billiton Finance Ltd., Reg. S 0.75% 28/10/2022  | EUR      | 750,000                    | 758,380                | 0.06               |
| BHP Billiton Finance Ltd., Reg. S 3.25% 24/09/2027  | EUR      | 3,400,000                  | 4,040,959              | 0.33               |
| BHP Billiton Finance Ltd., Reg. S, FRN 6.5% 22/10/2077  | GBP      | 520,000                    | 647,441                | 0.05               |
| BHP Billiton Finance USA Ltd. 6.42% 01/03/2026  | USD      | 200,000                    | 207,836                | 0.02               |
| Rio Tinto Finance USA Ltd. 7.125% 15/07/2028  | USD      | 6,760,000                  | 7,728,629              | 0.63               |
|   |          |                            | <u>21,470,311</u>      | <u>1.74</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Euroclear Bank SA, Reg. S 0.25% 07/09/2022  | EUR      | 3,000,000                  | 3,022,338              | 0.24               |
| Euroclear Bank SA, Reg. S 0.5% 10/07/2023   | EUR      | 2,700,000                  | 2,741,292              | 0.22               |
| Euroclear Bank SA, Reg. S 1.25% 30/09/2024  | GBP      | 200,000                    | 237,477                | 0.02               |
| Euroclear Bank SA, Reg. S 0.125% 07/07/2025   | EUR      | 187,000                    | 188,276                | 0.02               |
|   |          |                            | <u>6,189,383</u>       | <u>0.50</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Teck Resources Ltd. 6.125% 01/10/2035   | USD      | 3,120,000                  | 3,395,602              | 0.28               |
| Teck Resources Ltd. 6% 15/08/2040   | USD      | 3,900,000                  | 4,189,373              | 0.34               |
| Teck Resources Ltd. 6.25% 15/07/2041  | USD      | 700,000                    | 775,948                | 0.06               |
| TransCanada PipeLines Ltd. 6.89% 07/08/2028   | CAD      | 1,000,000                  | 850,963                | 0.07               |
| TransCanada PipeLines Ltd. 7.625% 15/01/2039  | USD      | 5,675,000                  | 7,431,424              | 0.60               |
| VW Credit Canada, Inc., Reg. S 2.85% 26/09/2024   | CAD      | 1,360,000                  | 967,926                | 0.08               |
|   |          |                            | <u>17,611,236</u>      | <u>1.43</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| HPHT Finance 21 Ltd., Reg. S 2% 19/03/2026  | USD      | 7,900,000                  | 6,757,534              | 0.55               |
| Mizuho Financial Group Cayman 3 Ltd., Reg. S 4.6% 27/03/2024                                  | USD      | 3,000,000                  | 2,756,706              | 0.22               |
|   |          |                            | <u>9,514,240</u>       | <u>0.77</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| AP Moller - Maersk A/S, Reg. S 4% 04/04/2025  | GBP      | 2,900,000                  | 3,746,696              | 0.30               |
| Danske Bank A/S, Reg. S, FRN 2.25% 14/01/2028   | GBP      | 1,500,000                  | 1,794,002              | 0.15               |
| Danske Bank A/S, Reg. S, FRN 1.375% 12/02/2030  | EUR      | 4,530,000                  | 4,617,391              | 0.37               |
| DSV PANALPINA A/S, Reg. S 0.375% 26/02/2027   | EUR      | 6,520,000                  | 6,597,328              | 0.54               |
|   |          |                            | <u>16,755,417</u>      | <u>1.36</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Arkema SA, Reg. S, FRN 2.75% Perpetual  | EUR      | 5,900,000                  | 6,233,613              | 0.51               |
| Autoroutes du Sud de la France SA, Reg. S 2.875% 18/01/2023                                   | EUR      | 700,000                    | 734,730                | 0.06               |
| Autoroutes du Sud de la France SA, Reg. S 2.95% 17/01/2024                                    | EUR      | 4,000,000                  | 4,290,691              | 0.35               |
| Autoroutes du Sud de la France SA, Reg. S 1% 13/05/2026                                       | EUR      | 500,000                    | 524,725                | 0.04               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>France (continued)</i>   |          |                            |                        |                    |
| Cie Financiere et Industrielle des Autoroutes SA, Reg. S 0.375%<br>07/02/2025                             | EUR      | 1,500,000                  | 1,528,830              | 0.12               |
| Danone SA, Reg. S, FRN 1.75% Perpetual  | EUR      | 4,700,000                  | 4,817,082              | 0.39               |
| ELO SACA, Reg. S 2.625% 30/01/2024  | EUR      | 500,000                    | 531,785                | 0.04               |
| ELO SACA, Reg. S 2.375% 25/04/2025  | EUR      | 1,500,000                  | 1,619,174              | 0.13               |
| ELO SACA, Reg. S 2.875% 29/01/2026  | EUR      | 400,000                    | 445,388                | 0.04               |
| ELO SACA, Reg. S 3.25% 23/07/2027   | EUR      | 1,800,000                  | 2,088,451              | 0.17               |
| EssilorLuxottica SA, Reg. S 2.5% 30/06/2022   | USD      | 4,400,000                  | 3,781,735              | 0.31               |
| EssilorLuxottica SA, Reg. S 0.125% 27/05/2025   | EUR      | 1,500,000                  | 1,516,846              | 0.12               |
| LVMH Moet Hennessy Louis Vuitton SE, Reg. S 0.375% 26/05/2022   | EUR      | 1,700,000                  | 1,708,999              | 0.14               |
| LVMH Moet Hennessy Louis Vuitton SE, Reg. S 0.125% 28/02/2023   | EUR      | 1,700,000                  | 1,711,539              | 0.14               |
| LVMH Moet Hennessy Louis Vuitton SE, Reg. S 0.75% 26/05/2024  | EUR      | 350,000                    | 359,659                | 0.03               |
| LVMH Moet Hennessy Louis Vuitton SE, Reg. S 1.125% 11/02/2027   | GBP      | 3,600,000                  | 4,221,442              | 0.34               |
| Societe Generale SA, Reg. S 4.25% 14/04/2025  | USD      | 1,540,000                  | 1,410,824              | 0.11               |
| Suez SA, Reg. S, FRN 1.625% Perpetual   | EUR      | 6,300,000                  | 6,333,503              | 0.51               |
|   |          |                            | <u>43,859,016</u>      | <u>3.55</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Bertelsmann SE & Co. KGaA, Reg. S 2% 01/04/2028   | EUR      | 3,200,000                  | 3,562,159              | 0.29               |
| Bertelsmann SE & Co. KGaA, Reg. S, FRN 3% 23/04/2075  | EUR      | 2,800,000                  | 2,904,744              | 0.24               |
| Bertelsmann SE & Co. KGaA, Reg. S, FRN 3.5% 23/04/2075  | EUR      | 1,400,000                  | 1,520,927              | 0.12               |
| Deutsche Bank AG 4.5% 01/04/2025  | USD      | 300,000                    | 273,075                | 0.02               |
| Deutsche Bank AG, FRN 4.296% 24/05/2028   | USD      | 8,200,000                  | 7,171,015              | 0.58               |
| Merck KGaA, Reg. S, FRN 3.375% 12/12/2074   | EUR      | 600,000                    | 657,693                | 0.06               |
| Robert Bosch GmbH, Reg. S 1.75% 08/07/2024  | EUR      | 3,000,000                  | 3,180,749              | 0.26               |
| Volkswagen Financial Services AG, Reg. S 2.5% 06/04/2023  | EUR      | 130,000                    | 135,959                | 0.01               |
| Volkswagen Financial Services AG, Reg. S 0.875% 12/04/2023  | EUR      | 6,710,000                  | 6,825,676              | 0.55               |
| Volkswagen Leasing GmbH, Reg. S 1.375% 20/01/2025   | EUR      | 140,000                    | 146,424                | 0.01               |
|   |          |                            | <u>26,378,421</u>      | <u>2.14</u>        |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Pershing Square Holdings Ltd., Reg. S 5.5% 15/07/2022   | USD      | 6,200,000                  | 5,434,331              | 0.44               |
|   |          |                            | <u>5,434,331</u>       | <u>0.44</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Abbott Ireland Financing DAC, Reg. S 0.875% 27/09/2023  | EUR      | 5,940,000                  | 6,089,192              | 0.49               |
| Abbott Ireland Financing DAC, Reg. S 0.1% 19/11/2024  | EUR      | 750,000                    | 756,140                | 0.06               |
| AIB Group plc, Reg. S 1.25% 28/05/2024  | EUR      | 100,000                    | 103,639                | 0.01               |
| Aon plc 2.875% 14/05/2026   | EUR      | 1,600,000                  | 1,800,452              | 0.15               |
| Aon plc 4.45% 24/05/2043  | USD      | 3,500,000                  | 3,499,838              | 0.28               |
| Bank of Ireland Group plc, Reg. S 4.5% 25/11/2023   | USD      | 200,000                    | 182,486                | 0.01               |
| Bank of Ireland Group plc, Reg. S, FRN 1% 25/11/2025  | EUR      | 5,900,000                  | 6,061,475              | 0.49               |
| Bank of Ireland Group plc, Reg. S, FRN 0.375% 10/05/2027  | EUR      | 1,740,000                  | 1,730,441              | 0.14               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Ireland (continued)</i>  |          |                            |                        |                    |
| Johnson Controls International plc 1% 15/09/2023  | EUR      | 1,500,000                  | 1,534,679              | 0.12               |
| Johnson Controls International plc 1.375% 25/02/2025  | EUR      | 1,400,000                  | 1,464,857              | 0.12               |
| Johnson Controls International plc 6% 15/01/2036  | USD      | 2,289,000                  | 2,703,259              | 0.22               |
| Swiss Reinsurance Co. Ltd., Reg. S, FRN 4.5% 11/09/2044   | USD      | 200,000                    | 182,506                | 0.02               |
| Zurich Insurance Co. Ltd., Reg. S, FRN 4.25% 02/10/2043   | EUR      | 1,300,000                  | 1,421,047              | 0.12               |
| Zurich Insurance Co. Ltd., Reg. S, FRN 4.25% 01/10/2045   | USD      | 600,000                    | 548,801                | 0.04               |
| Zurich Insurance Co. Ltd., Reg. S, FRN 5.625% 24/06/2046  | USD      | 1,120,000                  | 1,094,600              | 0.09               |
|   |          |                            | <u>29,173,412</u>      | <u>2.36</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Aeroporti di Roma SpA, Reg. S 1.625% 08/06/2027   | EUR      | 7,080,000                  | 7,458,130              | 0.60               |
| Lkq Italia Bondco Di Lkq Italia Bondco Gp SRL E C SAPA, Reg. S 3.875% 01/04/2024                          | EUR      | 1,200,000                  | 1,296,104              | 0.11               |
|   |          |                            | <u>8,754,234</u>       | <u>0.71</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Aptiv plc 1.5% 10/03/2025   | EUR      | 5,560,000                  | 5,821,283              | 0.47               |
| Hastings Group Finance plc, Reg. S 3% 24/05/2025  | GBP      | 5,240,000                  | 6,478,794              | 0.53               |
|   |          |                            | <u>12,300,077</u>      | <u>1.00</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| ArcelorMittal SA 4.25% 16/07/2029   | USD      | 1,000,000                  | 931,915                | 0.08               |
| ArcelorMittal SA, Reg. S 2.25% 17/01/2024   | EUR      | 1,420,000                  | 1,490,717              | 0.12               |
| Nestle Finance International Ltd., Reg. S 1.75% 12/09/2022  | EUR      | 1,200,000                  | 1,231,536              | 0.10               |
| Nestle Finance International Ltd., Reg. S 1.125% 01/04/2026   | EUR      | 2,700,000                  | 2,855,538              | 0.23               |
| Novartis Finance SA, Reg. S 0.75% 09/11/2021  | EUR      | 400,000                    | 401,698                | 0.03               |
| Novartis Finance SA, Reg. S 0.5% 14/08/2023   | EUR      | 200,000                    | 203,233                | 0.02               |
| Richemont International Holding SA, Reg. S 1.625% 26/05/2040  | EUR      | 7,400,000                  | 8,089,493              | 0.65               |
| Schlumberger Investment SA 2.65% 26/06/2030   | USD      | 3,860,000                  | 3,423,615              | 0.28               |
| Swiss Re Finance Luxembourg SA, Reg. S, FRN 4.25% Perpetual   | USD      | 400,000                    | 356,549                | 0.03               |
|   |          |                            | <u>18,984,294</u>      | <u>1.54</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Grupo Televisa SAB 6.625% 18/03/2025  | USD      | 2,100,000                  | 2,098,185              | 0.17               |
| Grupo Televisa SAB 4.625% 30/01/2026  | USD      | 490,000                    | 458,458                | 0.04               |
| Grupo Televisa SAB 6.625% 15/01/2040  | USD      | 1,103,000                  | 1,283,532              | 0.10               |
| Grupo Televisa SAB 5% 13/05/2045  | USD      | 420,000                    | 423,289                | 0.04               |
| Grupo Televisa SAB 6.125% 31/01/2046  | USD      | 1,000,000                  | 1,151,183              | 0.09               |
|   |          |                            | <u>5,414,647</u>       | <u>0.44</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ASML Holding NV, Reg. S 0.625% 07/07/2022   | EUR      | 200,000                    | 201,528                | 0.02               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Netherlands (continued)</i>  |          |                            |                        |                    |
| ASML Holding NV, Reg. S 3.375% 19/09/2023   | EUR      | 4,830,000                  | 5,230,061              | 0.42               |
| ASML Holding NV, Reg. S 1.375% 07/07/2026   | EUR      | 200,000                    | 213,778                | 0.02               |
| ASML Holding NV, Reg. S 1.625% 28/05/2027   | EUR      | 1,110,000                  | 1,208,770              | 0.10               |
| BNG Bank NV 3.5% 19/07/2027   | AUD      | 300,000                    | 213,579                | 0.02               |
| BNG Bank NV, Reg. S 1% 15/03/2022   | GBP      | 800,000                    | 937,432                | 0.07               |
| BNG Bank NV, Reg. S 1% 17/06/2022   | GBP      | 300,000                    | 352,208                | 0.03               |
| BNG Bank NV, Reg. S 2.25% 30/08/2022  | EUR      | 400,000                    | 413,027                | 0.03               |
| BNG Bank NV, Reg. S 5.25% 20/05/2024  | AUD      | 400,000                    | 287,264                | 0.02               |
| BNG Bank NV, Reg. S 3.3% 17/07/2028   | AUD      | 500,000                    | 354,031                | 0.03               |
| Conti-Gummi Finance BV 2.125% 27/11/2023  | EUR      | 2,110,000                  | 2,216,571              | 0.18               |
| Daimler International Finance BV, Reg. S 0.875% 09/04/2024  | EUR      | 720,000                    | 740,280                | 0.06               |
| Koninklijke KPN NV, Reg. S 5% 18/11/2026  | GBP      | 3,900,000                  | 5,254,414              | 0.42               |
| Koninklijke KPN NV, Reg. S 5.75% 17/09/2029   | GBP      | 500,000                    | 725,022                | 0.06               |
| Koninklijke Philips NV 6.875% 11/03/2038  | USD      | 4,144,000                  | 5,322,369              | 0.43               |
| Linde Finance BV, Reg. S 2% 18/04/2023  | EUR      | 2,100,000                  | 2,189,401              | 0.18               |
| Linde Finance BV, Reg. S 5.875% 24/04/2023  | GBP      | 300,000                    | 383,934                | 0.03               |
| LKQ European Holdings BV, Reg. S 4.125% 01/04/2028  | EUR      | 4,000,000                  | 4,293,568              | 0.35               |
| Nederlandse Waterschapsbank NV, Reg. S 0.875% 20/12/2021  | GBP      | 3,300,000                  | 3,856,420              | 0.31               |
| Nederlandse Waterschapsbank NV, Reg. S 3% 28/03/2022  | EUR      | 200,000                    | 205,274                | 0.02               |
| Nederlandse Waterschapsbank NV, Reg. S 0.5% 27/10/2022  | EUR      | 1,300,000                  | 1,318,024              | 0.11               |
| Nederlandse Waterschapsbank NV, Reg. S 0.5% 19/01/2023  | EUR      | 600,000                    | 609,653                | 0.05               |
| Reckitt Benckiser Treasury Services Nederland BV, Reg. S 0.375% 19/05/2026                                | EUR      | 2,100,000                  | 2,135,254              | 0.17               |
| Robert Bosch Investment Nederland BV, Reg. S 2.625% 24/05/2028  | EUR      | 4,100,000                  | 4,828,153              | 0.39               |
| Roche Finance Europe BV, Reg. S 0.5% 27/02/2023   | EUR      | 300,000                    | 304,056                | 0.02               |
| Roche Finance Europe BV, Reg. S 0.875% 25/02/2025   | EUR      | 100,000                    | 103,897                | 0.01               |
| Schlumberger Finance BV, Reg. S 0% 15/10/2024   | EUR      | 4,200,000                  | 4,216,610              | 0.34               |
| Schlumberger Finance BV, Reg. S 1.375% 28/10/2026   | EUR      | 460,000                    | 489,448                | 0.04               |
| Shell International Finance BV 6.375% 15/12/2038  | USD      | 5,900,000                  | 7,378,909              | 0.60               |
| Siemens Financieringsmaatschappij NV, Reg. S 0% 20/02/2023  | EUR      | 2,800,000                  | 2,816,505              | 0.23               |
|   |          |                            | <u>58,799,440</u>      | <u>4.76</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Kommunalbanken A/S, Reg. S 1.125% 30/11/2022  | GBP      | 1,000,000                  | 1,179,574              | 0.09               |
| Kommunalbanken A/S, Reg. S 1.5% 15/12/2023  | GBP      | 3,700,000                  | 4,434,051              | 0.36               |
| Sparebank 1 Oestlandet, Reg. S 0.875% 13/03/2023  | EUR      | 2,250,000                  | 2,295,422              | 0.19               |
|   |          |                            | <u>7,909,047</u>       | <u>0.64</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Oversea-Chinese Banking Corp. Ltd., Reg. S 4.25% 19/06/2024   | USD      | 3,210,000                  | 2,944,652              | 0.24               |
|   |          |                            | <u>2,944,652</u>       | <u>0.24</u>        |



## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>South Korea</i>  |          |                            |                        |                    |
| Doosan Infracore Co. Ltd., Reg. S 1% 21/07/2023   | USD      | 9,760,000                  | 8,258,804              | 0.67               |
|   |          |                            | <u>8,258,804</u>       | <u>0.67</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Abertis Infraestructuras SA 3.125% 19/03/2024   | EUR      | 1,000,000                  | 1,052,570              | 0.09               |
| Abertis Infraestructuras SA, Reg. S 3.375% 27/11/2026   | GBP      | 5,400,000                  | 6,811,992              | 0.55               |
| Banco de Sabadell SA, Reg. S 1.125% 27/03/2025  | EUR      | 7,900,000                  | 8,056,650              | 0.65               |
|   |          |                            | <u>15,921,212</u>      | <u>1.29</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Atlas Copco AB, Reg. S 2.5% 28/02/2023  | EUR      | 100,000                    | 104,620                | 0.01               |
| Atlas Copco AB, Reg. S 0.625% 30/08/2026  | EUR      | 6,900,000                  | 7,121,294              | 0.57               |
| Svensk Exportkredit AB, Reg. S 1.375% 15/12/2023  | GBP      | 3,700,000                  | 4,418,331              | 0.36               |
| Telia Co. AB, Reg. S, FRN 3% 04/04/2078   | EUR      | 2,500,000                  | 2,613,861              | 0.21               |
|   |          |                            | <u>14,258,106</u>      | <u>1.15</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Geberit AG, Reg. S 0.35% 20/10/2022   | CHF      | 6,700,000                  | 6,175,843              | 0.50               |
| UBS AG, Reg. S 0.75% 21/04/2023   | EUR      | 3,820,000                  | 3,890,759              | 0.32               |
|   |          |                            | <u>10,066,602</u>      | <u>0.82</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| 3i Group plc, Reg. S 6.875% 09/03/2023  | GBP      | 2,045,000                  | 2,624,136              | 0.21               |
| 3i Group plc, Reg. S 5.75% 03/12/2032   | GBP      | 2,300,000                  | 3,616,532              | 0.29               |
| 3i Group plc, Reg. S 3.75% 05/06/2040   | GBP      | 200,000                    | 265,050                | 0.02               |
| Admiral Group plc, Reg. S 5.5% 25/07/2024   | GBP      | 5,312,000                  | 6,983,462              | 0.57               |
| Barclays Bank plc, Reg. S 2.25% 10/06/2024  | EUR      | 120,000                    | 128,591                | 0.01               |
| Barclays plc, Reg. S 4% 26/06/2029  | AUD      | 250,000                    | 172,600                | 0.01               |
| Barclays plc, Reg. S, FRN 2% 07/02/2028   | EUR      | 4,645,000                  | 4,762,434              | 0.39               |
| Barclays plc, Reg. S, FRN 3.75% 22/11/2030  | GBP      | 1,700,000                  | 2,140,417              | 0.17               |
| British Telecommunications plc 5.125% 04/12/2028  | USD      | 1,210,000                  | 1,216,852              | 0.10               |
| British Telecommunications plc 9.625% 15/12/2030  | USD      | 3,430,000                  | 4,485,134              | 0.36               |
| British Telecommunications plc, Reg. S 5.75% 07/12/2028   | GBP      | 1,530,000                  | 2,261,393              | 0.18               |
| HJ Heinz Finance UK plc 6.25% 18/02/2030  | GBP      | 520,000                    | 780,136                | 0.06               |
| HSBC Holdings plc 6.5% 02/05/2036   | USD      | 100,000                    | 116,164                | 0.01               |
| HSBC Holdings plc, FRN 1.75% 24/07/2027   | GBP      | 280,000                    | 329,793                | 0.03               |
| HSBC Holdings plc, FRN 4.041% 13/03/2028  | USD      | 500,000                    | 467,647                | 0.04               |
| HSBC Holdings plc, FRN 4.583% 19/06/2029  | USD      | 440,000                    | 428,851                | 0.03               |
| HSBC Holdings plc, Reg. S 6.75% 11/09/2028  | GBP      | 600,000                    | 913,640                | 0.07               |
| Lloyds Bank Corporate Markets plc, Reg. S 1.75% 11/07/2024  | GBP      | 680,000                    | 813,072                | 0.07               |
| Lloyds Banking Group plc 5.3% 01/12/2045  | USD      | 620,000                    | 688,634                | 0.06               |
| Lloyds Banking Group plc, FRN 3.87% 09/07/2025  | USD      | 1,630,000                  | 1,489,411              | 0.12               |
| Lloyds Banking Group plc, Reg. S, FRN 1.75% 07/09/2028  | EUR      | 2,900,000                  | 3,002,850              | 0.24               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>   |          |                            |                        |                    |
| Lloyds Banking Group plc, Reg. S, FRN 4.5% 18/03/2030   | EUR      | 1,830,000                  | 2,090,682              | 0.17               |
| Marks & Spencer plc, Reg. S 6% 12/06/2025   | GBP      | 1,480,000                  | 1,939,368              | 0.16               |
| Marks & Spencer plc, Reg. S 4.5% 10/07/2027   | GBP      | 600,000                    | 747,687                | 0.06               |
| Marks & Spencer plc, Reg. S 7.125% 01/12/2037   | USD      | 5,500,000                  | 5,481,683              | 0.44               |
| National Grid Electricity Transmission plc, Reg. S 4% 08/06/2027  | GBP      | 1,100,000                  | 1,473,741              | 0.12               |
| Nationwide Building Society, 144A 3.9% 21/07/2025   | USD      | 490,000                    | 457,797                | 0.04               |
| Nationwide Building Society, Reg. S 1.125% 03/06/2022   | EUR      | 560,000                    | 568,041                | 0.05               |
| Nationwide Building Society, Reg. S 1% 24/01/2023   | GBP      | 400,000                    | 469,835                | 0.04               |
| Nationwide Building Society, Reg. S 0.25% 22/07/2025  | EUR      | 150,000                    | 151,510                | 0.01               |
| Nationwide Building Society, Reg. S, FRN 2% 25/07/2029  | EUR      | 2,480,000                  | 2,609,473              | 0.21               |
| Nationwide Building Society, Reg. S, FRN 4.125% 18/10/2032  | USD      | 3,100,000                  | 2,850,766              | 0.23               |
| Natwest Group plc, FRN 3.754% 01/11/2029  | USD      | 7,260,000                  | 6,513,087              | 0.53               |
| Natwest Group plc, Reg. S, FRN 3.622% 14/08/2030  | GBP      | 460,000                    | 571,728                | 0.05               |
| Pearson Funding plc, Reg. S 3.75% 04/06/2030  | GBP      | 6,160,000                  | 8,005,583              | 0.65               |
| Royal Mail plc, Reg. S 2.375% 29/07/2024  | EUR      | 5,930,000                  | 6,351,978              | 0.51               |
| Royal Mail plc, Reg. S 1.25% 08/10/2026   | EUR      | 1,440,000                  | 1,510,087              | 0.12               |
| Sky Ltd. 6% 21/05/2027  | GBP      | 200,000                    | 295,982                | 0.02               |
| Sky Ltd., Reg. S 1.875% 24/11/2023  | EUR      | 6,240,000                  | 6,552,628              | 0.53               |
| Standard Chartered plc, Reg. S, FRN 2.9% 28/06/2025   | AUD      | 250,000                    | 165,719                | 0.01               |
| Standard Chartered plc, Reg. S, FRN 2.819% 30/01/2026   | USD      | 7,890,000                  | 6,982,688              | 0.57               |
| Virgin Money UK plc, Reg. S, FRN 3.125% 22/06/2025  | GBP      | 590,000                    | 721,175                | 0.06               |
| Virgin Money UK plc, Reg. S, FRN 2.875% 24/06/2025  | EUR      | 600,000                    | 644,670                | 0.05               |
| Virgin Money UK plc, Reg. S, FRN 7.875% 14/12/2028  | GBP      | 4,820,000                  | 6,433,259              | 0.52               |
| Vodafone Group plc 7.875% 15/02/2030  | USD      | 3,330,000                  | 4,016,539              | 0.33               |
| Wellcome Trust Ltd. (The), Reg. S 1.125% 21/01/2027   | EUR      | 7,490,000                  | 7,961,356              | 0.65               |
| Zurich Finance UK plc, Reg. S, FRN 6.625% Perpetual   | GBP      | 2,265,000                  | 2,824,094              | 0.23               |
|   |          |                            | 116,077,955            | 9.40               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Agilent Technologies, Inc. 3.875% 15/07/2023  | USD      | 2,200,000                  | 1,968,524              | 0.16               |
| Alabama Power Co. 6% 01/03/2039   | USD      | 1,300,000                  | 1,557,049              | 0.13               |
| Alabama Power Co. 5.5% 15/03/2041   | USD      | 100,000                    | 113,837                | 0.01               |
| Alphabet, Inc. 3.375% 25/02/2024  | USD      | 4,432,000                  | 4,018,584              | 0.33               |
| American Honda Finance Corp. 0.75% 17/01/2024   | EUR      | 800,000                    | 817,859                | 0.07               |
| American Honda Finance Corp. 1.95% 18/10/2024   | EUR      | 6,730,000                  | 7,177,476              | 0.58               |
| Anheuser-Busch InBev Worldwide, Inc. 8.2% 15/01/2039  | USD      | 1,410,000                  | 1,973,312              | 0.16               |
| Anheuser-Busch InBev Worldwide, Inc. 5.45% 23/01/2039   | USD      | 5,860,000                  | 6,518,879              | 0.53               |
| AutoNation, Inc. 4.5% 01/10/2025  | USD      | 10,000                     | 9,371                  | –                  |
| AutoNation, Inc. 4.75% 01/06/2030   | USD      | 6,400,000                  | 6,389,085              | 0.52               |
| Berkshire Hathaway Finance Corp. 5.75% 15/01/2040   | USD      | 1,017,000                  | 1,244,021              | 0.10               |
| Berkshire Hathaway Finance Corp. 4.4% 15/05/2042  | USD      | 1,400,000                  | 1,482,846              | 0.12               |
| Berkshire Hathaway, Inc. 0.75% 16/03/2023   | EUR      | 740,000                    | 751,233                | 0.06               |
| Berkshire Hathaway, Inc. 1.3% 15/03/2024  | EUR      | 1,890,000                  | 1,958,925              | 0.16               |
| Berkshire Hathaway, Inc. 0% 12/03/2025  | EUR      | 180,000                    | 180,501                | 0.01               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Berkshire Hathaway, Inc. 3.125% 15/03/2026  | USD      | 2,000,000                  | 1,843,690              | 0.15               |
| Berkshire Hathaway, Inc. 0.5% 15/01/2041  | EUR      | 800,000                    | 716,461                | 0.06               |
| Blackstone Holdings Finance Co. LLC, Reg. S 1.5% 10/04/2029   | EUR      | 6,700,000                  | 7,193,652              | 0.58               |
| Boardwalk Pipelines LP 4.8% 03/05/2029  | USD      | 310,000                    | 303,160                | 0.02               |
| Booking Holdings, Inc. 2.15% 25/11/2022   | EUR      | 899,000                    | 924,166                | 0.07               |
| Booking Holdings, Inc. 2.375% 23/09/2024  | EUR      | 880,000                    | 943,422                | 0.08               |
| Booking Holdings, Inc. 1.8% 03/03/2027  | EUR      | 690,000                    | 747,973                | 0.06               |
| Burlington Northern Santa Fe LLC 7.95% 15/08/2030   | USD      | 100,000                    | 123,120                | 0.01               |
| Burlington Northern Santa Fe LLC 6.15% 01/05/2037   | USD      | 1,040,000                  | 1,266,895              | 0.10               |
| Burlington Northern Santa Fe LLC 5.75% 01/05/2040   | USD      | 470,000                    | 561,802                | 0.05               |
| Burlington Northern Santa Fe LLC 4.95% 15/09/2041   | USD      | 2,739,000                  | 3,034,407              | 0.25               |
| Burlington Northern Santa Fe LLC 4.4% 15/03/2042  | USD      | 430,000                    | 448,125                | 0.04               |
| Burlington Northern Santa Fe LLC 4.45% 15/03/2043   | USD      | 2,510,000                  | 2,653,124              | 0.21               |
| Capital One Financial Corp. 0.8% 12/06/2024   | EUR      | 1,700,000                  | 1,738,036              | 0.14               |
| Capital One Financial Corp. 1.65% 12/06/2029  | EUR      | 5,920,000                  | 6,273,425              | 0.51               |
| Cimarex Energy Co. 4.375% 15/03/2029  | USD      | 8,663,000                  | 8,305,525              | 0.67               |
| Colgate-Palmolive Co. 0.5% 06/03/2026   | EUR      | 6,650,000                  | 6,819,055              | 0.55               |
| Conagra Brands, Inc. 8.25% 15/09/2030   | USD      | 2,500,000                  | 3,129,531              | 0.25               |
| ConocoPhillips Co. 6.95% 15/04/2029   | USD      | 7,246,072                  | 8,306,792              | 0.67               |
| CVS Health Corp. 5% 01/12/2024  | USD      | 200,000                    | 189,617                | 0.01               |
| CVS Health Corp. 6.25% 01/06/2027   | USD      | 5,000,000                  | 5,250,324              | 0.42               |
| CVS Health Corp. 4.3% 25/03/2028  | USD      | 1,380,000                  | 1,336,832              | 0.11               |
| CVS Health Corp. 4.875% 20/07/2035  | USD      | 1,200,000                  | 1,233,708              | 0.10               |
| Devon Energy Corp. 7.95% 15/04/2032   | USD      | 130,000                    | 156,098                | 0.01               |
| Devon Energy Corp. 5.6% 15/07/2041  | USD      | 1,915,000                  | 2,003,086              | 0.16               |
| Dow Chemical Co. (The) 9.4% 15/05/2039  | USD      | 4,050,000                  | 6,013,597              | 0.49               |
| DuPont de Nemours, Inc. 4.725% 15/11/2028   | USD      | 2,670,000                  | 2,683,291              | 0.22               |
| DuPont de Nemours, Inc. 5.319% 15/11/2038   | USD      | 5,250,000                  | 5,850,977              | 0.47               |
| DXC Technology Co. 2.75% 15/01/2025   | GBP      | 100,000                    | 121,220                | 0.01               |
| DXC Technology Co. 4.125% 15/04/2025  | USD      | 7,910,000                  | 7,330,060              | 0.59               |
| DXC Technology Co. 1.75% 15/01/2026   | EUR      | 510,000                    | 538,912                | 0.04               |
| DXC Technology Co. 4.75% 15/04/2027   | USD      | 190,000                    | 183,672                | 0.01               |
| Ecolab, Inc. 1% 15/01/2024  | EUR      | 500,000                    | 513,116                | 0.04               |
| Ecolab, Inc. 2.625% 08/07/2025  | EUR      | 4,100,000                  | 4,519,268              | 0.37               |
| Ecolab, Inc. 5.5% 08/12/2041  | USD      | 100,000                    | 117,543                | 0.01               |
| Enable Midstream Partners LP 4.4% 15/03/2027  | USD      | 1,720,000                  | 1,603,548              | 0.13               |
| Enable Midstream Partners LP 4.95% 15/05/2028   | USD      | 3,900,000                  | 3,766,139              | 0.30               |
| Enable Midstream Partners LP 5% 15/05/2044  | USD      | 3,320,000                  | 3,047,048              | 0.25               |
| Energy Transfer LP 8.25% 15/11/2029   | USD      | 100,000                    | 115,813                | 0.01               |
| Energy Transfer LP 6.5% 01/02/2042  | USD      | 100,000                    | 109,464                | 0.01               |
| Energy Transfer LP 5.95% 01/10/2043   | USD      | 1,605,000                  | 1,681,822              | 0.14               |
| EOG Resources, Inc. 4.15% 15/01/2026  | USD      | 100,000                    | 94,953                 | 0.01               |
| EOG Resources, Inc. 4.375% 15/04/2030   | USD      | 2,300,000                  | 2,298,804              | 0.19               |
| Estee Lauder Cos., Inc. (The) 2.375% 01/12/2029   | USD      | 6,300,000                  | 5,549,800              | 0.45               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Estee Lauder Cos., Inc. (The) 1.95% 15/03/2031  | USD      | 440,000                    | 370,808                | 0.03               |
| Estee Lauder Cos., Inc. (The) 6% 15/05/2037   | USD      | 300,000                    | 363,896                | 0.03               |
| Exxon Mobil Corp. 3.482% 19/03/2030   | USD      | 8,830,000                  | 8,362,498              | 0.68               |
| FedEx Corp. 4.9% 15/01/2034   | USD      | 1,000,000                  | 1,052,417              | 0.08               |
| Freeport-McMoRan, Inc. 5% 01/09/2027  | USD      | 2,400,000                  | 2,135,700              | 0.17               |
| Freeport-McMoRan, Inc. 4.125% 01/03/2028  | USD      | 490,000                    | 430,917                | 0.03               |
| Freeport-McMoRan, Inc. 4.375% 01/08/2028  | USD      | 1,500,000                  | 1,334,847              | 0.11               |
| Freeport-McMoRan, Inc. 5.25% 01/09/2029   | USD      | 2,300,000                  | 2,139,172              | 0.17               |
| Freeport-McMoRan, Inc. 5.4% 14/11/2034  | USD      | 900,000                    | 920,590                | 0.07               |
| Freeport-McMoRan, Inc. 5.45% 15/03/2043   | USD      | 1,170,000                  | 1,206,171              | 0.10               |
| General Electric Co. 6.75% 15/03/2032   | USD      | 5,700,000                  | 6,665,765              | 0.54               |
| General Electric Co. 6.875% 10/01/2039  | USD      | 85,000                     | 107,568                | 0.01               |
| General Motors Co. 6.6% 01/04/2036  | USD      | 290,000                    | 334,558                | 0.03               |
| General Motors Financial Co., Inc., Reg. S 0.85% 26/02/2026   | EUR      | 6,500,000                  | 6,618,134              | 0.54               |
| Goldman Sachs Group, Inc. (The) 7.125% 07/08/2025   | GBP      | 750,000                    | 1,082,841              | 0.09               |
| Goldman Sachs Group, Inc. (The), Reg. S 1.375% 15/05/2024   | EUR      | 1,410,000                  | 1,447,285              | 0.12               |
| Goldman Sachs Group, Inc. (The), STEP 3.5% 31/05/2024   | USD      | 2,836,000                  | 2,586,438              | 0.21               |
| Halliburton Co. 4.85% 15/11/2035  | USD      | 6,440,000                  | 6,395,758              | 0.52               |
| Halliburton Co. 6.7% 15/09/2038   | USD      | 1,310,000                  | 1,512,556              | 0.12               |
| Halliburton Co. 7.45% 15/09/2039  | USD      | 430,000                    | 534,266                | 0.04               |
| Home Depot, Inc. (The) 5.875% 16/12/2036  | USD      | 6,210,000                  | 7,483,404              | 0.61               |
| Honeywell International, Inc. 1.3% 22/02/2023   | EUR      | 5,500,000                  | 5,644,808              | 0.46               |
| Honeywell International, Inc. 0% 10/03/2024   | EUR      | 1,180,000                  | 1,185,604              | 0.10               |
| Howmet Aerospace, Inc. 6.875% 01/05/2025  | USD      | 6,860,000                  | 6,734,135              | 0.55               |
| Howmet Aerospace, Inc. 6.75% 15/01/2028   | USD      | 300,000                    | 307,287                | 0.02               |
| HP, Inc. 3.4% 17/06/2030  | USD      | 1,000,000                  | 903,490                | 0.07               |
| HP, Inc. 6% 15/09/2041  | USD      | 2,340,000                  | 2,595,099              | 0.21               |
| Huntsman International LLC 4.25% 01/04/2025   | EUR      | 6,110,000                  | 6,885,747              | 0.56               |
| Illinois Tool Works, Inc. 1.25% 22/05/2023  | EUR      | 3,010,000                  | 3,085,548              | 0.25               |
| Illinois Tool Works, Inc. 0.25% 05/12/2024  | EUR      | 3,150,000                  | 3,189,657              | 0.26               |
| Interpublic Group of Cos., Inc. (The) 4.2% 15/04/2024   | USD      | 2,467,245                  | 2,265,273              | 0.18               |
| Interpublic Group of Cos., Inc. (The) 4.75% 30/03/2030  | USD      | 6,040,000                  | 6,031,209              | 0.49               |
| Jefferies Group LLC 6.5% 20/01/2043   | USD      | 500,000                    | 584,207                | 0.05               |
| Johnson & Johnson 0.25% 20/01/2022  | EUR      | 700,000                    | 702,472                | 0.06               |
| Johnson & Johnson 0.65% 20/05/2024  | EUR      | 800,000                    | 820,506                | 0.07               |
| Johnson & Johnson 4.95% 15/05/2033  | USD      | 60,000                     | 66,749                 | –                  |
| Johnson & Johnson 3.55% 01/03/2036  | USD      | 400,000                    | 392,155                | 0.03               |
| Johnson & Johnson 5.95% 15/08/2037  | USD      | 4,060,000                  | 5,010,597              | 0.41               |
| Johnson & Johnson 5.85% 15/07/2038  | USD      | 1,040,000                  | 1,279,847              | 0.10               |
| Juniper Networks, Inc. 5.95% 15/03/2041   | USD      | 2,706,000                  | 3,037,519              | 0.25               |
| Kinder Morgan Energy Partners LP 7.3% 15/08/2033  | USD      | 1,450,000                  | 1,725,898              | 0.14               |
| Kinder Morgan Energy Partners LP 6.5% 01/02/2037  | USD      | 605,000                    | 700,358                | 0.06               |
| Kinder Morgan Energy Partners LP 7.5% 15/11/2040  | USD      | 530,000                    | 659,882                | 0.05               |
| Kinder Morgan, Inc. 7.8% 01/08/2031   | USD      | 1,550,000                  | 1,870,842              | 0.15               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Kinder Morgan, Inc. 7.75% 15/01/2032  | USD      | 1,670,000                  | 2,029,356              | 0.16               |
| Kohl's Corp. 4.25% 17/07/2025   | USD      | 425,000                    | 391,519                | 0.03               |
| Kohl's Corp. 5.55% 17/07/2045   | USD      | 7,628,000                  | 7,713,286              | 0.62               |
| Kraft Heinz Foods Co., Reg. S 4.125% 01/07/2027   | GBP      | 1,400,000                  | 1,826,276              | 0.15               |
| Kroger Co. (The) 7.7% 01/06/2029  | USD      | 600,000                    | 696,099                | 0.06               |
| Kroger Co. (The) 7.5% 01/04/2031  | USD      | 900,000                    | 1,088,877              | 0.09               |
| Kroger Co. (The) 6.9% 15/04/2038  | USD      | 420,000                    | 522,588                | 0.04               |
| Kroger Co. (The) 5.4% 15/07/2040  | USD      | 3,300,000                  | 3,655,975              | 0.30               |
| L Brands, Inc. 6.694% 15/01/2027  | USD      | 5,160,000                  | 5,128,757              | 0.42               |
| L Brands, Inc. 5.25% 01/02/2028   | USD      | 1,000,000                  | 945,617                | 0.08               |
| L Brands, Inc. 7.5% 15/06/2029  | USD      | 2,200,000                  | 2,184,464              | 0.18               |
| Linde, Inc. 1.2% 12/02/2024   | EUR      | 3,400,000                  | 3,528,749              | 0.29               |
| Marathon Oil Corp. 6.8% 15/03/2032  | USD      | 6,270,000                  | 6,944,268              | 0.56               |
| Marathon Oil Corp. 6.6% 01/10/2037  | USD      | 1,300,000                  | 1,459,753              | 0.12               |
| Marsh & McLennan Cos., Inc. 3.75% 14/03/2026  | USD      | 1,087,000                  | 1,018,807              | 0.08               |
| Marsh & McLennan Cos., Inc. 1.349% 21/09/2026   | EUR      | 3,970,000                  | 4,194,419              | 0.34               |
| Marsh & McLennan Cos., Inc. 4.375% 15/03/2029   | USD      | 100,000                    | 98,909                 | 0.01               |
| Marsh & McLennan Cos., Inc. 1.979% 21/03/2030   | EUR      | 500,000                    | 556,593                | 0.04               |
| Marsh & McLennan Cos., Inc. 5.875% 01/08/2033   | USD      | 100,000                    | 114,156                | 0.01               |
| Marsh & McLennan Cos., Inc. 4.75% 15/03/2039  | USD      | 2,000,000                  | 2,164,525              | 0.17               |
| Mastercard, Inc. 1.1% 01/12/2022  | EUR      | 6,187,000                  | 6,292,664              | 0.51               |
| Merck Sharp & Dohme Corp. 5.95% 01/12/2028  | USD      | 200,000                    | 218,166                | 0.02               |
| Microsoft Corp. 2.125% 06/12/2021   | EUR      | 600,000                    | 602,846                | 0.05               |
| Molson Coors Beverage Co. 5% 01/05/2042   | USD      | 4,500,000                  | 4,654,288              | 0.38               |
| Morgan Stanley 1% 02/12/2022  | EUR      | 300,000                    | 305,513                | 0.02               |
| Morgan Stanley 7.25% 01/04/2032   | USD      | 490,000                    | 601,239                | 0.05               |
| Morgan Stanley 6.375% 24/07/2042  | USD      | 4,100,000                  | 5,300,019              | 0.43               |
| Morgan Stanley, FRN 0.637% 26/07/2024   | EUR      | 1,220,000                  | 1,239,425              | 0.10               |
| MPLX LP 4.875% 01/06/2025   | USD      | 1,350,000                  | 1,285,273              | 0.10               |
| MPLX LP 4.8% 15/02/2029   | USD      | 7,012,000                  | 6,931,284              | 0.56               |
| Nestle Holdings, Inc., Reg. S 0.875% 18/07/2025   | EUR      | 200,000                    | 208,010                | 0.02               |
| Nevada Power Co. 6.75% 01/07/2037   | USD      | 600,000                    | 735,617                | 0.06               |
| Nevada Power Co. 5.45% 15/05/2041   | USD      | 1,100,000                  | 1,246,466              | 0.10               |
| Newmont Corp. 5.875% 01/04/2035   | USD      | 5,600,000                  | 6,373,084              | 0.52               |
| Newmont Corp. 6.25% 01/10/2039  | USD      | 1,600,000                  | 1,950,406              | 0.16               |
| Nordstrom, Inc. 4% 15/03/2027   | USD      | 405,000                    | 355,402                | 0.03               |
| Nordstrom, Inc. 6.95% 15/03/2028  | USD      | 2,362,000                  | 2,356,105              | 0.19               |
| Nordstrom, Inc. 4.375% 01/04/2030   | USD      | 1,880,000                  | 1,650,563              | 0.13               |
| Nordstrom, Inc. 5% 15/01/2044   | USD      | 1,990,000                  | 1,674,398              | 0.14               |
| NOV, Inc. 3.6% 01/12/2029   | USD      | 2,050,000                  | 1,807,614              | 0.15               |
| NOV, Inc. 3.95% 01/12/2042  | USD      | 7,940,000                  | 6,608,726              | 0.54               |
| Novartis Capital Corp. 3.1% 17/05/2027  | USD      | 700,000                    | 645,757                | 0.05               |
| Novartis Capital Corp. 3.7% 21/09/2042  | USD      | 100,000                    | 98,346                 | 0.01               |
| Nucor Corp. 2% 01/06/2025   | USD      | 2,100,000                  | 1,831,541              | 0.15               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Nucor Corp. 2.7% 01/06/2030   | USD      | 1,300,000                  | 1,145,183              | 0.09               |
| Oracle Corp. 3.125% 10/07/2025  | EUR      | 1,100,000                  | 1,238,291              | 0.10               |
| Oracle Corp. 6.5% 15/04/2038  | USD      | 3,900,000                  | 4,662,599              | 0.38               |
| Oracle Corp. 6.125% 08/07/2039  | USD      | 2,000,000                  | 2,335,517              | 0.19               |
| Owens Corning 3.875% 01/06/2030   | USD      | 6,480,000                  | 6,104,979              | 0.49               |
| Owens Corning 7% 01/12/2036   | USD      | 100,000                    | 120,417                | 0.01               |
| Pfizer, Inc. 7.2% 15/03/2039  | USD      | 3,200,000                  | 4,419,659              | 0.36               |
| Pharmacia LLC 6.6% 01/12/2028   | USD      | 500,000                    | 567,013                | 0.05               |
| Procter & Gamble Co. (The) 2% 05/11/2021  | EUR      | 870,000                    | 877,509                | 0.07               |
| Procter & Gamble Co. (The) 1.125% 02/11/2023  | EUR      | 2,120,000                  | 2,193,197              | 0.18               |
| Procter & Gamble Co. (The) 0.625% 30/10/2024  | EUR      | 400,000                    | 411,411                | 0.03               |
| Procter & Gamble Co. (The), Reg. S 2% 16/08/2022  | EUR      | 2,300,000                  | 2,363,795              | 0.19               |
| PVH Corp., Reg. S 3.625% 15/07/2024   | EUR      | 2,110,000                  | 2,316,574              | 0.19               |
| PVH Corp., Reg. S 3.125% 15/12/2027   | EUR      | 4,520,000                  | 5,134,409              | 0.42               |
| Qwest Corp. 6.75% 01/12/2021  | USD      | 2,150,000                  | 1,858,132              | 0.15               |
| Rohm and Haas Co. 7.85% 15/07/2029  | USD      | 560,000                    | 652,771                | 0.05               |
| Ryder System, Inc. 4.625% 01/06/2025  | USD      | 2,881,000                  | 2,740,655              | 0.22               |
| Ryder System, Inc. 3.35% 01/09/2025   | USD      | 1,040,000                  | 947,854                | 0.08               |
| S&P Global, Inc. 2.5% 01/12/2029  | USD      | 2,920,000                  | 2,585,472              | 0.21               |
| Southern Power Co. 5.15% 15/09/2041   | USD      | 300,000                    | 308,009                | 0.02               |
| Tapestry, Inc. 4.25% 01/04/2025   | USD      | 5,930,000                  | 5,438,620              | 0.44               |
| Tapestry, Inc. 4.125% 15/07/2027  | USD      | 2,950,000                  | 2,720,011              | 0.22               |
| Tennessee Gas Pipeline Co. LLC 7% 15/10/2028  | USD      | 200,000                    | 218,925                | 0.02               |
| Trane Technologies Global Holding Co. Ltd. 3.75% 21/08/2028   | USD      | 5,900,000                  | 5,589,893              | 0.45               |
| United Parcel Service, Inc. 0.375% 15/11/2023   | EUR      | 2,100,000                  | 2,129,908              | 0.17               |
| United Parcel Service, Inc. 1.625% 15/11/2025   | EUR      | 500,000                    | 535,769                | 0.04               |
| United Parcel Service, Inc. 6.2% 15/01/2038   | USD      | 2,450,000                  | 3,047,638              | 0.25               |
| United Parcel Service, Inc. 5.2% 01/04/2040   | USD      | 1,750,000                  | 2,009,712              | 0.16               |
| United Parcel Service, Inc. 4.875% 15/11/2040   | USD      | 500,000                    | 555,165                | 0.04               |
| UnitedHealth Group, Inc. 5.8% 15/03/2036  | USD      | 1,000,000                  | 1,189,790              | 0.10               |
| UnitedHealth Group, Inc. 6.5% 15/06/2037  | USD      | 3,800,000                  | 4,808,778              | 0.39               |
| UnitedHealth Group, Inc. 6.625% 15/11/2037  | USD      | 100,000                    | 128,357                | 0.01               |
| UnitedHealth Group, Inc. 6.875% 15/02/2038  | USD      | 1,740,000                  | 2,276,445              | 0.18               |
| Verizon Communications, Inc., Reg. S 4.5% 17/08/2027  | AUD      | 4,100,000                  | 2,961,950              | 0.24               |
| Virginia Electric and Power Co. 6% 15/01/2036   | USD      | 280,000                    | 327,364                | 0.03               |
| Virginia Electric and Power Co. 8.875% 15/11/2038   | USD      | 3,700,000                  | 5,544,110              | 0.45               |
| Visa, Inc. 4.15% 14/12/2035   | USD      | 2,000,000                  | 2,073,168              | 0.17               |
| Walgreens Boots Alliance, Inc. 3.6% 20/11/2025  | GBP      | 5,360,000                  | 6,828,758              | 0.55               |
| Walmart, Inc. 1.9% 08/04/2022   | EUR      | 3,620,000                  | 3,664,798              | 0.30               |
| Walmart, Inc. 2.55% 08/04/2026  | EUR      | 300,000                    | 336,128                | 0.03               |
| Walmart, Inc. 5.25% 01/09/2035  | USD      | 300,000                    | 344,534                | 0.03               |
| Walmart, Inc. 5.625% 01/04/2040   | USD      | 1,440,000                  | 1,749,597              | 0.14               |
| Walt Disney Co. (The) 3.057% 30/03/2027   | CAD      | 720,000                    | 518,846                | 0.04               |
| Wells Fargo & Co., Reg. S 2.125% 20/12/2023   | GBP      | 120,000                    | 144,286                | 0.01               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Wells Fargo & Co., Reg. S, FRN 1.338% 04/05/2025  | EUR      | 6,770,000                  | 7,019,961              | 0.57               |
| Wells Fargo Bank NA 6.6% 15/01/2038   | USD      | 550,000                    | 684,507                | 0.06               |
| Western Union Co. (The) 6.2% 17/11/2036   | USD      | 5,467,000                  | 5,829,833              | 0.47               |
| Westlake Chemical Corp. 3.6% 15/08/2026   | USD      | 2,100,000                  | 1,932,625              | 0.16               |
| Westlake Chemical Corp. 1.625% 17/07/2029   | EUR      | 1,730,000                  | 1,809,532              | 0.15               |
| Westlake Chemical Corp. 3.375% 15/06/2030   | USD      | 4,900,000                  | 4,449,739              | 0.36               |
| Wyeth LLC 6.5% 01/02/2034   | USD      | 330,000                    | 405,304                | 0.03               |
| Wyeth LLC 6% 15/02/2036   | USD      | 2,200,000                  | 2,652,944              | 0.21               |
| Wyeth LLC 5.95% 01/04/2037  | USD      | 2,120,000                  | 2,565,111              | 0.21               |
|   |          |                            | <u>483,278,350</u>     | <u>39.16</u>       |
| Total Bonds   |          |                            | <u>939,353,187</u>     | <u>76.11</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>939,353,187</u>     | <u>76.11</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| BHP Billiton Finance Ltd. 3.23% 15/05/2023  | CAD      | 1,640,000                  | 1,161,775              | 0.10               |
| Woodside Finance Ltd., Reg. S 3.7% 15/09/2026   | USD      | 390,000                    | 355,359                | 0.03               |
| Woodside Finance Ltd., Reg. S 4.5% 04/03/2029   | USD      | 7,340,000                  | 6,942,719              | 0.56               |
|   |          |                            | <u>8,459,853</u>       | <u>0.69</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Marvell Technology Group Ltd. 4.875% 22/06/2028   | USD      | 1,630,000                  | 1,572,225              | 0.13               |
|   |          |                            | <u>1,572,225</u>       | <u>0.13</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Bell Telephone Co. of Canada 3.35% 22/03/2023   | CAD      | 2,390,000                  | 1,683,455              | 0.14               |
| HSBC Bank Canada 2.908% 29/09/2021  | CAD      | 1,000,000                  | 685,112                | 0.06               |
| HSBC Bank Canada 2.253% 15/09/2022  | CAD      | 5,000,000                  | 3,468,208              | 0.28               |
| HSBC Bank Canada 2.542% 31/01/2023  | CAD      | 2,200,000                  | 1,538,462              | 0.12               |
|   |          |                            | <u>7,375,237</u>       | <u>0.60</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| AP Moller - Maersk A/S, Reg. S 3.75% 22/09/2024   | USD      | 1,380,000                  | 1,254,978              | 0.10               |
| AP Moller - Maersk A/S, Reg. S 3.875% 28/09/2025  | USD      | 800,000                    | 741,057                | 0.06               |
| AP Moller - Maersk A/S, Reg. S 4.5% 20/06/2029  | USD      | 2,410,000                  | 2,350,826              | 0.19               |
|   |          |                            | <u>4,346,861</u>       | <u>0.35</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>France</i>   |          |                            |                        |                    |
| Societe Generale SA, Reg. S 3% 22/01/2030   | USD      | 5,390,000                  | 4,725,116              | 0.38               |
| Societe Generale SA, Reg. S, FRN 3.653% 08/07/2035  | USD      | 2,430,000                  | 2,127,785              | 0.17               |
|   |          |                            | <u>6,852,901</u>       | <u>0.55</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S 4.75% 12/10/2023  | USD      | 7,240,000                  | 6,627,380              | 0.54               |
| AIB Group plc, Reg. S, FRN 4.263% 10/04/2025  | USD      | 1,630,000                  | 1,483,712              | 0.12               |
|   |          |                            | <u>8,111,092</u>       | <u>0.66</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Telecom Italia Capital SA 7.2% 18/07/2036   | USD      | 5,400,000                  | 5,884,833              | 0.48               |
|   |          |                            | <u>5,884,833</u>       | <u>0.48</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Koninklijke Ahold Delhaize NV 5.7% 01/10/2040   | USD      | 1,844,000                  | 2,130,442              | 0.17               |
| Siemens Financieringsmaatschappij NV, 144A 6.125% 17/08/2026  | USD      | 1,400,000                  | 1,459,800              | 0.12               |
| Siemens Financieringsmaatschappij NV, Reg. S 3.25% 27/05/2025   | USD      | 2,882,000                  | 2,636,667              | 0.21               |
|   |          |                            | <u>6,226,909</u>       | <u>0.50</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Oversea-Chinese Banking Corp. Ltd., Reg. S, FRN 1.832% 10/09/2030                                     | USD      | 6,240,000                  | 5,259,353              | 0.42               |
| Singapore Telecommunications Ltd., Reg. S 7.375% 01/12/2031   | USD      | 4,983,000                  | 6,155,743              | 0.50               |
|   |          |                            | <u>11,415,096</u>      | <u>0.92</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Broadcom Corp. 3.5% 15/01/2028  | USD      | 1,190,000                  | 1,100,851              | 0.09               |
| NXP BV, Reg. S 5.55% 01/12/2028   | USD      | 1,450,000                  | 1,499,141              | 0.12               |
|   |          |                            | <u>2,599,992</u>       | <u>0.21</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Vodafone Group plc 6.15% 27/02/2037   | USD      | 2,470,000                  | 2,885,075              | 0.23               |
|   |          |                            | <u>2,885,075</u>       | <u>0.23</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Activision Blizzard, Inc. 1.35% 15/09/2030  | USD      | 4,000,000                  | 3,158,854              | 0.26               |
| Adobe, Inc. 2.3% 01/02/2030   | USD      | 6,890,000                  | 6,048,928              | 0.49               |
| AEP Texas, Inc., 144A 3.85% 01/10/2025  | USD      | 400,000                    | 369,739                | 0.03               |
| Alphabet, Inc. 1.998% 15/08/2026  | USD      | 1,100,000                  | 970,581                | 0.08               |
| Alphabet, Inc. 1.1% 15/08/2030  | USD      | 4,020,000                  | 3,219,949              | 0.26               |
| Applied Materials, Inc. 3.3% 01/04/2027   | USD      | 1,900,000                  | 1,771,645              | 0.14               |
| Applied Materials, Inc. 1.75% 01/06/2030  | USD      | 200,000                    | 166,942                | 0.01               |
| Applied Materials, Inc. 5.1% 01/10/2035   | USD      | 1,830,000                  | 2,038,666              | 0.17               |



## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Applied Materials, Inc. 5.85% 15/06/2041  | USD      | 2,900,000                  | 3,600,099              | 0.29               |
| Bank of America Corp., FRN 3.407% 20/09/2025  | CAD      | 1,500,000                  | 1,084,695              | 0.09               |
| Biogen, Inc. 2.25% 01/05/2030   | USD      | 3,900,000                  | 3,297,390              | 0.27               |
| Biogen, Inc. 5.2% 15/09/2045  | USD      | 690,000                    | 777,978                | 0.06               |
| Blackstone Holdings Finance Co. LLC, 144A 2.5% 10/01/2030   | USD      | 290,000                    | 254,139                | 0.02               |
| Booking Holdings, Inc. 4.625% 13/04/2030  | USD      | 420,000                    | 423,670                | 0.03               |
| Broadcom, Inc. 4.75% 15/04/2029   | USD      | 1,700,000                  | 1,667,559              | 0.14               |
| Broadcom, Inc. 5% 15/04/2030  | USD      | 1,500,000                  | 1,495,063              | 0.12               |
| Calpine Corp., 144A 5.25% 01/06/2026  | USD      | 1,475,000                  | 1,279,305              | 0.10               |
| Calpine Corp., 144A 4.5% 15/02/2028   | USD      | 1,000,000                  | 859,916                | 0.07               |
| Cisco Systems, Inc. 5.9% 15/02/2039   | USD      | 130,000                    | 159,551                | 0.01               |
| Cisco Systems, Inc. 5.5% 15/01/2040   | USD      | 6,940,000                  | 8,279,750              | 0.67               |
| Daimler Finance North America LLC 8.5% 18/01/2031   | USD      | 5,340,000                  | 6,818,657              | 0.55               |
| Daimler Finance North America LLC, Reg. S 3.75% 22/02/2028  | USD      | 660,000                    | 624,536                | 0.05               |
| Devon Energy Corp., 144A 5.875% 15/06/2028  | USD      | 2,385,000                  | 2,235,066              | 0.18               |
| Devon Energy Corp., 144A 4.5% 15/01/2030  | USD      | 4,213,000                  | 3,908,884              | 0.32               |
| Edwards Lifesciences Corp. 4.3% 15/06/2028  | USD      | 5,450,000                  | 5,329,586              | 0.43               |
| EMD Finance LLC, 144A 3.25% 19/03/2025  | USD      | 1,105,000                  | 1,000,751              | 0.08               |
| Energy Transfer LP 5.8% 15/06/2038  | USD      | 360,000                    | 376,457                | 0.03               |
| Energy Transfer LP, FRN 6.25% Perpetual   | USD      | 1,400,000                  | 1,058,027              | 0.09               |
| Energy Transfer LP, FRN 6.625% Perpetual  | USD      | 2,600,000                  | 2,134,372              | 0.17               |
| Energy Transfer LP, FRN 6.75% 31/12/2164  | USD      | 3,090,000                  | 2,619,310              | 0.21               |
| Exelon Generation Co. LLC 6.25% 01/10/2039  | USD      | 300,000                    | 311,633                | 0.03               |
| Exelon Generation Co. LLC 5.75% 01/10/2041  | USD      | 5,680,000                  | 5,660,151              | 0.46               |
| FedEx Corp. Pass-Through Trust 'AA' 1.875% 20/08/2035   | USD      | 1,839,468                  | 1,536,036              | 0.12               |
| Goldman Sachs Group, Inc. (The), FRN 4.223% 01/05/2029  | USD      | 3,200,000                  | 3,080,651              | 0.25               |
| KLA Corp. 4.1% 15/03/2029   | USD      | 7,430,000                  | 7,223,582              | 0.59               |
| KLA Corp. 5.65% 01/11/2034  | USD      | 140,000                    | 153,236                | 0.01               |
| Kraft Heinz Foods Co., 144A 7.125% 01/08/2039   | USD      | 4,030,000                  | 4,997,998              | 0.40               |
| Kraft Heinz Foods Co. 6.875% 26/01/2039   | USD      | 240,000                    | 290,701                | 0.02               |
| Lam Research Corp. 3.75% 15/03/2026   | USD      | 2,160,000                  | 2,040,709              | 0.17               |
| Lam Research Corp. 4% 15/03/2029  | USD      | 5,400,000                  | 5,295,996              | 0.43               |
| Land O' Lakes, Inc., 144A 6% 15/11/2022   | USD      | 500,000                    | 444,510                | 0.04               |
| Mead Johnson Nutrition Co. 5.9% 01/11/2039  | USD      | 1,000,000                  | 1,207,995              | 0.10               |
| Microsoft Corp. 2.375% 12/02/2022   | USD      | 100,000                    | 85,299                 | 0.01               |
| Microsoft Corp. 3.3% 06/02/2027   | USD      | 200,000                    | 187,696                | 0.02               |
| Microsoft Corp. 4.2% 03/11/2035   | USD      | 1,320,000                  | 1,381,617              | 0.11               |
| Microsoft Corp. 3.45% 08/08/2036  | USD      | 200,000                    | 194,905                | 0.02               |
| Microsoft Corp. 4.1% 06/02/2037   | USD      | 3,056,000                  | 3,178,551              | 0.26               |
| Nestle Holdings, Inc., 144A 3.625% 24/09/2028   | USD      | 1,120,000                  | 1,071,543              | 0.09               |
| Nestle Holdings, Inc., 144A 3.9% 24/09/2038   | USD      | 1,620,000                  | 1,625,098              | 0.13               |
| Newell Brands, Inc. 4% 01/12/2024   | USD      | 100,000                    | 89,632                 | 0.01               |
| Newell Brands, Inc. 4.875% 01/06/2025   | USD      | 1,130,000                  | 1,055,767              | 0.09               |
| Newell Brands, Inc. 5.875% 01/04/2036   | USD      | 5,790,000                  | 6,034,260              | 0.49               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Newmont Corp. 3.7% 15/03/2023   | USD      | 66,000                     | 58,142                 | –                  |
| Nordstrom, Inc., 144A 4.25% 01/08/2031  | USD      | 2,300,000                  | 2,025,040              | 0.16               |
| Nucor Corp. 3.95% 01/05/2028  | USD      | 5,500,000                  | 5,286,126              | 0.43               |
| Patterson-UTI Energy, Inc. 3.95% 01/02/2028   | USD      | 2,960,000                  | 2,525,163              | 0.20               |
| Patterson-UTI Energy, Inc. 5.15% 15/11/2029   | USD      | 840,000                    | 744,211                | 0.06               |
| PVH Corp. 4.625% 10/07/2025   | USD      | 500,000                    | 470,441                | 0.04               |
| Qorvo, Inc. 4.375% 15/10/2029   | USD      | 5,989,000                  | 5,508,155              | 0.45               |
| QVC, Inc. 4.375% 15/03/2023   | USD      | 2,920,000                  | 2,595,158              | 0.21               |
| QVC, Inc. 4.85% 01/04/2024  | USD      | 462,000                    | 422,828                | 0.03               |
| QVC, Inc. 4.45% 15/02/2025  | USD      | 840,000                    | 755,073                | 0.06               |
| QVC, Inc. 4.75% 15/02/2027  | USD      | 1,940,000                  | 1,737,424              | 0.14               |
| QVC, Inc. 5.45% 15/08/2034  | USD      | 1,700,000                  | 1,490,606              | 0.12               |
| QVC, Inc. 5.95% 15/03/2043  | USD      | 1,400,000                  | 1,198,477              | 0.10               |
| Qwest Corp. 7.25% 15/09/2025  | USD      | 2,040,000                  | 2,036,930              | 0.17               |
| Roche Holdings, Inc., 144A 1.75% 28/01/2022   | USD      | 1,360,000                  | 1,155,461              | 0.09               |
| Roche Holdings, Inc., 144A 2.625% 15/05/2026  | USD      | 3,600,000                  | 3,241,608              | 0.26               |
| Roche Holdings, Inc., 144A 2.375% 28/01/2027  | USD      | 410,000                    | 364,254                | 0.03               |
| Roche Holdings, Inc., Reg. S 2.625% 15/05/2026  | USD      | 300,000                    | 270,134                | 0.02               |
| Ross Stores, Inc. 3.375% 15/09/2024   | USD      | 2,665,000                  | 2,382,081              | 0.19               |
| Southern Co. (The), FRN 5.5% 15/03/2057   | USD      | 3,600,000                  | 3,106,685              | 0.25               |
| Texas Instruments, Inc. 2.25% 01/05/2023  | USD      | 400,000                    | 347,387                | 0.03               |
| Texas Instruments, Inc. 2.625% 15/05/2024   | USD      | 600,000                    | 533,828                | 0.04               |
| Texas Instruments, Inc. 2.9% 03/11/2027   | USD      | 500,000                    | 459,207                | 0.04               |
| Texas Instruments, Inc. 2.25% 04/09/2029  | USD      | 720,000                    | 632,131                | 0.05               |
| Texas Instruments, Inc. 1.75% 04/05/2030  | USD      | 1,440,000                  | 1,207,042              | 0.10               |
| Texas Instruments, Inc. 3.875% 15/03/2039   | USD      | 5,220,000                  | 5,284,591              | 0.43               |
| Time Warner Cable LLC 7.3% 01/07/2038   | USD      | 4,720,000                  | 5,791,583              | 0.47               |
| Time Warner Entertainment Co. LP 8.375% 15/07/2033  | USD      | 1,350,000                  | 1,727,512              | 0.14               |
| Universal Health Services, Inc., 144A 5% 01/06/2026   | USD      | 3,000,000                  | 2,596,739              | 0.21               |
| Walgreens Boots Alliance, Inc. 4.8% 18/11/2044  | USD      | 330,000                    | 332,821                | 0.03               |
| Walt Disney Co. (The) 6.65% 15/11/2037  | USD      | 5,390,000                  | 6,870,016              | 0.56               |
| Wells Fargo & Co., FRN 4.478% 04/04/2031  | USD      | 170,000                    | 169,501                | 0.01               |
| William Carter Co. (The), 144A 5.625% 15/03/2027  | USD      | 4,500,000                  | 3,990,956              | 0.32               |
|   |          |                            | 181,494,942            | 14.71              |
| Total Bonds   |          |                            | 247,225,016            | 20.03              |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 247,225,016            | 20.03              |
| <b>Total Investments</b>  |          |                            | <b>1,186,578,203</b>   | <b>96.14</b>       |
| <b>Cash</b>   |          |                            | <b>46,241,667</b>      | <b>3.75</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>1,392,646</b>       | <b>0.11</b>        |
| <b>Total net assets</b>   |          |                            | <b>1,234,212,516</b>   | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| Canada 10 Year Bond, 21/09/2021                             | 169                    | CAD      | 16,746,939                | 179,377                          | 0.01               |
| Euro-Bobl, 08/09/2021                                       | (110)                  | EUR      | (14,756,500)              | 3,200                            | –                  |
| Euro-Bund, 08/09/2021                                       | 312                    | EUR      | 53,854,320                | 308,120                          | 0.03               |
| Euro-Schatz, 08/09/2021                                     | (548)                  | EUR      | (61,452,720)              | 9,263                            | –                  |
| Japan 10 Year Bond, 13/09/2021                              | 6                      | JPY      | 6,914,747                 | 4,102                            | –                  |
| Long Gilt, 28/09/2021                                       | 28                     | GBP      | 4,178,248                 | 21,807                           | –                  |
| US Ultra Bond, 21/09/2021                                   | 696                    | USD      | 113,087,529               | 4,441,934                        | 0.36               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>4,967,803</b>                 | <b>0.40</b>        |
| US 2 Year Note, 30/09/2021                                  | 422                    | USD      | 78,400,516                | (125,284)                        | (0.01)             |
| US 5 Year Note, 30/09/2021                                  | 881                    | USD      | 91,695,383                | (211,850)                        | (0.02)             |
| US 10 Year Note, 21/09/2021                                 | (252)                  | USD      | (28,155,831)              | (93,490)                         | (0.01)             |
| US 10 Year Ultra Bond, 21/09/2021                           | (320)                  | USD      | (39,720,887)              | (610,124)                        | (0.05)             |
| US Long Bond, 21/09/2021                                    | (697)                  | USD      | (94,479,088)              | (2,510,365)                      | (0.20)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(3,551,113)</b>               | <b>(0.29)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>1,416,690</b>                 | <b>0.11</b>        |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| AUD  | 1,000            | CHF           | 692         | 06/07/2021    | J.P. Morgan      | 2                          | –               |
| AUD  | 1,310,394        | EUR           | 828,862     | 06/07/2021    | Societe Generale | 646                        | –               |
| CAD  | 5,000            | CHF           | 3,713       | 06/07/2021    | J.P. Morgan      | 17                         | –               |
| CAD  | 30,671,560       | EUR           | 20,812,078  | 06/07/2021    | Barclays         | 72,385                     | 0.01            |
| CAD  | 10,240,000       | EUR           | 6,934,621   | 06/07/2021    | BNP Paribas      | 37,861                     | –               |
| CAD  | 700              | EUR           | 475         | 06/07/2021    | J.P. Morgan      | 2                          | –               |
| CHF  | 120,702          | EUR           | 109,861     | 06/07/2021    | Barclays         | 253                        | –               |
| EUR  | 4,032,566        | AUD           | 6,369,434   | 06/07/2021    | Barclays         | 574                        | –               |
| EUR  | 27,000           | CHF           | 29,588      | 06/07/2021    | Citibank         | 8                          | –               |
| EUR  | 130              | JPY           | 17,160      | 06/07/2021    | Barclays         | –                          | –               |
| EUR  | 1,653,526        | USD           | 1,961,000   | 06/07/2021    | J.P. Morgan      | 69                         | –               |
| EUR  | 83,802           | USD           | 99,320      | 06/07/2021    | Rabobank         | 58                         | –               |
| GBP  | 5,000            | CHF           | 6,365       | 06/07/2021    | J.P. Morgan      | 17                         | –               |
| GBP  | 78,076,158       | EUR           | 90,695,608  | 06/07/2021    | Barclays         | 248,442                    | 0.02            |
| JPY  | 209,621,113      | EUR           | 1,573,980   | 06/07/2021    | Barclays         | 18,518                     | –               |
| JPY  | 31,190,566,995   | EUR           | 232,680,271 | 06/07/2021    | J.P. Morgan      | 4,275,414                  | 0.35            |
| JPY  | 1,439,857,620    | EUR           | 10,742,516  | 06/07/2021    | Rabobank         | 196,126                    | 0.02            |
| KRW  | 82,000           | USD           | 72          | 15/07/2021    | J.P. Morgan      | –                          | –               |
| USD  | 88,000           | CHF           | 81,007      | 06/07/2021    | HSBC             | 299                        | –               |
| USD  | 73               | CHF           | 67          | 06/07/2021    | J.P. Morgan      | –                          | –               |
| USD  | 1,822,196        | EUR           | 1,496,960   | 06/07/2021    | Barclays         | 39,462                     | –               |
| USD  | 2,000,000        | EUR           | 1,678,348   | 06/07/2021    | BNP Paribas      | 7,992                      | –               |
| USD  | 18,500,000       | EUR           | 15,556,278  | 06/07/2021    | J.P. Morgan      | 42,373                     | –               |
| USD  | 77,261,148       | EUR           | 63,150,931  | 06/07/2021    | Rabobank         | 1,993,376                  | 0.16            |
| USD  | 106,105,157      | EUR           | 86,772,716  | 06/07/2021    | Societe Generale | 2,692,004                  | 0.22            |
| USD  | 1,557,670        | JPY           | 170,432,509 | 06/07/2021    | BNP Paribas      | 18,600                     | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |                  | <b>9,644,498</b>           | <b>0.78</b>     |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|---------------|---------------|--------------|----------------------------|-----------------|
| CHF   | 1,408            | EUR           | 1,285         | 06/07/2021    | Barclays     | –                          | –               |
| CHF   | 413              | USD           | 460           | 06/07/2021    | BNP Paribas  | (11)                       | –               |
| CHF   | 68               | USD           | 74            | 06/07/2021    | J.P. Morgan  | –                          | –               |
| EUR   | 278              | AUD           | 440           | 06/07/2021    | HSBC         | (1)                        | –               |
| EUR   | 39,833,396       | CAD           | 58,704,010    | 06/07/2021    | Barclays     | (138,541)                  | (0.01)          |
| EUR   | 6,199,344        | CHF           | 6,811,110     | 06/07/2021    | Barclays     | (14,263)                   | –               |
| EUR   | 93,073,336       | GBP           | 80,123,077    | 06/07/2021    | Barclays     | (254,992)                  | (0.02)          |
| EUR   | 4,708,536        | GBP           | 4,048,409     | 06/07/2021    | BNP Paribas  | (7,099)                    | –               |
| EUR   | 8,704,859        | JPY           | 1,166,743,260 | 06/07/2021    | Rabobank     | (158,925)                  | (0.01)          |
| EUR   | 2,095            | USD           | 2,550         | 06/07/2021    | Barclays     | (55)                       | –               |
| EUR   | 5,695,052        | USD           | 6,756,220     | 06/07/2021    | BNP Paribas  | (1,592)                    | –               |
| EUR   | 102,126,953      | USD           | 125,000,000   | 06/07/2021    | Citibank     | (3,269,338)                | (0.27)          |
| EUR   | 321,802,315      | USD           | 393,571,895   | 06/07/2021    | HSBC         | (10,045,830)               | (0.81)          |
| EUR   | 197,874,907      | USD           | 242,075,888   | 06/07/2021    | Rabobank     | (6,236,298)                | (0.51)          |
| GBP   | 9,370            | EUR           | 10,933        | 06/07/2021    | BNP Paribas  | (18)                       | –               |
| GBP   | 879,843          | USD           | 1,243,790     | 06/07/2021    | BNP Paribas  | (23,875)                   | –               |
| GBP   | 1,017,050        | USD           | 1,409,130     | 06/07/2021    | HSBC         | (3,464)                    | –               |
| JPY   | 131,000          | CHF           | 1,092         | 06/07/2021    | BNP Paribas  | (1)                        | –               |
| JPY   | 175,000,000      | EUR           | 1,333,895     | 06/07/2021    | BNP Paribas  | (4,415)                    | –               |
| JPY   | 311,787,886      | USD           | 2,809,340     | 06/07/2021    | Rabobank     | (90)                       | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |               |               |              | <b>(20,158,808)</b>        | <b>(1.63)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |               |               |              | <b>(10,514,310)</b>        | <b>(0.85)</b>   |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Credits

As at 30 June 2021

#### Interest Rate Swap Contracts

| Nominal<br>Amount   | Currency | Counterparty | Security Description                               | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|--------------|--|------------------|------------------------|--------------------|
| 1,350,000   | GBP      | Barclays     | Pay floating LIBOR 6 month Receive<br>fixed 1.744% | 17/02/2036       | 146,222                | 0.01               |
| 25,000,000  | GBP      | Barclays     | Pay fixed 0.249% Receive floating<br>LIBOR 6 month | 11/01/2026       | 546,068                | 0.05               |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b>      |          |              |  |                  | <b>692,290</b>         | <b>0.06</b>        |
| 9,757,000   | GBP      | Barclays     | Pay floating LIBOR 6 month Receive<br>fixed 0.707% | 11/01/2041       | (835,358)              | (0.07)             |
| 10,000,000  | CAD      | Barclays     | Pay floating BA 3 month Receive fixed<br>1.817%    | 11/01/2041       | (427,063)              | (0.03)             |
| 3,100,000   | GBP      | Barclays     | Pay fixed 1.146% Receive floating<br>LIBOR 6 month | 17/11/2023       | (62,020)               | (0.01)             |
| 2,450,000   | GBP      | Barclays     | Pay fixed 0.871% Receive floating<br>LIBOR 6 month | 27/07/2022       | (21,695)               | —                  |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |  |                  | <b>(1,346,136)</b>     | <b>(0.11)</b>      |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |          |              |  |                  | <b>(653,846)</b>       | <b>(0.05)</b>      |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Aurizon Network Pty. Ltd., Reg. S 3.125% 01/06/2026   | EUR      | 130,000                    | 147,657                | 0.19               |
| Australia Government Bond 2.25% 21/11/2022  | AUD      | 2,499,000                  | 1,631,177              | 2.13               |
| Australia Government Bond 1.25% 21/05/2032  | AUD      | 1,721,000                  | 1,054,805              | 1.38               |
| Australia Government Bond, Reg. S 0.25% 21/11/2025  | AUD      | 1,071,000                  | 665,987                | 0.87               |
| Australia Government Bond, Reg. S 2.25% 21/05/2028  | AUD      | 5,581,000                  | 3,800,532              | 4.96               |
| Australia Government Bond, Reg. S 2.5% 21/05/2030   | AUD      | 2,541,000                  | 1,760,400              | 2.30               |
| Australia Government Bond, Reg. S 1% 21/12/2030   | AUD      | 5,351,000                  | 3,252,021              | 4.25               |
| Australia Government Bond, Reg. S 3.75% 21/04/2037  | AUD      | 490,000                    | 387,983                | 0.51               |
| Australia Government Bond, Reg. S 1.75% 21/06/2051  | AUD      | 299,000                    | 167,009                | 0.22               |
| Pacific National Finance Pty. Ltd. 3.7% 24/09/2029  | AUD      | 240,000                    | 154,496                | 0.20               |
| Rio Tinto Finance USA Ltd. 5.2% 02/11/2040  | USD      | 108,000                    | 124,829                | 0.16               |
|   |          |                            | <u>13,146,896</u>      | <u>17.17</u>       |
| <i>Austria</i>  |          |                            |                        |                    |
| Novomatic AG 1.625% 20/09/2023  | EUR      | 122,000                    | 118,864                | 0.15               |
| OMV AG, Reg. S 3.5% 27/09/2027  | EUR      | 100,000                    | 120,793                | 0.16               |
|   |          |                            | <u>239,657</u>         | <u>0.31</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Belgium Government Bond, Reg. S 1.25% 22/04/2033  | EUR      | 391,000                    | 440,976                | 0.58               |
| Solvay SA, Reg. S 2.75% 02/12/2027  | EUR      | 100,000                    | 116,222                | 0.15               |
|   |          |                            | <u>557,198</u>         | <u>0.73</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Bank of Nova Scotia (The), Reg. S 1.75% 23/12/2022  | GBP      | 115,000                    | 136,599                | 0.18               |
| Canada Government Bond 0.25% 01/02/2023   | CAD      | 1,306,000                  | 887,410                | 1.16               |
| Canada Government Bond 9% 01/06/2025  | CAD      | 1,243,000                  | 1,113,110              | 1.45               |
| Canada Government Bond 2% 01/12/2051  | CAD      | 219,000                    | 154,575                | 0.20               |
| Canadian Imperial Bank of Commerce, Reg. S 0.75% 22/03/2023                                   | EUR      | 127,000                    | 129,492                | 0.17               |
| Canadian National Railway Co. 6.2% 01/06/2036   | USD      | 100,000                    | 118,979                | 0.15               |
| Toronto-Dominion Bank (The) 3.226% 24/07/2024   | CAD      | 41,000                     | 29,714                 | 0.04               |
| TransCanada PipeLines Ltd. 7.625% 15/01/2039  | USD      | 121,000                    | 158,450                | 0.21               |
|   |          |                            | <u>2,728,329</u>       | <u>3.56</u>        |
| <i>China</i>  |          |                            |                        |                    |
| China Government Bond 3.03% 11/03/2026  | CNY      | 19,710,000                 | 2,582,548              | 3.37               |
| China Government Bond 3.27% 19/11/2030  | CNY      | 7,230,000                  | 954,528                | 1.25               |
| China Government Bond 3.39% 16/03/2050  | CNY      | 1,700,000                  | 209,404                | 0.28               |
| China Government Bond 3.81% 14/09/2050  | CNY      | 3,000,000                  | 400,255                | 0.52               |
|   |          |                            | <u>4,146,735</u>       | <u>5.42</u>        |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Denmark</i>  |          |                            |                        |                    |
| AP Moller - Maersk A/S, Reg. S 4% 04/04/2025  | GBP      | 100,000                    | 129,196                | 0.17               |
| Denmark Government Bond, Reg. S, 144A 0.25% 15/11/2022  | DKK      | 4,178,000                  | 568,105                | 0.74               |
| Jyske Bank A/S, FRN 1.25% 28/01/2031  | EUR      | 100,000                    | 101,058                | 0.13               |
|   |          |                            | <u>798,359</u>         | <u>1.04</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Carrefour SA, Reg. S 2.625% 15/12/2027  | EUR      | 100,000                    | 114,833                | 0.15               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/05/2040  | EUR      | 332,000                    | 325,391                | 0.43               |
| France Government Bond OAT, Reg. S, 144A 1.5% 25/05/2050  | EUR      | 321,000                    | 373,151                | 0.49               |
| France Government Bond OAT, Reg. S 0.5% 25/05/2025  | EUR      | 722,000                    | 751,077                | 0.98               |
| France Government Bond OAT, Reg. S 0.5% 25/05/2029  | EUR      | 1,061,000                  | 1,113,442              | 1.45               |
| LVMH Moet Hennessy Louis Vuitton SE, Reg. S 1.125% 11/02/2027   | GBP      | 100,000                    | 117,262                | 0.15               |
| SANEF SA, Reg. S 0.95% 19/10/2028   | EUR      | 100,000                    | 102,373                | 0.13               |
| Schneider Electric SE, Reg. S 0% 12/06/2023   | EUR      | 100,000                    | 100,669                | 0.13               |
| Societe Generale SA, FRN 1% 24/11/2030  | EUR      | 100,000                    | 99,926                 | 0.13               |
| Suez SA, Reg. S, FRN 2.875% Perpetual   | EUR      | 100,000                    | 105,317                | 0.14               |
| TotalEnergies SE, Reg. S, FRN 2.125% Perpetual  | EUR      | 160,000                    | 157,448                | 0.21               |
| WPP Finance SA, Reg. S 3.75% 19/05/2032   | GBP      | 108,000                    | 143,827                | 0.19               |
|   |          |                            | <u>3,504,716</u>       | <u>4.58</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE, Reg. S, FRN 4.75% Perpetual   | EUR      | 100,000                    | 110,148                | 0.14               |
| Deutsche Bahn Finance GMBH, Reg. S 3.375% 04/11/2022  | EUR      | 120,000                    | 125,969                | 0.16               |
| Volkswagen Leasing GmbH, Reg. S 1.375% 20/01/2025   | EUR      | 40,000                     | 41,835                 | 0.06               |
|   |          |                            | <u>277,952</u>         | <u>0.36</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Abbott Ireland Financing DAC, Reg. S 0.875% 27/09/2023  | EUR      | 100,000                    | 102,512                | 0.13               |
| AIB Group plc, Reg. S 1.25% 28/05/2024  | EUR      | 110,000                    | 114,003                | 0.15               |
| Bank of Ireland Group plc, Reg. S, FRN 1% 25/11/2025  | EUR      | 150,000                    | 154,105                | 0.20               |
| CRH Finance DAC, Reg. S 3.125% 03/04/2023   | EUR      | 121,000                    | 128,078                | 0.17               |
| GE Capital UK Funding Unlimited Co., Reg. S 4.125% 13/09/2023   | GBP      | 103,000                    | 129,037                | 0.17               |
| Ireland Government Bond, Reg. S 0.4% 15/05/2035   | EUR      | 142,000                    | 142,690                | 0.19               |
| Johnson Controls International plc 4.625% 02/07/2044  | USD      | 124,000                    | 129,916                | 0.17               |
| Zurich Insurance Co. Ltd., Reg. S, FRN 4.25% 02/10/2043   | EUR      | 120,000                    | 131,174                | 0.17               |
|   |          |                            | <u>1,031,515</u>       | <u>1.35</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 4.75% 01/09/2028  | EUR      | 671,000                    | 873,663                | 1.14               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 1.45% 01/03/2036  | EUR      | 169,000                    | 174,225                | 0.23               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 3.85% 01/09/2049  | EUR      | 129,000                    | 187,989                | 0.24               |



## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Italy (continued)</i>  |          |                            |                        |                    |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0.65% 15/10/2023  | EUR      | 1,234,000                  | 1,261,038              | 1.65               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 2.2% 01/06/2027   | EUR      | 1,230,000                  | 1,369,737              | 1.79               |
|   |          |                            | <u>3,866,652</u>       | <u>5.05</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Japan Government Thirty Year Bond 0.7% 20/03/2051   | JPY      | 25,000,000                 | 190,569                | 0.25               |
| Japan Government Twenty Year Bond 1.2% 20/03/2035   | JPY      | 211,000,000                | 1,816,780              | 2.37               |
| Japan Government Twenty Year Bond 1.3% 20/06/2035   | JPY      | 173,000,000                | 1,510,024              | 1.97               |
| Japan Government Twenty Year Bond 1.2% 20/09/2035   | JPY      | 29,000,000                 | 250,139                | 0.33               |
| Japan Government Twenty Year Bond 0.3% 20/12/2039   | JPY      | 142,000,000                | 1,059,247              | 1.39               |
| Japan Government Twenty Year Bond 0.4% 20/06/2040   | JPY      | 85,000,000                 | 643,876                | 0.84               |
| Mitsubishi UFJ Financial Group, Inc. 3.741% 07/03/2029  | USD      | 170,000                    | 161,374                | 0.21               |
| Sumitomo Mitsui Financial Group, Inc. 3.202% 17/09/2029   | USD      | 138,000                    | 123,908                | 0.16               |
|   |          |                            | <u>5,755,917</u>       | <u>7.52</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| CPUK Finance Ltd., Reg. S 7.239% 28/02/2042   | GBP      | 100,000                    | 134,313                | 0.18               |
|   |          |                            | <u>134,313</u>         | <u>0.18</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| ArcelorMittal SA 7.25% 15/10/2039   | USD      | 10,000                     | 11,943                 | 0.02               |
| Nestle Finance International Ltd., Reg. S 0% 12/11/2024   | EUR      | 131,000                    | 132,031                | 0.17               |
| Richemont International Holding SA, Reg. S 1% 26/03/2026  | EUR      | 150,000                    | 157,128                | 0.21               |
| Schlumberger Investment SA 2.65% 26/06/2030   | USD      | 30,000                     | 26,608                 | 0.03               |
| Trane Technologies Luxembourg Finance SA 4.65% 01/11/2044   | USD      | 121,000                    | 129,187                | 0.17               |
| Tyco Electronics Group SA 3.45% 01/08/2024  | USD      | 143,000                    | 129,142                | 0.17               |
|   |          |                            | <u>586,039</u>         | <u>0.77</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Grupo Televisa SAB 6.625% 15/01/2040  | USD      | 140,000                    | 162,914                | 0.21               |
|   |          |                            | <u>162,914</u>         | <u>0.21</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S 1.375% 16/01/2025  | GBP      | 100,000                    | 118,595                | 0.16               |
| CNH Industrial NV 3.85% 15/11/2027  | USD      | 142,000                    | 132,775                | 0.17               |
| de Volksbank NV, Reg. S, FRN 1.75% 22/10/2030   | EUR      | 100,000                    | 104,897                | 0.14               |
| Linde Finance BV, Reg. S 2% 18/04/2023  | EUR      | 124,000                    | 129,279                | 0.17               |
| PostNL NV, Reg. S 1% 21/11/2024   | EUR      | 127,000                    | 130,940                | 0.17               |
| PPF Telecom Group BV, Reg. S 2.125% 31/01/2025  | EUR      | 100,000                    | 102,677                | 0.13               |
| Roche Finance Europe BV, Reg. S 0.5% 27/02/2023   | EUR      | 129,000                    | 130,744                | 0.17               |
| Schlumberger Finance BV, Reg. S 1.375% 28/10/2026   | EUR      | 119,000                    | 126,618                | 0.17               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Netherlands (continued)</i>  |          |                            |                        |                    |
| Shell International Finance BV 6.375% 15/12/2038  | USD      | 100,000                    | 125,066                | 0.16               |
| Siemens Financieringsmaatschappij NV, Reg. S 0% 20/02/2023  | EUR      | 100,000                    | 100,589                | 0.13               |
| Siemens Financieringsmaatschappij NV, Reg. S 0.375% 06/09/2023  | EUR      | 31,000                     | 31,487                 | 0.04               |
| Volkswagen International Finance NV, Reg. S 1.875% 30/03/2027   | EUR      | 100,000                    | 108,613                | 0.14               |
|   |          |                            | <u>1,342,280</u>       | <u>1.75</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Equinor ASA 3.625% 10/09/2028   | USD      | 90,000                     | 85,310                 | 0.11               |
| Norsk Hydro ASA, Reg. S 1.125% 11/04/2025   | EUR      | 126,000                    | 130,219                | 0.17               |
| Sparebank 1 Oestlandet, Reg. S 0.875% 13/03/2023  | EUR      | 100,000                    | 102,019                | 0.14               |
|   |          |                            | <u>317,548</u>         | <u>0.42</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Portugal Obrigacoes do Tesouro OT, Reg. S, 144A 1.95% 15/06/2029  | EUR      | 427,000                    | 490,754                | 0.64               |
|   |          |                            | <u>490,754</u>         | <u>0.64</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Shinhan Bank Co. Ltd., Reg. S 0.25% 16/10/2024  | EUR      | 140,000                    | 141,164                | 0.18               |
| SK Telecom Co. Ltd., Reg. S 6.625% 20/07/2027   | USD      | 140,000                    | 150,467                | 0.20               |
|   |          |                            | <u>291,631</u>         | <u>0.38</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Abertis Infraestructuras SA 3.125% 19/03/2024   | EUR      | 100,000                    | 105,257                | 0.14               |
| Banco de Sabadell SA, Reg. S 1.75% 10/05/2024   | EUR      | 100,000                    | 103,735                | 0.13               |
| Spain Government Bond, Reg. S, 144A 0.8% 30/07/2027   | EUR      | 288,000                    | 303,087                | 0.40               |
| Spain Government Bond, Reg. S, 144A 1.4% 30/04/2028   | EUR      | 1,055,000                  | 1,153,110              | 1.51               |
| Spain Government Bond, Reg. S, 144A 1.2% 31/10/2040   | EUR      | 209,000                    | 212,292                | 0.28               |
| Spain Government Bond, Reg. S, 144A 2.7% 31/10/2048   | EUR      | 120,000                    | 157,589                | 0.20               |
|   |          |                            | <u>2,035,070</u>       | <u>2.66</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Essity AB, Reg. S 1.125% 27/03/2024   | EUR      | 126,000                    | 129,929                | 0.17               |
| SSAB AB, Reg. S 2.875% 06/09/2023   | EUR      | 151,000                    | 157,758                | 0.20               |
| Sweden Government Bond 0.75% 12/05/2028   | SEK      | 10,080,000                 | 1,035,881              | 1.35               |
| Sweden Government Bond, Reg. S 1% 12/11/2026  | SEK      | 45,065,000                 | 4,684,538              | 6.12               |
| Volvo Car AB, Reg. S 2.125% 02/04/2024  | EUR      | 100,000                    | 104,430                | 0.14               |
|   |          |                            | <u>6,112,536</u>       | <u>7.98</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| SGS SA, Reg. S 0.95% 06/11/2026   | CHF      | 135,000                    | 129,459                | 0.17               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Switzerland (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 129,459                | 0.17               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| 3i Group plc, Reg. S 6.875% 09/03/2023  | GBP      | 98,000                     | 125,753                | 0.16               |
| Admiral Group plc, Reg. S 5.5% 25/07/2024   | GBP      | 103,000                    | 135,410                | 0.18               |
| British Telecommunications plc 9.625% 15/12/2030  | USD      | 120,000                    | 156,914                | 0.21               |
| Diageo Capital plc 5.875% 30/09/2036  | USD      | 110,000                    | 132,267                | 0.17               |
| HSBC Holdings plc, Reg. S 6.5% 20/05/2024   | GBP      | 50,000                     | 67,490                 | 0.09               |
| Invesco Finance plc 3.75% 15/01/2026  | USD      | 100,000                    | 93,391                 | 0.12               |
| Invesco Finance plc 5.375% 30/11/2043   | USD      | 40,000                     | 44,228                 | 0.06               |
| Just Group plc, Reg. S, FRN 7% 15/04/2031   | GBP      | 100,000                    | 135,395                | 0.18               |
| Lloyds Bank plc, Reg. S 7.5% 15/04/2024   | GBP      | 100,000                    | 138,225                | 0.18               |
| Marks & Spencer plc, Reg. S 4.5% 10/07/2027   | GBP      | 119,000                    | 148,291                | 0.19               |
| Nationwide Building Society, Reg. S 0.25% 22/07/2025  | EUR      | 130,000                    | 131,309                | 0.17               |
| Pearson Funding plc, Reg. S 3.75% 04/06/2030  | GBP      | 109,000                    | 141,657                | 0.19               |
| Royal Mail plc, Reg. S 1.25% 08/10/2026   | EUR      | 129,000                    | 135,279                | 0.18               |
| Sky Ltd., Reg. S 1.875% 24/11/2023  | EUR      | 123,000                    | 129,162                | 0.17               |
| Thames Water Utilities Finance plc 6.75% 16/11/2028   | GBP      | 80,000                     | 125,768                | 0.16               |
| UK Treasury, Reg. S 2% 07/09/2025   | GBP      | 177,000                    | 221,084                | 0.29               |
| UK Treasury, Reg. S 1.25% 22/07/2027  | GBP      | 3,137,000                  | 3,830,185              | 5.00               |
| UK Treasury, Reg. S 0.125% 31/01/2028   | GBP      | 3,536,000                  | 4,012,015              | 5.24               |
| UK Treasury, Reg. S 0.375% 22/10/2030   | GBP      | 1,364,000                  | 1,534,961              | 2.00               |
| UK Treasury, Reg. S 4.25% 07/12/2040  | GBP      | 173,000                    | 309,552                | 0.40               |
| Virgin Media Secured Finance plc, Reg. S 4.25% 15/01/2030   | GBP      | 117,000                    | 135,877                | 0.18               |
| Virgin Money UK plc, Reg. S, FRN 5.125% 11/12/2030  | GBP      | 105,000                    | 136,509                | 0.18               |
| Wellcome Trust Ltd. (The), Reg. S 1.125% 21/01/2027   | EUR      | 121,000                    | 128,615                | 0.17               |
|   |          |                            | 12,149,337             | 15.87              |
| <i>United States of America</i>   |          |                            |                        |                    |
| 3M Co. 5.7% 15/03/2037  | USD      | 110,000                    | 129,419                | 0.17               |
| Abbott Laboratories 6.15% 30/11/2037  | USD      | 22,000                     | 27,332                 | 0.04               |
| Affiliated Managers Group, Inc. 3.3% 15/06/2030   | USD      | 178,000                    | 161,925                | 0.21               |
| Agilent Technologies, Inc. 2.1% 04/06/2030  | USD      | 154,000                    | 128,564                | 0.17               |
| American Honda Finance Corp. 2.625% 14/10/2022  | GBP      | 112,000                    | 134,080                | 0.18               |
| AT&T, Inc. 6.15% 15/09/2034   | USD      | 114,000                    | 127,104                | 0.17               |
| AutoNation, Inc. 4.75% 01/06/2030   | USD      | 161,000                    | 160,725                | 0.21               |
| Baker Hughes a GE Co. LLC 4.486% 01/05/2030   | USD      | 160,000                    | 159,385                | 0.21               |
| Berkshire Hathaway, Inc. 1.3% 15/03/2024  | EUR      | 150,000                    | 155,470                | 0.20               |
| Blackstone Holdings Finance Co. LLC, Reg. S 1% 05/10/2026   | EUR      | 150,000                    | 155,945                | 0.20               |
| Burlington Northern Santa Fe LLC 6.15% 01/05/2037   | USD      | 130,000                    | 158,362                | 0.21               |
| Cabot Corp. 4% 01/07/2029   | USD      | 145,000                    | 132,094                | 0.17               |
| Capital One Financial Corp. 3.75% 24/04/2024  | USD      | 139,000                    | 126,768                | 0.17               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Caterpillar, Inc. 6.05% 15/08/2036  | USD      | 107,000                    | 129,955                | 0.17               |
| Charles Schwab Corp. (The) 4.2% 24/03/2025  | USD      | 100,000                    | 94,160                 | 0.12               |
| Cimarex Energy Co. 4.375% 15/03/2029  | USD      | 160,000                    | 153,398                | 0.20               |
| Colgate-Palmolive Co. 0.5% 06/03/2026   | EUR      | 127,000                    | 130,229                | 0.17               |
| ConocoPhillips Co. 6.95% 15/04/2029   | USD      | 140,000                    | 160,494                | 0.21               |
| Continental Resources, Inc. 3.8% 01/06/2024   | USD      | 150,000                    | 133,760                | 0.18               |
| CVS Health Corp. 6.25% 01/06/2027   | USD      | 61,000                     | 64,054                 | 0.08               |
| Devon Energy Corp. 5.6% 15/07/2041  | USD      | 66,000                     | 69,036                 | 0.09               |
| DXC Technology Co. 4.125% 15/04/2025  | USD      | 20,000                     | 18,534                 | 0.02               |
| DXC Technology Co. 7.45% 15/10/2029   | USD      | 122,000                    | 136,940                | 0.18               |
| Ecolab, Inc. 5.5% 08/12/2041  | USD      | 108,000                    | 126,946                | 0.17               |
| Emerson Electric Co. 0.375% 22/05/2024  | EUR      | 130,000                    | 131,830                | 0.17               |
| Enable Midstream Partners LP 5% 15/05/2044  | USD      | 180,000                    | 165,201                | 0.22               |
| Energy Transfer LP 7.6% 01/02/2024  | USD      | 160,000                    | 153,317                | 0.20               |
| Energy Transfer LP 8.25% 15/11/2029   | USD      | 30,000                     | 34,744                 | 0.05               |
| EOG Resources, Inc. 4.375% 15/04/2030   | USD      | 160,000                    | 159,917                | 0.21               |
| Exxon Mobil Corp. 4.227% 19/03/2040   | USD      | 200,000                    | 201,811                | 0.26               |
| Ford Motor Co. 9% 22/04/2025  | USD      | 150,000                    | 155,864                | 0.20               |
| General Motors Co. 5.15% 01/04/2038   | USD      | 2,000                      | 2,053                  | –                  |
| Goldman Sachs Group, Inc. (The), Reg. S 1.375% 15/05/2024   | EUR      | 137,000                    | 140,623                | 0.18               |
| Halliburton Co. 6.7% 15/09/2038   | USD      | 140,000                    | 161,647                | 0.21               |
| Hess Corp. 7.3% 15/08/2031  | USD      | 100,000                    | 114,278                | 0.15               |
| Hess Corp. 7.125% 15/03/2033  | USD      | 27,206                     | 31,064                 | 0.04               |
| HollyFrontier Corp. 5.875% 01/04/2026   | USD      | 100,000                    | 97,506                 | 0.13               |
| HollyFrontier Corp. 4.5% 01/10/2030   | USD      | 50,000                     | 45,270                 | 0.06               |
| Home Depot, Inc. (The) 5.875% 16/12/2036  | USD      | 101,000                    | 121,711                | 0.16               |
| HP, Inc. 6% 15/09/2041  | USD      | 127,000                    | 140,845                | 0.18               |
| Huntsman International LLC 4.25% 01/04/2025   | EUR      | 118,000                    | 132,982                | 0.17               |
| Interpublic Group of Cos., Inc. (The) 4.75% 30/03/2030  | USD      | 100,000                    | 99,854                 | 0.13               |
| Jefferies Group LLC 6.25% 15/01/2036  | USD      | 90,000                     | 101,517                | 0.13               |
| Johnson & Johnson 5.95% 15/08/2037  | USD      | 101,000                    | 124,648                | 0.16               |
| Kohl's Corp. 5.55% 17/07/2045   | USD      | 100,000                    | 101,118                | 0.13               |
| Kroger Co. (The) 7.7% 01/06/2029  | USD      | 11,000                     | 12,762                 | 0.02               |
| L Brands, Inc. 7.5% 15/06/2029  | USD      | 130,000                    | 129,082                | 0.17               |
| Marathon Oil Corp. 6.6% 01/10/2037  | USD      | 140,000                    | 157,204                | 0.21               |
| Marsh & McLennan Cos., Inc. 5.875% 01/08/2033   | USD      | 107,000                    | 122,147                | 0.16               |
| MMS USA Holdings, Inc., Reg. S 0.625% 13/06/2025  | EUR      | 100,000                    | 101,874                | 0.13               |
| Molson Coors Beverage Co. 1.25% 15/07/2024  | EUR      | 130,000                    | 134,172                | 0.18               |
| Morgan Stanley, FRN 0.637% 26/07/2024   | EUR      | 129,000                    | 131,054                | 0.17               |
| MPLX LP 4.5% 15/04/2038   | USD      | 150,000                    | 144,601                | 0.19               |
| NOV, Inc. 3.6% 01/12/2029   | USD      | 157,000                    | 138,437                | 0.18               |
| NOV, Inc. 3.95% 01/12/2042  | USD      | 20,000                     | 16,647                 | 0.02               |
| Occidental Petroleum Corp. 8.5% 15/07/2027  | USD      | 140,000                    | 148,531                | 0.19               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Omnicom Group, Inc. 4.2% 01/06/2030   | USD      | 160,000                    | 155,794                | 0.20               |
| Owens Corning 7% 01/12/2036   | USD      | 2,000                      | 2,408                  | –                  |
| PepsiCo, Inc. 0.25% 06/05/2024  | EUR      | 130,000                    | 131,951                | 0.17               |
| Raymond James Financial, Inc. 4.65% 01/04/2030  | USD      | 140,000                    | 141,251                | 0.18               |
| Ryder System, Inc. 3.35% 01/09/2025   | USD      | 140,000                    | 127,596                | 0.17               |
| Tapestry, Inc. 4.25% 01/04/2025   | USD      | 149,000                    | 136,653                | 0.18               |
| Tapestry, Inc. 4.125% 15/07/2027  | USD      | 20,000                     | 18,441                 | 0.02               |
| Trane Technologies Global Holding Co. Ltd. 5.75% 15/06/2043   | USD      | 3,000                      | 3,656                  | 0.01               |
| United Parcel Service, Inc. 6.2% 15/01/2038   | USD      | 101,000                    | 125,637                | 0.16               |
| UnitedHealth Group, Inc. 6.5% 15/06/2037  | USD      | 80,000                     | 101,237                | 0.13               |
| UnitedHealth Group, Inc. 6.875% 15/02/2038  | USD      | 40,000                     | 52,332                 | 0.07               |
| US Treasury 2.25% 15/11/2024  | USD      | 138,000                    | 123,022                | 0.16               |
| US Treasury 0.5% 31/10/2027   | USD      | 2,071,000                  | 1,679,228              | 2.19               |
| Visa, Inc. 4.15% 14/12/2035   | USD      | 119,000                    | 123,354                | 0.16               |
| Walgreens Boots Alliance, Inc. 3.6% 20/11/2025  | GBP      | 116,000                    | 147,787                | 0.19               |
| Wells Fargo Bank NA, Reg. S 5.25% 01/08/2023  | GBP      | 100,000                    | 126,875                | 0.17               |
| WestRock MWV LLC 8.2% 15/01/2030  | USD      | 3,000                      | 3,579                  | 0.01               |
| WRKCo, Inc. 3.9% 01/06/2028   | USD      | 135,000                    | 128,618                | 0.17               |
| Xylem, Inc. 2.25% 11/03/2023  | EUR      | 123,000                    | 127,384                | 0.17               |
|   |          |                            | <u>10,085,793</u>      | <u>13.17</u>       |
| Total Bonds   |          |                            | <u>69,891,600</u>      | <u>91.29</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>69,891,600</u>      | <u>91.29</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Woodside Finance Ltd., Reg. S 4.5% 04/03/2029   | USD      | 139,000                    | 131,476                | 0.17               |
|   |          |                            | <u>131,476</u>         | <u>0.17</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| AP Moller - Maersk A/S, Reg. S 4.5% 20/06/2029  | USD      | 20,000                     | 19,509                 | 0.03               |
|   |          |                            | <u>19,509</u>          | <u>0.03</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Deutsche Telekom International Finance BV 8.75% 15/06/2030  | USD      | 98,000                     | 123,766                | 0.16               |
| Koninklijke KPN NV 8.375% 01/10/2030  | USD      | 107,000                    | 127,758                | 0.17               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Netherlands (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 251,524                | 0.33               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Abercrombie & Fitch Management Co., 144A 8.75% 15/07/2025   | USD      | 102,000                    | 95,378                 | 0.12               |
| Adobe, Inc. 2.3% 01/02/2030   | USD      | 142,000                    | 124,666                | 0.16               |
| Alphabet, Inc. 0.8% 15/08/2027  | USD      | 157,000                    | 128,584                | 0.17               |
| AMC Networks, Inc. 4.25% 15/02/2029   | USD      | 120,000                    | 102,235                | 0.13               |
| American Honda Finance Corp. 3.5% 15/02/2028  | USD      | 2,000                      | 1,892                  | –                  |
| Applied Materials, Inc. 5.85% 15/06/2041  | USD      | 132,000                    | 163,867                | 0.21               |
| Bank of America Corp., FRN 3.824% 20/01/2028  | USD      | 136,000                    | 127,367                | 0.17               |
| Biogen, Inc. 5.2% 15/09/2045  | USD      | 120,000                    | 135,301                | 0.18               |
| BMW US Capital LLC, Reg. S 4.15% 09/04/2030   | USD      | 129,000                    | 127,120                | 0.17               |
| Cisco Systems, Inc. 5.9% 15/02/2039   | USD      | 133,000                    | 163,233                | 0.21               |
| Daimler Finance North America LLC 8.5% 18/01/2031   | USD      | 120,000                    | 153,228                | 0.20               |
| Devon Energy Corp., 144A 4.5% 15/01/2030  | USD      | 100,000                    | 92,782                 | 0.12               |
| Diamondback Energy, Inc. 3.5% 01/12/2029  | USD      | 160,000                    | 144,611                | 0.19               |
| Edwards Lifesciences Corp. 4.3% 15/06/2028  | USD      | 129,000                    | 126,150                | 0.16               |
| Exelon Generation Co. LLC 6.25% 01/10/2039  | USD      | 126,000                    | 130,886                | 0.17               |
| Fox Corp. 5.476% 25/01/2039   | USD      | 116,000                    | 126,471                | 0.17               |
| Gap, Inc. (The), 144A 8.875% 15/05/2027   | USD      | 131,000                    | 127,816                | 0.17               |
| Goodyear Tire & Rubber Co. (The) 5.625% 30/04/2033  | USD      | 110,000                    | 97,806                 | 0.13               |
| Intel Corp. 4.8% 01/10/2041   | USD      | 115,000                    | 126,310                | 0.16               |
| KLA Corp. 5.65% 01/11/2034  | USD      | 118,000                    | 129,156                | 0.17               |
| Microsoft Corp. 4.1% 06/02/2037   | USD      | 119,000                    | 123,772                | 0.16               |
| Nordstrom, Inc., 144A 4.25% 01/08/2031  | USD      | 187,000                    | 164,645                | 0.21               |
| Nucor Corp. 3.95% 01/05/2028  | USD      | 165,000                    | 158,584                | 0.21               |
| Oncor Electric Delivery Co. LLC 7.5% 01/09/2038   | USD      | 96,000                     | 131,727                | 0.17               |
| Patterson-UTI Energy, Inc. 3.95% 01/02/2028   | USD      | 27,000                     | 23,034                 | 0.03               |
| Patterson-UTI Energy, Inc. 5.15% 15/11/2029   | USD      | 160,000                    | 141,754                | 0.18               |
| President and Fellows of Harvard College 5.625% 01/10/2038  | USD      | 100,000                    | 120,287                | 0.16               |
| PVH Corp. 4.625% 10/07/2025   | USD      | 145,000                    | 136,428                | 0.18               |
| Qwest Corp. 7.25% 15/09/2025  | USD      | 110,000                    | 109,834                | 0.14               |
| Rockies Express Pipeline LLC, 144A 7.5% 15/07/2038  | USD      | 25,000                     | 23,225                 | 0.03               |
| Sabal Trail Transmission LLC, 144A 4.246% 01/05/2028  | USD      | 71,000                     | 67,981                 | 0.09               |
| Sabal Trail Transmission LLC, 144A 4.682% 01/05/2038  | USD      | 90,000                     | 91,110                 | 0.12               |
| Signature Bank, FRN 4% 15/10/2030   | USD      | 178,000                    | 158,860                | 0.21               |
| Texas Instruments, Inc. 3.875% 15/03/2039   | USD      | 126,000                    | 127,559                | 0.17               |
| Time Warner Cable LLC 7.3% 01/07/2038   | USD      | 100,000                    | 122,703                | 0.16               |
| Wells Fargo & Co., FRN 3.584% 22/05/2028  | USD      | 260,000                    | 241,383                | 0.32               |
| Wells Fargo & Co., FRN 4.478% 04/04/2031  | USD      | 20,000                     | 19,941                 | 0.03               |
|   |          |                            | 4,387,686              | 5.73               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| Total Bonds   |          |                            | 4,790,195              | 6.26               |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 4,790,195              | 6.26               |
| <b>Total Investments</b>  |          |                            | <b>74,681,795</b>      | <b>97.55</b>       |
| <b>Cash</b>   |          |                            | <b>5,090,799</b>       | <b>6.65</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(3,213,437)</b>     | <b>(4.20)</b>      |
| <b>Total net assets</b>   |          |                            | <b>76,559,157</b>      | <b>100.00</b>      |

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| US 10 Year Note, 21/09/2021                                 | 79                     | USD      | 8,826,629                 | 37,285                           | 0.05               |
| Australia 10 Year Bond, 15/09/2021                          | (2)                    | AUD      | (178,763)                 | 43                               | –                  |
| Canada 10 Year Bond, 21/09/2021                             | 6                      | CAD      | 594,566                   | 6,946                            | 0.01               |
| Euro-Schatz, 08/09/2021                                     | (37)                   | EUR      | (4,149,180)               | 631                              | –                  |
| US Ultra Bond, 21/09/2021                                   | 12                     | USD      | 1,949,785                 | 77,033                           | 0.10               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>121,938</b>                   | <b>0.16</b>        |
| US 2 Year Note, 30/09/2021                                  | 36                     | USD      | 6,688,196                 | (10,580)                         | (0.01)             |
| US 5 Year Note, 30/09/2021                                  | 137                    | USD      | 14,259,100                | (37,756)                         | (0.05)             |
| US 10 Year Ultra Bond, 21/09/2021                           | (3)                    | USD      | (372,383)                 | (6,298)                          | (0.01)             |
| Euro-Bobl, 08/09/2021                                       | (29)                   | EUR      | (3,890,350)               | (4,580)                          | (0.01)             |
| Euro-Bund, 08/09/2021                                       | (16)                   | EUR      | (2,761,760)               | (16,480)                         | (0.02)             |
| Euro-Buxl 30 Year Bond, 08/09/2021                          | (5)                    | EUR      | (1,016,200)               | (15,600)                         | (0.02)             |
| Japan 10 Year Bond Mini, 10/09/2021                         | (48)                   | JPY      | (5,534,350)               | (5,926)                          | (0.01)             |
| Long Gilt, 28/09/2021                                       | (4)                    | GBP      | (596,893)                 | (4,427)                          | –                  |
| US Long Bond, 21/09/2021                                    | (39)                   | USD      | (5,286,491)               | (128,303)                        | (0.17)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(229,950)</b>                 | <b>(0.30)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(108,012)</b>                 | <b>(0.14)</b>      |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|---------------|---------------|--------------|----------------------------|-----------------|
| AUD  | 108,000          | EUR           | 68,166        | 06/07/2021    | BNP Paribas  | 201                        | –               |
| CAD  | 2,162,648        | AUD           | 2,320,000     | 06/07/2021    | BNP Paribas  | 3,949                      | 0.01            |
| CAD  | 1,016,745        | EUR           | 689,756       | 06/07/2021    | BNP Paribas  | 2,552                      | –               |
| CAD  | 3,300,000        | EUR           | 2,236,903     | 06/07/2021    | HSBC         | 10,089                     | 0.01            |
| CAD  | 197,000          | EUR           | 133,506       | 06/07/2021    | J.P. Morgan  | 632                        | –               |
| CHF  | 288,460          | EUR           | 262,551       | 06/07/2021    | Barclays     | 604                        | –               |
| CNY  | 2,774,000        | USD           | 428,682       | 15/07/2021    | HSBC         | 431                        | –               |
| COP  | 185,936,610      | USD           | 49,568        | 15/07/2021    | BNP Paribas  | 164                        | –               |
| CZK  | 1,124,300        | EUR           | 44,047        | 07/07/2021    | Citibank     | 26                         | –               |
| EUR  | 11,164,598       | AUD           | 17,634,470    | 06/07/2021    | Barclays     | 1,588                      | –               |
| EUR  | 71,007           | CZK           | 1,805,470     | 07/07/2021    | HSBC         | 233                        | –               |
| EUR  | 619,629          | JPY           | 81,500,000    | 02/07/2021    | J.P. Morgan  | 436                        | –               |
| EUR  | 395,562          | JPY           | 52,000,000    | 06/07/2021    | BNP Paribas  | 517                        | –               |
| EUR  | 768              | JPY           | 100,990       | 06/07/2021    | J.P. Morgan  | –                          | –               |
| EUR  | 98,006           | NZD           | 164,750       | 06/07/2021    | Citibank     | 940                        | –               |
| EUR  | 126,643          | PLN           | 567,700       | 06/07/2021    | Citibank     | 906                        | –               |
| EUR  | 5,803,214        | SEK           | 58,728,280    | 06/07/2021    | Barclays     | 12,865                     | 0.02            |
| GBP  | 279,415          | EUR           | 324,570       | 06/07/2021    | Barclays     | 897                        | –               |
| GBP  | 19,668,667       | EUR           | 22,853,284    | 06/07/2021    | J.P. Morgan  | 57,017                     | 0.08            |
| GBP  | 391              | JPY           | 59,960        | 06/07/2021    | J.P. Morgan  | –                          | –               |
| ILS  | 565,940          | EUR           | 143,796       | 06/07/2021    | HSBC         | 2,651                      | –               |
| JPY  | 32,542,850       | EUR           | 244,077       | 06/07/2021    | Barclays     | 3,152                      | 0.01            |
| JPY  | 629,966,586      | EUR           | 4,700,066     | 06/07/2021    | Rabobank     | 85,809                     | 0.11            |
| KRW  | 71,672,000       | USD           | 63,275        | 15/07/2021    | J.P. Morgan  | 127                        | –               |
| MXN  | 4,140,090        | EUR           | 169,456       | 06/07/2021    | HSBC         | 5,781                      | 0.01            |
| RUB  | 9,430,600        | EUR           | 104,655       | 06/07/2021    | HSBC         | 4,132                      | 0.01            |
| RUB  | 9,295,040        | EUR           | 106,631       | 06/07/2021    | J.P. Morgan  | 593                        | –               |
| SGD  | 204,300          | EUR           | 126,402       | 06/07/2021    | Citibank     | 1,747                      | –               |
| USD  | 6,662,314        | CNY           | 42,651,451    | 15/07/2021    | HSBC         | 53,345                     | 0.07            |
| USD  | 83,274           | COP           | 300,595,300   | 15/07/2021    | J.P. Morgan  | 2,381                      | –               |
| USD  | 562,991          | EUR           | 470,871       | 06/07/2021    | Barclays     | 3,826                      | 0.01            |
| USD  | 2,386,305        | EUR           | 2,003,653     | 06/07/2021    | BNP Paribas  | 8,409                      | 0.01            |
| USD  | 383,140          | EUR           | 315,143       | 06/07/2021    | Citibank     | 7,909                      | 0.01            |
| USD  | 24,276           | EUR           | 20,015        | 06/07/2021    | HSBC         | 454                        | –               |
| USD  | 442,956          | EUR           | 372,008       | 06/07/2021    | J.P. Morgan  | 1,480                      | –               |
| USD  | 24,603,846       | EUR           | 20,112,025    | 06/07/2021    | Rabobank     | 633,208                    | 0.83            |
| USD  | 87,000           | GBP           | 61,671        | 06/07/2021    | Barclays     | 1,520                      | –               |
| USD  | 38,000           | GBP           | 27,315        | 06/07/2021    | HSBC         | 223                        | –               |
| USD  | 257,392          | IDR           | 3,661,660,700 | 15/07/2021    | Barclays     | 4,889                      | 0.01            |
| USD  | 1,015,504        | KRW           | 1,129,027,041 | 15/07/2021    | Barclays     | 13,805                     | 0.02            |
| USD  | 229,189          | MYR           | 942,380       | 15/07/2021    | Barclays     | 1,956                      | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |               |               |              | <b>931,444</b>             | <b>1.22</b>     |



## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor Bonds

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|---------------|---------------|--------------|----------------------------|-----------------|
| CNY   | 10,848,400       | USD           | 1,694,407     | 15/07/2021    | HSBC         | (13,439)                   | (0.02)          |
| COP   | 299,656,660      | USD           | 83,014        | 15/07/2021    | J.P. Morgan  | (2,374)                    | –               |
| CZK   | 1,814,810        | EUR           | 71,374        | 07/07/2021    | HSBC         | (234)                      | –               |
| EUR   | 68,170           | AUD           | 108,000       | 02/07/2021    | BNP Paribas  | (201)                      | –               |
| EUR   | 6,696,942        | CAD           | 9,869,541     | 06/07/2021    | Barclays     | (23,292)                   | (0.03)          |
| EUR   | 407,752          | CHF           | 447,990       | 06/07/2021    | Barclays     | (938)                      | –               |
| EUR   | 71,099           | CZK           | 1,814,810     | 07/07/2021    | Citibank     | (41)                       | –               |
| EUR   | 570,272          | DKK           | 4,241,400     | 06/07/2021    | HSBC         | (90)                       | –               |
| EUR   | 232,335          | GBP           | 200,000       | 02/07/2021    | Barclays     | (644)                      | –               |
| EUR   | 11,242,431       | GBP           | 9,678,341     | 06/07/2021    | Barclays     | (31,018)                   | (0.04)          |
| EUR   | 530,429          | GBP           | 456,579       | 06/07/2021    | BNP Paribas  | (1,399)                    | –               |
| EUR   | 88,850           | GBP           | 76,371        | 06/07/2021    | Citibank     | (108)                      | –               |
| EUR   | 99,790           | GBP           | 85,758        | 06/07/2021    | J.P. Morgan  | (102)                      | –               |
| EUR   | 74,463           | GBP           | 64,000        | 06/07/2021    | Rabobank     | (85)                       | –               |
| EUR   | 87,654           | ILS           | 347,430       | 06/07/2021    | HSBC         | (2,250)                    | –               |
| EUR   | 304,896          | JPY           | 40,651,820    | 06/07/2021    | Barclays     | (3,937)                    | (0.01)          |
| EUR   | 196,765          | JPY           | 26,220,000    | 06/07/2021    | HSBC         | (2,429)                    | –               |
| EUR   | 10,231,499       | JPY           | 1,371,364,250 | 06/07/2021    | Rabobank     | (186,797)                  | (0.24)          |
| EUR   | 168,596          | MXN           | 4,119,080     | 06/07/2021    | HSBC         | (5,752)                    | (0.01)          |
| EUR   | 103,151          | RUB           | 9,295,040     | 06/07/2021    | HSBC         | (4,073)                    | (0.01)          |
| EUR   | 125,536          | SGD           | 202,900       | 06/07/2021    | Citibank     | (1,735)                    | –               |
| EUR   | 1,962,338        | USD           | 2,336,000     | 02/07/2021    | BNP Paribas  | (7,474)                    | (0.01)          |
| EUR   | 304,196          | USD           | 369,659       | 06/07/2021    | Barclays     | (7,490)                    | (0.01)          |
| EUR   | 1,002,512        | USD           | 1,194,591     | 06/07/2021    | BNP Paribas  | (4,731)                    | (0.01)          |
| EUR   | 605,705          | USD           | 734,240       | 06/07/2021    | HSBC         | (13,385)                   | (0.02)          |
| EUR   | 1,306,913        | USD           | 1,569,518     | 06/07/2021    | J.P. Morgan  | (16,457)                   | (0.02)          |
| EUR   | 38,941,918       | USD           | 47,642,961    | 06/07/2021    | Rabobank     | (1,229,212)                | (1.61)          |
| GBP   | 186,447          | USD           | 263,570       | 06/07/2021    | BNP Paribas  | (5,059)                    | (0.01)          |
| IDR   | 3,669,164,450    | USD           | 257,920       | 15/07/2021    | Barclays     | (4,899)                    | (0.01)          |
| JPY   | 81,500,000       | EUR           | 619,598       | 06/07/2021    | J.P. Morgan  | (440)                      | –               |
| JPY   | 147,210          | USD           | 1,345         | 06/07/2021    | HSBC         | (16)                       | –               |
| KRW   | 1,175,174,350    | USD           | 1,057,011     | 15/07/2021    | Barclays     | (14,369)                   | (0.02)          |
| MYR   | 947,910          | USD           | 230,534       | 15/07/2021    | Barclays     | (1,968)                    | –               |
| NZD   | 166,070          | EUR           | 98,791        | 06/07/2021    | Citibank     | (948)                      | –               |
| PLN   | 572,760          | EUR           | 127,772       | 06/07/2021    | Citibank     | (914)                      | –               |
| USD   | 428,682          | CNY           | 2,774,000     | 15/07/2021    | HSBC         | (431)                      | –               |
| USD   | 79,884           | COP           | 299,656,660   | 15/07/2021    | BNP Paribas  | (265)                      | –               |
| USD   | 1,142            | JPY           | 126,730       | 06/07/2021    | J.P. Morgan  | –                          | –               |
| USD   | 63,275           | KRW           | 71,672,000    | 15/07/2021    | J.P. Morgan  | (127)                      | –               |
| USD   | 126,593          | RUB           | 9,295,040     | 15/07/2021    | BNP Paribas  | (352)                      | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |               |               |              | <b>(1,589,475)</b>         | <b>(2.08)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |               |               |              | <b>(658,031)</b>           | <b>(0.86)</b>   |

## Schedule of Investments (continued)

### Robeco Global Credits – Short Maturity As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Westpac Banking Corp. 2.75% 11/01/2023  | USD      | 5,698,000                  | 4,982,692              | 0.60               |
|   |          |                            | <u>4,982,692</u>       | <u>0.60</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S 0.375% 16/04/2024   | EUR      | 2,600,000                  | 2,640,889              | 0.31               |
| Raiffeisen Bank International AG, Reg. S 6% 16/10/2023  | EUR      | 900,000                    | 1,024,035              | 0.12               |
| Raiffeisen Bank International AG, Reg. S 0.25% 22/01/2025                                     | EUR      | 3,200,000                  | 3,232,255              | 0.39               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.5% 12/03/2030                                 | EUR      | 4,800,000                  | 4,903,170              | 0.59               |
| Raiffeisen Bank International AG, Reg. S, FRN 6.125% Perpetual                                | EUR      | 3,000,000                  | 3,169,225              | 0.38               |
|   |          |                            | <u>14,969,574</u>      | <u>1.79</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Argenta Spaarbank NV, Reg. S 1% 13/10/2026  | EUR      | 1,900,000                  | 1,944,310              | 0.23               |
| Belfius Bank SA, Reg. S 0.01% 15/10/2025  | EUR      | 2,200,000                  | 2,201,000              | 0.26               |
| KBC Group NV, Reg. S, FRN 1.625% 18/09/2029   | EUR      | 1,900,000                  | 1,976,509              | 0.24               |
|   |          |                            | <u>6,121,819</u>       | <u>0.73</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Ooredoo International Finance Ltd., Reg. S 3.25% 21/02/2023                                   | USD      | 7,659,000                  | 6,714,703              | 0.81               |
|   |          |                            | <u>6,714,703</u>       | <u>0.81</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Royal Bank of Canada 0.425% 19/01/2024  | USD      | 3,749,000                  | 3,151,736              | 0.38               |
| Royal Bank of Canada, Reg. S 1.375% 09/12/2024  | GBP      | 3,824,000                  | 4,544,392              | 0.54               |
|   |          |                            | <u>7,696,128</u>       | <u>0.92</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| DP World Crescent Ltd., Reg. S 3.908% 31/05/2023  | USD      | 700,000                    | 620,262                | 0.07               |
| ENN Energy Holdings Ltd., Reg. S 3.25% 24/07/2022   | USD      | 693,000                    | 596,529                | 0.07               |
| Fibria Overseas Finance Ltd. 4% 14/01/2025  | USD      | 2,413,000                  | 2,190,908              | 0.26               |
| QNB Finance Ltd., Reg. S 2.625% 12/05/2025  | USD      | 3,835,000                  | 3,379,353              | 0.41               |
|   |          |                            | <u>6,787,052</u>       | <u>0.81</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Enel Generacion Chile SA 4.25% 15/04/2024   | USD      | 1,720,000                  | 1,550,361              | 0.19               |
|   |          |                            | <u>1,550,361</u>       | <u>0.19</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, Reg. S 0.875% 22/05/2023   | EUR      | 4,400,000                  | 4,479,110              | 0.54               |
|   |          |                            | <u>4,479,110</u>       | <u>0.54</u>        |

## Schedule of Investments (continued)

### Robeco Global Credits – Short Maturity As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ, Reg. S 2.375% 15/05/2025   | EUR      | 3,900,000                  | 4,144,390              | 0.50               |
|   |          |                            | <u>4,144,390</u>       | <u>0.50</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S 3% 04/02/2026  | EUR      | 3,600,000                  | 3,834,267              | 0.46               |
| Banque Federative du Credit Mutuel SA, Reg. S 0.375% 13/01/2022   | EUR      | 3,000,000                  | 3,014,225              | 0.36               |
| BPCE SA, Reg. S 0.625% 28/04/2025   | EUR      | 3,700,000                  | 3,792,221              | 0.45               |
| Credit Agricole SA, Reg. S 0.5% 24/06/2024  | EUR      | 5,700,000                  | 5,790,378              | 0.69               |
| Credit Agricole SA, Reg. S, FRN 1.625% 05/06/2030   | EUR      | 2,000,000                  | 2,077,919              | 0.25               |
| Crown European Holdings SA, Reg. S 4% 15/07/2022  | EUR      | 2,504,000                  | 2,578,668              | 0.31               |
| Crown European Holdings SA, Reg. S 0.75% 15/02/2023   | EUR      | 4,672,000                  | 4,684,761              | 0.56               |
| Danone SA, Reg. S 0% 01/12/2025   | EUR      | 3,100,000                  | 3,113,674              | 0.37               |
| Electricite de France SA, Reg. S, FRN 5% Perpetual  | EUR      | 2,800,000                  | 3,146,248              | 0.38               |
| Electricite de France SA, Reg. S, FRN 4% Perpetual  | EUR      | 3,600,000                  | 3,853,741              | 0.46               |
| La Banque Postale SA, Reg. S, FRN 0.5% 17/06/2026   | EUR      | 3,200,000                  | 3,238,696              | 0.39               |
| La Mondiale SAM, Reg. S 0.75% 20/04/2026  | EUR      | 1,500,000                  | 1,518,639              | 0.18               |
| Pernod Ricard SA, Reg. S 0% 24/10/2023  | EUR      | 2,700,000                  | 2,714,017              | 0.32               |
| PSA Banque France SA, Reg. S 0.75% 19/04/2023   | EUR      | 2,510,000                  | 2,547,912              | 0.31               |
| PSA Banque France SA, Reg. S 0.625% 21/06/2024  | EUR      | 703,000                    | 715,106                | 0.09               |
| PSA Banque France SA, Reg. S 0% 22/01/2025  | EUR      | 3,700,000                  | 3,692,206              | 0.44               |
| Societe Generale SA, Reg. S 1.25% 15/02/2024  | EUR      | 300,000                    | 310,308                | 0.04               |
|   |          |                            | <u>50,622,986</u>      | <u>6.06</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Deutsche Bank AG, Reg. S 2.625% 16/12/2024  | GBP      | 6,300,000                  | 7,661,806              | 0.92               |
| Deutsche Bank AG, Reg. S, FRN 6% Perpetual  | EUR      | 3,600,000                  | 3,672,000              | 0.44               |
| Fresenius Medical Care AG & Co. KGaA, Reg. S 0.25% 29/11/2023   | EUR      | 2,649,000                  | 2,670,450              | 0.32               |
| Infineon Technologies AG, Reg. S 0.75% 24/06/2023   | EUR      | 4,000,000                  | 4,068,306              | 0.49               |
| Schaeffler AG, Reg. S 1.875% 26/03/2024   | EUR      | 5,355,000                  | 5,541,505              | 0.66               |
| Volkswagen Financial Services AG, Reg. S 0.875% 12/04/2023  | EUR      | 3,175,000                  | 3,229,735              | 0.38               |
| Volkswagen Leasing GmbH, Reg. S 0.5% 20/06/2022   | EUR      | 2,056,000                  | 2,071,085              | 0.25               |
| Vonovia SE, Reg. S 0% 16/09/2024  | EUR      | 3,000,000                  | 3,009,352              | 0.36               |
|   |          |                            | <u>31,924,239</u>      | <u>3.82</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Weichai International Hong Kong Energy Group Co. Ltd., Reg. S, FRN 3.75% Perpetual                        | USD      | 4,386,000                  | 3,759,250              | 0.45               |
|   |          |                            | <u>3,759,250</u>       | <u>0.45</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 1.875% 19/11/2029  | EUR      | 1,218,000                  | 1,248,774              | 0.15               |
| Bank of Ireland Group plc, 144A 4.5% 25/11/2023   | USD      | 3,200,000                  | 2,919,771              | 0.35               |
| Bank of Ireland Group plc, Reg. S, FRN 1% 25/11/2025  | EUR      | 3,239,000                  | 3,327,647              | 0.40               |
| Bank of Ireland Group plc, Reg. S, FRN 4.125% 19/09/2027  | USD      | 555,000                    | 479,000                | 0.06               |

## Schedule of Investments (continued)

### Robeco Global Credits – Short Maturity As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Ireland (continued)</i>  |          |                            |                        |                    |
| Eaton Capital Unlimited Co., Reg. S 0.128% 08/03/2026   | EUR      | 3,563,000                  | 3,565,119              | 0.42               |
|   |          |                            | <u>11,540,311</u>      | <u>1.38</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Aeroporti di Roma SpA 5.441% 20/02/2023   | GBP      | 4,000,000                  | 4,967,346              | 0.60               |
|   |          |                            | <u>4,967,346</u>       | <u>0.60</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Mercedes-Benz Finance Co. Ltd., Reg. S 0% 21/08/2022  | EUR      | 1,900,000                  | 1,906,438              | 0.23               |
| Mitsubishi UFJ Financial Group, Inc., Reg. S 0.68% 26/01/2023   | EUR      | 830,000                    | 842,376                | 0.10               |
|   |          |                            | <u>2,748,814</u>       | <u>0.33</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| CNH Industrial Finance Europe SA, Reg. S 0% 01/04/2024  | EUR      | 1,229,000                  | 1,228,405              | 0.15               |
| DH Europe Finance II Sarl 0.2% 18/03/2026   | EUR      | 3,100,000                  | 3,116,573              | 0.37               |
| Gazprom PJSC, Reg. S 2.25% 22/11/2024   | EUR      | 1,800,000                  | 1,866,937              | 0.22               |
| Lincoln Financing SARL, Reg. S 3.625% 01/04/2024  | EUR      | 3,199,000                  | 3,236,369              | 0.39               |
| Medtronic Global Holdings SCA 0.375% 07/03/2023   | EUR      | 4,100,000                  | 4,147,770              | 0.50               |
| Medtronic Global Holdings SCA 0% 15/03/2023   | EUR      | 2,216,000                  | 2,228,835              | 0.27               |
| Traton Finance Luxembourg SA, Reg. S 0.125% 24/03/2025  | EUR      | 3,300,000                  | 3,307,572              | 0.39               |
|   |          |                            | <u>19,132,461</u>      | <u>2.29</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| BBVA Bancomer SA, Reg. S 6.75% 30/09/2022   | USD      | 975,000                    | 873,289                | 0.11               |
|   |          |                            | <u>873,289</u>         | <u>0.11</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S 6.25% 27/04/2022   | USD      | 1,055,000                  | 929,900                | 0.11               |
| ABN AMRO Bank NV, Reg. S 1.25% 28/05/2025   | EUR      | 3,700,000                  | 3,866,478              | 0.46               |
| ABN AMRO Bank NV, Reg. S, FRN 4.4% 27/03/2028   | USD      | 3,800,000                  | 3,373,261              | 0.40               |
| Bharti Airtel International Netherlands BV, Reg. S 5.125% 11/03/2023                                      | USD      | 2,582,000                  | 2,304,891              | 0.28               |
| Bharti Airtel International Netherlands BV, Reg. S 5.35% 20/05/2024                                       | USD      | 4,269,000                  | 3,962,945              | 0.48               |
| BNG Bank NV, Reg. S 0.375% 14/01/2022   | EUR      | 6,400,000                  | 6,430,943              | 0.77               |
| BNG Bank NV, Reg. S 0.125% 11/04/2026   | EUR      | 4,132,000                  | 4,218,942              | 0.51               |
| Conti-Gummi Finance BV, Reg. S 1.125% 25/09/2024  | EUR      | 2,449,000                  | 2,530,492              | 0.30               |
| de Volksbank NV, Reg. S 0.75% 25/06/2023  | EUR      | 3,500,000                  | 3,567,127              | 0.43               |
| de Volksbank NV, Reg. S 0.01% 16/09/2024  | EUR      | 1,200,000                  | 1,207,354              | 0.14               |
| Enel Finance International NV, Reg. S 0% 17/06/2024   | EUR      | 1,779,000                  | 1,789,938              | 0.21               |
| Heineken NV, Reg. S 1.625% 30/03/2025   | EUR      | 1,500,000                  | 1,596,240              | 0.19               |
| ING Groep NV 3.15% 29/03/2022   | USD      | 6,674,000                  | 5,743,955              | 0.69               |
| LeasePlan Corp. NV 0.125% 13/09/2023  | EUR      | 3,668,000                  | 3,689,322              | 0.44               |
| LeasePlan Corp. NV, Reg. S 0.75% 03/10/2022   | EUR      | 1,900,000                  | 1,923,325              | 0.23               |
| LeasePlan Corp. NV, Reg. S, FRN 7.375% Perpetual  | EUR      | 1,126,000                  | 1,260,725              | 0.15               |

## Schedule of Investments (continued)

### Robeco Global Credits – Short Maturity As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Netherlands (continued)</i>  |          |                            |                        |                    |
| Nationale-Nederlanden Bank NV (The Netherlands, Reg. S 0.375%<br>26/02/2025                               | EUR      | 5,800,000                  | 5,889,020              | 0.71               |
| NIBC Bank NV, Reg. S 1.125% 19/04/2023  | EUR      | 4,783,000                  | 4,890,711              | 0.59               |
| NIBC Bank NV, Reg. S 2% 09/04/2024  | EUR      | 800,000                    | 835,298                | 0.10               |
| Syngenta Finance NV, Reg. S 3.375% 16/04/2026   | EUR      | 5,700,000                  | 6,345,589              | 0.76               |
| Volkswagen International Finance NV, Reg. S, FRN 4.625% Perpetual   | EUR      | 1,700,000                  | 1,934,511              | 0.23               |
| ZF Europe Finance BV, Reg. S 1.25% 23/10/2023   | EUR      | 7,500,000                  | 7,610,414              | 0.91               |
|   |          |                            | <u>75,901,381</u>      | <u>9.09</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB Bank ASA, Reg. S 0.05% 14/11/2023   | EUR      | 3,095,000                  | 3,120,369              | 0.37               |
| DNB Boligkreditt A/S, Reg. S 0.625% 19/06/2025  | EUR      | 3,700,000                  | 3,841,012              | 0.46               |
|   |          |                            | <u>6,961,381</u>       | <u>0.83</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Banco Comercial Portugues SA, Reg. S, FRN 1.125% 12/02/2027   | EUR      | 2,300,000                  | 2,258,311              | 0.27               |
|   |          |                            | <u>2,258,311</u>       | <u>0.27</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Temasek Financial I Ltd., Reg. S 0.5% 01/03/2022  | EUR      | 241,000                    | 242,401                | 0.03               |
| United Overseas Bank Ltd., Reg. S, FRN 2.88% 08/03/2027   | USD      | 4,780,000                  | 4,075,535              | 0.49               |
|   |          |                            | <u>4,317,936</u>       | <u>0.52</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Hankook Tire & Technology Co. Ltd., Reg. S 3.5% 30/01/2023  | USD      | 3,020,000                  | 2,644,155              | 0.32               |
| Shinhan Bank Co. Ltd., Reg. S 0.25% 16/10/2024  | EUR      | 5,113,000                  | 5,155,502              | 0.62               |
|   |          |                            | <u>7,799,657</u>       | <u>0.94</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S 0.625% 17/01/2022  | EUR      | 4,200,000                  | 4,224,920              | 0.51               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S 0.375% 02/10/2024  | EUR      | 500,000                    | 506,608                | 0.06               |
| Banco de Sabadell SA, Reg. S 1.75% 10/05/2024   | EUR      | 4,000,000                  | 4,149,388              | 0.50               |
| Banco de Sabadell SA, Reg. S 1.125% 27/03/2025  | EUR      | 2,000,000                  | 2,039,658              | 0.24               |
| Banco de Sabadell SA, Reg. S, FRN 5.375% 12/12/2028   | EUR      | 1,500,000                  | 1,642,305              | 0.20               |
| Banco de Sabadell SA, Reg. S, FRN 2% 17/01/2030   | EUR      | 4,000,000                  | 3,950,352              | 0.47               |
| Banco Santander SA 2.746% 28/05/2025  | USD      | 1,200,000                  | 1,066,230              | 0.13               |
| Banco Santander SA, Reg. S 0.25% 19/06/2024   | EUR      | 1,700,000                  | 1,717,839              | 0.21               |
| Bankinter SA, Reg. S 0.875% 08/07/2026  | EUR      | 2,900,000                  | 2,968,719              | 0.35               |
| CaixaBank SA, Reg. S 2.375% 01/02/2024  | EUR      | 1,600,000                  | 1,697,976              | 0.20               |
| CaixaBank SA, Reg. S 1% 25/06/2024  | EUR      | 2,500,000                  | 2,566,671              | 0.31               |
| CaixaBank SA, Reg. S, FRN 3.375% 15/03/2027   | EUR      | 5,800,000                  | 5,929,498              | 0.71               |
| CaixaBank SA, Reg. S, FRN 6.75% Perpetual   | EUR      | 1,800,000                  | 2,031,750              | 0.24               |
| Cellnex Finance Co. SA, Reg. S 0.75% 15/11/2026   | EUR      | 1,900,000                  | 1,885,762              | 0.23               |

## Schedule of Investments (continued)

### Robeco Global Credits – Short Maturity As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Spain (continued)</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 2.875% 18/04/2025  | EUR      | 3,500,000                  | 3,785,448              | 0.45               |
|   |          |                            | <u>40,163,124</u>      | <u>4.81</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Svenska Handelsbanken AB, Reg. S 1% 15/04/2025  | EUR      | 1,418,000                  | 1,481,567              | 0.18               |
|   |          |                            | <u>1,481,567</u>       | <u>0.18</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Credit Suisse AG 2.1% 12/11/2021  | USD      | 1,450,000                  | 1,231,066              | 0.15               |
| Credit Suisse AG 0.495% 02/02/2024  | USD      | 6,261,000                  | 5,260,429              | 0.63               |
| Credit Suisse Group AG, Reg. S, FRN 3.25% 02/04/2026  | EUR      | 1,221,000                  | 1,346,073              | 0.16               |
| Credit Suisse Group AG, Reg. S, FRN 7.5% Perpetual  | USD      | 1,628,000                  | 1,523,852              | 0.18               |
|   |          |                            | <u>9,361,420</u>       | <u>1.12</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| Emirates Telecommunications Group Co. PJSC, Reg. S 3.5%<br>18/06/2024                                     | USD      | 235,000                    | 213,123                | 0.03               |
| Emirates Telecommunications Group Co. PJSC, Reg. S 2.75%<br>18/06/2026                                    | EUR      | 2,093,000                  | 2,364,174              | 0.28               |
|   |          |                            | <u>2,577,297</u>       | <u>0.31</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, Reg. S, FRN 2.375% 06/10/2023   | GBP      | 1,500,000                  | 1,785,594              | 0.21               |
| Barclays plc, Reg. S, FRN 1.375% 24/01/2026   | EUR      | 4,132,000                  | 4,303,646              | 0.51               |
| Barclays plc, Reg. S, FRN 2% 07/02/2028   | EUR      | 3,246,000                  | 3,328,065              | 0.40               |
| Coca-Cola Europacific Partners plc, Reg. S 0.75% 24/02/2022   | EUR      | 3,920,000                  | 3,944,611              | 0.47               |
| GKN Holdings Ltd., Reg. S 5.375% 19/09/2022   | GBP      | 925,000                    | 1,131,543              | 0.14               |
| HSBC Holdings plc, FRN 0.976% 24/05/2025  | USD      | 3,076,000                  | 2,592,411              | 0.31               |
| InterContinental Hotels Group plc, Reg. S 1.625% 08/10/2024   | EUR      | 3,746,000                  | 3,902,827              | 0.47               |
| InterContinental Hotels Group plc, Reg. S 2.125% 24/08/2026   | GBP      | 1,700,000                  | 2,014,182              | 0.24               |
| Lloyds Banking Group plc, FRN 1.326% 15/06/2023   | USD      | 952,000                    | 809,288                | 0.10               |
| Lloyds Banking Group plc, Reg. S, FRN 0.5% 12/11/2025   | EUR      | 1,288,000                  | 1,306,920              | 0.16               |
| Nationwide Building Society, 144A 0.55% 22/01/2024  | USD      | 5,436,000                  | 4,564,477              | 0.55               |
| NatWest Markets plc, Reg. S 0.125% 18/06/2026   | EUR      | 6,647,000                  | 6,625,481              | 0.79               |
| Rothsay Life plc, Reg. S 8% 30/10/2025  | GBP      | 3,682,000                  | 5,403,481              | 0.65               |
| Santander UK Group Holdings plc, FRN 1.532% 21/08/2026  | USD      | 1,632,000                  | 1,378,726              | 0.16               |
| Santander UK Group Holdings plc, Reg. S, FRN 7.375% Perpetual   | GBP      | 1,502,000                  | 1,846,041              | 0.22               |
| SSE plc, Reg. S 1.25% 16/04/2025  | EUR      | 3,092,000                  | 3,231,563              | 0.39               |
| Standard Chartered plc, Reg. S, FRN 2.744% 10/09/2022   | USD      | 783,000                    | 662,933                | 0.08               |
| Standard Chartered plc, Reg. S, FRN 3.885% 15/03/2024   | USD      | 3,284,000                  | 2,910,326              | 0.35               |
| Standard Chartered plc, Reg. S, FRN 2.819% 30/01/2026   | USD      | 2,109,000                  | 1,866,475              | 0.22               |
|   |          |                            | <u>53,608,590</u>      | <u>6.42</u>        |

## Schedule of Investments (continued)

### Robeco Global Credits – Short Maturity As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America</i>   |          |                            |                        |                    |
| American Express Co. 2.5% 30/07/2024  | USD      | 6,976,000                  | 6,199,551              | 0.74               |
| American Honda Finance Corp. 0.35% 26/08/2022   | EUR      | 3,599,000                  | 3,628,830              | 0.43               |
| American Honda Finance Corp. 1.95% 18/10/2024   | EUR      | 588,000                    | 627,096                | 0.08               |
| American International Group, Inc. 1.5% 08/06/2023  | EUR      | 675,000                    | 693,743                | 0.08               |
| American International Group, Inc. 2.5% 30/06/2025  | USD      | 1,534,000                  | 1,364,614              | 0.16               |
| American International Group, Inc., Reg. S 5% 26/04/2023  | GBP      | 3,400,000                  | 4,268,059              | 0.51               |
| Anheuser-Busch Cos. LLC 3.65% 01/02/2026  | USD      | 7,138,000                  | 6,654,073              | 0.80               |
| AT&T, Inc. 1.05% 05/09/2023   | EUR      | 1,220,000                  | 1,249,721              | 0.15               |
| Ball Corp. 4.375% 15/12/2023  | EUR      | 6,636,000                  | 7,289,350              | 0.87               |
| Ball Corp. 0.875% 15/03/2024  | EUR      | 366,000                    | 368,676                | 0.04               |
| Bank of America Corp. 3.3% 11/01/2023   | USD      | 4,060,000                  | 3,572,786              | 0.43               |
| Bank of America Corp. 3.875% 01/08/2025   | USD      | 164,000                    | 153,591                | 0.02               |
| Bank of America Corp., Reg. S, FRN 0.455% 24/08/2025  | EUR      | 7,900,000                  | 8,038,397              | 0.96               |
| Baxter International, Inc. 0.4% 15/05/2024  | EUR      | 2,384,000                  | 2,421,530              | 0.29               |
| BOC Aviation USA Corp., Reg. S 1.625% 29/04/2024  | USD      | 1,520,000                  | 1,291,904              | 0.16               |
| Booking Holdings, Inc. 0.8% 10/03/2022  | EUR      | 1,534,000                  | 1,544,776              | 0.19               |
| Booking Holdings, Inc. 2.15% 25/11/2022   | EUR      | 3,357,000                  | 3,450,974              | 0.41               |
| Booking Holdings, Inc. 0.1% 08/03/2025  | EUR      | 1,847,000                  | 1,852,608              | 0.22               |
| Capital One Financial Corp. 2.6% 11/05/2023   | USD      | 2,987,000                  | 2,615,528              | 0.31               |
| Celanese US Holdings LLC 1.125% 26/09/2023  | EUR      | 2,400,000                  | 2,456,478              | 0.29               |
| Citigroup, Inc. 2.75% 25/04/2022  | USD      | 4,750,000                  | 4,078,459              | 0.49               |
| Citigroup, Inc., Reg. S, FRN 1.25% 06/07/2026   | EUR      | 3,710,000                  | 3,873,586              | 0.46               |
| CNH Industrial Capital LLC 3.875% 15/10/2021  | USD      | 1,630,000                  | 1,387,412              | 0.17               |
| CNH Industrial Capital LLC 1.95% 02/07/2023   | USD      | 961,000                    | 830,777                | 0.10               |
| CNH Industrial Capital LLC 4.2% 15/01/2024  | USD      | 2,514,000                  | 2,295,001              | 0.28               |
| CNH Industrial Capital LLC 1.45% 15/07/2026   | USD      | 2,240,000                  | 1,878,717              | 0.23               |
| Duke Energy Corp. 1.8% 01/09/2021   | USD      | 3,025,000                  | 2,553,360              | 0.31               |
| Emerson Electric Co. 0.875% 15/10/2026  | USD      | 2,286,000                  | 1,900,598              | 0.23               |
| General Mills, Inc. 3.15% 15/12/2021  | USD      | 1,293,000                  | 1,096,570              | 0.13               |
| Georgia Power Co. 2.1% 30/07/2023   | USD      | 1,265,000                  | 1,101,792              | 0.13               |
| Goldman Sachs Group, Inc. (The) 3.5% 01/04/2025   | USD      | 2,465,000                  | 2,254,352              | 0.27               |
| International Business Machines Corp. 3.625% 12/02/2024   | USD      | 3,230,000                  | 2,933,373              | 0.35               |
| Kinder Morgan Energy Partners LP 5% 01/10/2021  | USD      | 3,625,000                  | 3,056,750              | 0.37               |
| Kinder Morgan, Inc. 1.5% 16/03/2022   | EUR      | 2,300,000                  | 2,329,225              | 0.28               |
| Komatsu Finance America, Inc., Reg. S 2.437% 11/09/2022   | USD      | 2,463,000                  | 2,121,773              | 0.25               |
| Komatsu Finance America, Inc., Reg. S 0.849% 09/09/2023   | USD      | 4,198,000                  | 3,553,197              | 0.43               |
| Merck & Co., Inc. 0.75% 24/02/2026  | USD      | 3,385,000                  | 2,832,511              | 0.34               |
| Molson Coors Beverage Co. 2.1% 15/07/2021   | USD      | 2,390,000                  | 2,016,694              | 0.24               |
| Molson Coors Beverage Co. 1.25% 15/07/2024  | EUR      | 2,273,000                  | 2,345,951              | 0.28               |
| Morgan Stanley 3.875% 29/04/2024  | USD      | 100,000                    | 91,675                 | 0.01               |
| MPT Operating Partnership LP, REIT 3.325% 24/03/2025  | EUR      | 5,000,000                  | 5,398,702              | 0.65               |
| MPT Operating Partnership LP, REIT 2.5% 24/03/2026  | GBP      | 3,575,000                  | 4,245,121              | 0.51               |
| Occidental Petroleum Corp. 2.7% 15/02/2023  | USD      | 1,091,000                  | 940,494                | 0.11               |
| Oracle Corp. 1.65% 25/03/2026   | USD      | 9,400,000                  | 8,036,377              | 0.96               |
| Parker-Hannifin Corp. 2.7% 14/06/2024   | USD      | 2,353,000                  | 2,091,499              | 0.25               |
| PepsiCo, Inc. 0.25% 06/05/2024  | EUR      | 4,132,000                  | 4,194,020              | 0.50               |

## Schedule of Investments (continued)

### Robeco Global Credits – Short Maturity As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| PPG Industries, Inc. 1.2% 15/03/2026  | USD      | 2,273,000                  | 1,912,694              | 0.23               |
| Thermo Fisher Scientific, Inc. 0.125% 01/03/2025  | EUR      | 1,111,000                  | 1,116,452              | 0.13               |
| Thermo Fisher Scientific, Inc. 2% 15/04/2025  | EUR      | 2,000,000                  | 2,144,291              | 0.26               |
| Toyota Motor Credit Corp. 0.5% 14/08/2023   | USD      | 3,486,000                  | 2,945,309              | 0.35               |
| Toyota Motor Credit Corp., Reg. S 0% 21/07/2021   | EUR      | 3,865,000                  | 3,866,029              | 0.46               |
| Toyota Motor Credit Corp., STEP, Reg. S 2.9% 24/10/2025   | USD      | 4,300,000                  | 3,977,635              | 0.48               |
| TWDC Enterprises 18 Corp. 3.15% 17/09/2025  | USD      | 299,000                    | 274,238                | 0.03               |
| Visa, Inc. 3.15% 14/12/2025   | USD      | 4,300,000                  | 3,967,120              | 0.48               |
| Walt Disney Co. (The) 1.75% 13/01/2026  | USD      | 1,570,000                  | 1,361,262              | 0.16               |
| Welltower, Inc., REIT 4% 01/06/2025   | USD      | 2,567,000                  | 2,389,282              | 0.29               |
| Williams Cos., Inc. (The) 3.6% 15/03/2022   | USD      | 2,905,000                  | 2,491,403              | 0.30               |
| ZF North America Capital, Inc., Reg. S 2.75% 27/04/2023   | EUR      | 1,600,000                  | 1,668,726              | 0.20               |
|   |          |                            | <u>157,294,712</u>     | <u>18.84</u>       |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| TSMC Global Ltd., Reg. S 1.25% 23/04/2026   | USD      | 10,005,000                 | 8,378,840              | 1.00               |
|   |          |                            | <u>8,378,840</u>       | <u>1.00</u>        |
| Total Bonds   |          |                            | <u>553,118,741</u>     | <u>66.26</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>553,118,741</u>     | <u>66.26</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| FMG Resources August 2006 Pty. Ltd., 144A 5.125% 15/05/2024   | USD      | 7,900,000                  | 7,244,801              | 0.87               |
|   |          |                            | <u>7,244,801</u>       | <u>0.87</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Itau Unibanco Holding SA, Reg. S 3.25% 24/01/2025   | USD      | 7,430,000                  | 6,419,175              | 0.77               |
|   |          |                            | <u>6,419,175</u>       | <u>0.77</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Braskem Finance Ltd. 6.45% 03/02/2024   | USD      | 4,219,000                  | 4,020,795              | 0.48               |
|   |          |                            | <u>4,020,795</u>       | <u>0.48</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Banco Santander Chile, Reg. S 3.875% 20/09/2022   | USD      | 2,850,000                  | 2,492,639              | 0.30               |
| Banco Santander Chile, Reg. S 2.7% 10/01/2025   | USD      | 3,070,000                  | 2,699,187              | 0.32               |
| Transelec SA, Reg. S 4.625% 26/07/2023  | USD      | 400,000                    | 360,802                | 0.04               |
| Transelec SA, Reg. S 4.25% 14/01/2025   | USD      | 1,522,000                  | 1,391,942              | 0.17               |



## Schedule of Investments (continued)

### Robeco Global Credits – Short Maturity As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Chile (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 6,944,570              | 0.83               |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, Reg. S, FRN 3.001% 20/09/2022  | USD      | 2,000,000                  | 1,694,705              | 0.20               |
| Danske Bank A/S, Reg. S, FRN 5% 12/01/2023  | USD      | 3,550,000                  | 3,062,216              | 0.37               |
|   |          |                            | 4,756,921              | 0.57               |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp, Reg. S 0.625% 24/05/2024   | USD      | 2,427,000                  | 2,046,326              | 0.24               |
|   |          |                            | 2,046,326              | 0.24               |
| <i>France</i>   |          |                            |                        |                    |
| Banque Federative du Credit Mutuel SA, Reg. S 2.125% 21/11/2022                                       | USD      | 1,827,000                  | 1,577,957              | 0.19               |
| BNP Paribas SA, Reg. S, FRN 1.323% 13/01/2027   | USD      | 2,798,000                  | 2,330,142              | 0.28               |
| BPCE SA, Reg. S 2.375% 14/01/2025   | USD      | 1,410,000                  | 1,237,869              | 0.15               |
| Societe Generale SA, Reg. S 3.875% 28/03/2024   | USD      | 2,759,000                  | 2,502,983              | 0.30               |
|   |          |                            | 7,648,951              | 0.92               |
| <i>Germany</i>  |          |                            |                        |                    |
| Deutsche Bank AG 0.898% 28/05/2024  | USD      | 1,960,000                  | 1,646,197              | 0.20               |
|   |          |                            | 1,646,197              | 0.20               |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Lenovo Group Ltd., Reg. S 5.875% 24/04/2025   | USD      | 2,630,000                  | 2,516,148              | 0.30               |
|   |          |                            | 2,516,148              | 0.30               |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S 4.75% 12/10/2023  | USD      | 1,704,000                  | 1,559,814              | 0.19               |
|   |          |                            | 1,559,814              | 0.19               |
| <i>Liberia</i>  |          |                            |                        |                    |
| Royal Caribbean Cruises Ltd., 144A 10.875% 01/06/2023   | USD      | 4,800,000                  | 4,614,825              | 0.55               |
|   |          |                            | 4,614,825              | 0.55               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Bavarian Sky SA, Reg. S, FRN 'A' 0% 20/07/2029  | EUR      | 4,500,000                  | 4,549,086              | 0.54               |
| Compartment VCL 32, Reg. S, FRN, Series 32 'A' 0.152% 21/01/2027                                      | EUR      | 2,472,707                  | 2,490,178              | 0.30               |
| Gazprom PJSC, Reg. S 6.51% 07/03/2022   | USD      | 4,352,000                  | 3,811,532              | 0.46               |
| Silver Arrow SA Compartment 13, Reg. S, FRN 'A' 0.148% 15/03/2028                                     | EUR      | 2,734,116                  | 2,757,310              | 0.33               |
|   |          |                            | 13,608,106             | 1.63               |

## Schedule of Investments (continued)

### Robeco Global Credits – Short Maturity As at 30 June 2021

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued)      |          |                            |                        |                    |
| Bonds (continued)  |          |                            |                        |                    |
| <i>Mexico</i>  |          |                            |                        |                    |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand, Reg. S 5.375% 17/04/2025 | USD      | 3,906,000                  | 3,741,282              | 0.45               |
| Orbia Advance Corp. SAB de CV, Reg. S 1.875% 11/05/2026  | USD      | 5,000,000                  | 4,235,971              | 0.50               |
|  |          |                            | <u>7,977,253</u>       | <u>0.95</u>        |
| <i>Netherlands</i>   |          |                            |                        |                    |
| Cooperatieve Rabobank UA, Reg. S, FRN 1.004% 24/09/2026  | USD      | 3,322,000                  | 2,771,460              | 0.33               |
| Globaldrive Auto Receivables BV, Reg. S, FRN 'A' 0.145% 20/02/2029   | EUR      | 2,098,827                  | 2,124,395              | 0.26               |
| Green STORM BV, Reg. S, FRN 'A' 0.205% 22/02/2068  | EUR      | 1,800,000                  | 1,853,065              | 0.22               |
| Mondelez International Holdings Netherlands BV, Reg. S 2% 28/10/2021                                       | USD      | 2,300,000                  | 1,947,712              | 0.23               |
| Mondelez International Holdings Netherlands BV, Reg. S 2.25% 19/09/2024                                    | USD      | 2,168,000                  | 1,909,217              | 0.23               |
| Siemens Financieringsmaatschappij NV, 144A 1.2% 11/03/2026   | USD      | 3,527,000                  | 2,974,845              | 0.36               |
| Syngenta Finance NV 3.125% 28/03/2022  | USD      | 5,745,000                  | 4,921,925              | 0.59               |
|  |          |                            | <u>18,502,619</u>      | <u>2.22</u>        |
| <i>Norway</i>  |          |                            |                        |                    |
| Aker BP ASA, Reg. S 3% 15/01/2025  | USD      | 4,400,000                  | 3,898,950              | 0.47               |
|  |          |                            | <u>3,898,950</u>       | <u>0.47</u>        |
| <i>Panama</i>  |          |                            |                        |                    |
| Carnival Corp., 144A 7.625% 01/03/2026   | USD      | 2,250,000                  | 2,067,305              | 0.25               |
| Carnival Corp., Reg. S 10.125% 01/02/2026  | EUR      | 3,700,000                  | 4,318,864              | 0.51               |
|  |          |                            | <u>6,386,169</u>       | <u>0.76</u>        |
| <i>Singapore</i>   |          |                            |                        |                    |
| DBS Group Holdings Ltd., Reg. S 2.85% 16/04/2022   | USD      | 2,889,000                  | 2,480,224              | 0.30               |
| Oversea-Chinese Banking Corp. Ltd., Reg. S, FRN 1.832% 10/09/2030  | USD      | 1,106,000                  | 932,187                | 0.11               |
|  |          |                            | <u>3,412,411</u>       | <u>0.41</u>        |
| <i>Sweden</i>  |          |                            |                        |                    |
| Svenska Handelsbanken AB, Reg. S 0.625% 30/06/2023   | USD      | 4,577,000                  | 3,877,011              | 0.47               |
| Swedbank AB, 144A 1.3% 02/06/2023  | USD      | 2,365,000                  | 2,023,511              | 0.24               |
|  |          |                            | <u>5,900,522</u>       | <u>0.71</u>        |
| <i>United Kingdom</i>  |          |                            |                        |                    |
| Santander UK plc, 144A 5% 07/11/2023   | USD      | 2,200,000                  | 2,027,227              | 0.24               |
|  |          |                            | <u>2,027,227</u>       | <u>0.24</u>        |
| <i>United States of America</i>  |          |                            |                        |                    |
| AbbVie, Inc. 2.3% 21/11/2022   | USD      | 2,020,000                  | 1,748,413              | 0.21               |
| AIG Global Funding, 144A 1.9% 06/10/2021   | USD      | 2,030,000                  | 1,719,341              | 0.21               |

## Schedule of Investments (continued)

### Robeco Global Credits – Short Maturity As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Apple, Inc. 0.55% 20/08/2025  | USD      | 8,034,000                  | 6,700,063              | 0.80               |
| Apple, Inc. 0.7% 08/02/2026   | USD      | 5,009,000                  | 4,177,386              | 0.50               |
| Charter Communications Operating LLC 4.908% 23/07/2025  | USD      | 5,737,000                  | 5,485,328              | 0.66               |
| Cheniere Corpus Christi Holdings LLC 7% 30/06/2024  | USD      | 1,743,000                  | 1,683,170              | 0.20               |
| Cheniere Corpus Christi Holdings LLC 5.875% 31/03/2025  | USD      | 2,129,000                  | 2,059,536              | 0.25               |
| Citigroup, Inc., FRN 1.678% 15/05/2024  | USD      | 3,711,000                  | 3,195,511              | 0.38               |
| Daimler Finance North America LLC, 144A 3.4% 22/02/2022   | USD      | 1,075,000                  | 924,296                | 0.11               |
| Daimler Finance North America LLC, Reg. S 3.4% 22/02/2022   | USD      | 875,000                    | 752,334                | 0.09               |
| Dell International LLC 5.85% 15/07/2025   | USD      | 1,124,000                  | 1,112,381              | 0.13               |
| Goldman Sachs Group, Inc. (The) 0.481% 27/01/2023   | USD      | 6,696,000                  | 5,646,522              | 0.68               |
| Graphic Packaging International LLC, 144A 1.512% 15/04/2026   | USD      | 879,000                    | 737,378                | 0.09               |
| Hyundai Capital America, 144A 2.85% 01/11/2022  | USD      | 3,719,000                  | 3,224,537              | 0.39               |
| Hyundai Capital America, Reg. S 3.75% 08/07/2021  | USD      | 2,463,000                  | 2,077,980              | 0.25               |
| Hyundai Capital America, Reg. S 3.1% 05/04/2022   | USD      | 200,000                    | 171,715                | 0.02               |
| Hyundai Capital America, Reg. S 3.25% 20/09/2022  | USD      | 240,000                    | 208,560                | 0.02               |
| Intel Corp. 3.4% 25/03/2025   | USD      | 6,235,000                  | 5,739,461              | 0.69               |
| JPMorgan Chase & Co., FRN 2.776% 25/04/2023   | USD      | 7,515,000                  | 6,458,598              | 0.77               |
| JPMorgan Chase & Co., FRN 0.563% 16/02/2025   | USD      | 1,415,000                  | 1,185,744              | 0.14               |
| Marriott International, Inc. 3.6% 15/04/2024  | USD      | 1,879,000                  | 1,688,311              | 0.20               |
| Metropolitan Life Global Funding I, 144A 0.4% 07/01/2024  | USD      | 4,716,000                  | 3,959,907              | 0.47               |
| Metropolitan Life Global Funding I, Reg. S 2.65% 08/04/2022   | USD      | 250,000                    | 214,740                | 0.03               |
| Mondelez International, Inc. 1.5% 04/05/2025  | USD      | 3,878,000                  | 3,325,335              | 0.40               |
| Morgan Stanley, FRN 0.529% 25/01/2024   | USD      | 4,422,000                  | 3,727,614              | 0.45               |
| Morgan Stanley, FRN 0.79% 30/05/2025  | USD      | 6,661,000                  | 5,594,671              | 0.67               |
| Morgan Stanley, FRN 2.188% 28/04/2026   | USD      | 2,203,000                  | 1,929,609              | 0.23               |
| New York Life Global Funding, 144A 0.95% 24/06/2025   | USD      | 6,121,000                  | 5,163,076              | 0.62               |
| New York Life Global Funding, FRN, 144A 0.242% 02/02/2023   | USD      | 5,800,000                  | 4,892,422              | 0.59               |
| NextEra Energy Capital Holdings, Inc., FRN 0.417% 22/02/2023  | USD      | 6,298,000                  | 5,311,413              | 0.64               |
| Southern Co. (The), FRN 4% 15/01/2051   | USD      | 3,338,000                  | 2,985,095              | 0.36               |
| Sprint Corp. 7.125% 15/06/2024  | USD      | 8,014,000                  | 7,810,222              | 0.93               |
| TWDC Enterprises 18 Corp., Reg. S 2.125% 13/09/2022   | USD      | 364,000                    | 312,974                | 0.04               |
| US Treasury Bill 0% 19/08/2021  | USD      | 19,200,000                 | 16,189,256             | 1.94               |
| Volkswagen Group of America Finance LLC, 144A 3.35% 13/05/2025  | USD      | 997,000                    | 906,664                | 0.11               |
| Walt Disney Co. (The) 1.75% 30/08/2024  | USD      | 8,672,000                  | 7,555,565              | 0.90               |
| WEA Finance LLC, REIT, Reg. S 2.875% 15/01/2027   | USD      | 3,600,000                  | 3,132,865              | 0.37               |
| Wells Fargo & Co., FRN 1.654% 02/06/2024  | USD      | 4,971,000                  | 4,282,009              | 0.51               |
|   |          |                            | <u>133,990,002</u>     | <u>16.05</u>       |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| Yingde Gases Investment Ltd., Reg. S 6.25% 19/01/2023   | USD      | 1,050,000                  | 910,471                | 0.11               |
|   |          |                            | <u>910,471</u>         | <u>0.11</u>        |
| Total Bonds   |          |                            | <u>246,032,253</u>     | <u>29.47</u>       |

## Schedule of Investments (continued)

### Robeco Global Credits – Short Maturity As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 246,032,253            | 29.47              |
| <b>Total Investments</b>  |          |                            | <b>799,150,994</b>     | <b>95.73</b>       |
| <b>Cash</b>   |          |                            | <b>37,465,223</b>      | <b>4.49</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(1,836,596)</b>     | <b>(0.22)</b>      |
| <b>Total net assets</b>   |          |                            | <b>834,779,621</b>     | <b>100.00</b>      |

### Robeco Global Credits – Short Maturity As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| Euro-Bobl, 08/09/2021                                       | (147)                  | EUR      | (19,720,050)              | 16,780                           | –                  |
| Euro-Schatz, 08/09/2021                                     | (230)                  | EUR      | (25,792,200)              | 4,059                            | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>20,839</b>                    | <b>–</b>           |
| US 2 Year Note, 30/09/2021                                  | 312                    | USD      | 57,964,362                | (79,460)                         | (0.01)             |
| US 5 Year Note, 30/09/2021                                  | 736                    | USD      | 76,603,635                | (177,611)                        | (0.02)             |
| US 10 Year Note, 21/09/2021                                 | (281)                  | USD      | (31,395,986)              | (142,616)                        | (0.02)             |
| Long Gilt, 28/09/2021                                       | (24)                   | GBP      | (3,581,356)               | (9,226)                          | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(408,913)</b>                 | <b>(0.05)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(388,074)</b>                 | <b>(0.05)</b>      |

## Schedule of Investments (continued)

### Robeco Global Credits – Short Maturity As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency<br>Purchased  | Amount<br>Purchased | Currency<br>Sold | Amount Sold | Maturity<br>Date | Counterparty     | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|--|---------------------|------------------|-------------|------------------|------------------|----------------------------------|--------------------|
| AUD  | 5,840,000           | EUR              | 3,696,525   | 06/07/2021       | Citibank         | 324                              | –                  |
| CAD  | 38,232,111          | EUR              | 25,942,263  | 06/07/2021       | Barclays         | 90,228                           | 0.01               |
| CAD  | 163,000             | EUR              | 110,766     | 06/07/2021       | BNP Paribas      | 222                              | –                  |
| CAD  | 76,000              | EUR              | 51,689      | 06/07/2021       | Citibank         | 60                               | –                  |
| CAD  | 10,292,410          | EUR              | 6,985,386   | 06/07/2021       | HSBC             | 22,782                           | –                  |
| CHF  | 4,587,295           | EUR              | 4,175,265   | 06/07/2021       | Barclays         | 9,611                            | –                  |
| GBP  | 424,501             | CAD              | 725,000     | 06/07/2021       | BNP Paribas      | 807                              | –                  |
| GBP  | 154,561,542         | EUR              | 179,562,320 | 06/07/2021       | Barclays         | 472,829                          | 0.06               |
| GBP  | 8,615,303           | EUR              | 9,999,761   | 06/07/2021       | BNP Paribas      | 35,447                           | 0.01               |
| GBP  | 740,195             | EUR              | 862,000     | 06/07/2021       | Citibank         | 188                              | –                  |
| GBP  | 378,284,924         | EUR              | 439,459,673 | 06/07/2021       | J.P. Morgan      | 1,171,171                        | 0.14               |
| JPY  | 22,155,090          | EUR              | 166,344     | 06/07/2021       | BNP Paribas      | 1,969                            | –                  |
| JPY  | 1,294,990,279       | EUR              | 9,661,687   | 06/07/2021       | Rabobank         | 176,394                          | 0.02               |
| SGD  | 281,000             | EUR              | 173,857     | 06/07/2021       | Citibank         | 2,403                            | –                  |
| SGD  | 2,000               | GBP              | 1,074       | 06/07/2021       | Societe Generale | 4                                | –                  |
| USD  | 3,774               | EUR              | 3,100       | 06/07/2021       | Barclays         | 82                               | –                  |
| USD  | 12,497,000          | EUR              | 10,264,774  | 06/07/2021       | BNP Paribas      | 272,325                          | 0.03               |
| USD  | 69,862,770          | EUR              | 57,136,235  | 06/07/2021       | Citibank         | 1,769,980                        | 0.21               |
| USD  | 1,538,000           | EUR              | 1,265,078   | 06/07/2021       | HSBC             | 31,718                           | –                  |
| USD  | 20,340,000          | EUR              | 16,761,645  | 06/07/2021       | J.P. Morgan      | 388,439                          | 0.05               |
| USD  | 62,000              | EUR              | 52,089      | 06/07/2021       | Rabobank         | 188                              | –                  |
| USD  | 7,831,000           | GBP              | 5,638,165   | 01/07/2021       | BNP Paribas      | 35,548                           | 0.01               |
| USD  | 6,895               | KRW              | 7,666,000   | 15/07/2021       | Barclays         | 94                               | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                     |                  |             |                  |                  | <b>4,482,813</b>                 | <b>0.54</b>        |

## Schedule of Investments (continued)

### Robeco Global Credits – Short Maturity As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|---------------|---------------|------------------|----------------------------|-----------------|
| AUD   | 195,320          | EUR           | 124,322       | 06/07/2021    | BNP Paribas      | (680)                      | –               |
| CHF   | 1,060,000        | EUR           | 972,170       | 06/07/2021    | BNP Paribas      | (5,159)                    | –               |
| EUR   | 4,731,527        | AUD           | 7,475,159     | 06/07/2021    | Citibank         | (415)                      | –               |
| EUR   | 31,798,874       | CAD           | 46,863,225    | 06/07/2021    | Barclays         | (110,597)                  | (0.01)          |
| EUR   | 449,095          | CAD           | 663,000       | 06/07/2021    | J.P. Morgan      | (2,346)                    | –               |
| EUR   | 5,117,288        | CHF           | 5,622,280     | 06/07/2021    | Barclays         | (11,779)                   | –               |
| EUR   | 3,410,000        | GBP           | 2,928,424     | 01/07/2021    | BNP Paribas      | (1,309)                    | –               |
| EUR   | 2,366,380        | GBP           | 2,038,001     | 06/07/2021    | Barclays         | (7,508)                    | –               |
| EUR   | 402,509          | GBP           | 346,000       | 06/07/2021    | Citibank         | (516)                      | –               |
| EUR   | 5,692,760        | GBP           | 4,902,841     | 06/07/2021    | HSBC             | (18,128)                   | –               |
| EUR   | 18,808,340       | GBP           | 16,183,348    | 06/07/2021    | J.P. Morgan      | (42,219)                   | (0.01)          |
| EUR   | 161,400          | JPY           | 21,509,000    | 06/07/2021    | HSBC             | (2,005)                    | –               |
| EUR   | 11,340,634       | JPY           | 1,520,025,597 | 06/07/2021    | Rabobank         | (207,046)                  | (0.03)          |
| EUR   | 784              | SEK           | 8,000         | 06/07/2021    | Barclays         | (5)                        | –               |
| EUR   | 176,983          | SGD           | 283,000       | 06/07/2021    | Citibank         | (532)                      | –               |
| EUR   | 957,621          | USD           | 1,165,500     | 06/07/2021    | Barclays         | (25,094)                   | –               |
| EUR   | 249,958          | USD           | 300,081       | 06/07/2021    | BNP Paribas      | (3,062)                    | –               |
| EUR   | 150,386,994      | USD           | 184,083,562   | 06/07/2021    | Citibank         | (4,826,803)                | (0.58)          |
| EUR   | 3,100,660        | USD           | 3,784,000     | 06/07/2021    | HSBC             | (89,896)                   | (0.01)          |
| EUR   | 6,520,765        | USD           | 7,903,000     | 06/07/2021    | J.P. Morgan      | (142,810)                  | (0.02)          |
| EUR   | 3,385,550        | USD           | 4,080,000     | 06/07/2021    | Rabobank         | (54,585)                   | (0.01)          |
| EUR   | 300,399,653      | USD           | 367,702,663   | 06/07/2021    | Societe Generale | (9,636,322)                | (1.16)          |
| GBP   | 390,343          | CAD           | 669,000       | 06/07/2021    | BNP Paribas      | (851)                      | –               |
| GBP   | 1,929,748        | EUR           | 2,247,910     | 06/07/2021    | BNP Paribas      | (116)                      | –               |
| GBP   | 95,680           | EUR           | 111,852       | 06/07/2021    | HSBC             | (403)                      | –               |
| GBP   | 530              | USD           | 732           | 06/07/2021    | Barclays         | –                          | –               |
| GBP   | 11,289,831       | USD           | 15,820,600    | 06/07/2021    | BNP Paribas      | (188,929)                  | (0.02)          |
| GBP   | 1,423,090        | USD           | 1,977,000     | 06/07/2021    | Citibank         | (9,316)                    | –               |
| GBP   | 6,002,179        | USD           | 8,479,000     | 06/07/2021    | J.P. Morgan      | (157,831)                  | (0.02)          |
| KRW   | 163,000          | USD           | 147           | 15/07/2021    | Barclays         | (2)                        | –               |
| SEK   | 8,000            | EUR           | 791           | 06/07/2021    | Barclays         | (2)                        | –               |
| USD   | 1,554            | EUR           | 1,310         | 06/07/2021    | HSBC             | –                          | –               |
| USD   | 92,000           | EUR           | 77,626        | 06/07/2021    | Rabobank         | (54)                       | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |               |               |                  | <b>(15,546,320)</b>        | <b>(1.87)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |               |               |                  | <b>(11,063,507)</b>        | <b>(1.33)</b>   |

## Schedule of Investments (continued)

### Robeco Global Credits – Short Maturity As at 30 June 2021

#### Interest Rate Swap Contracts

| Nominal<br>Amount   | Currency | Counterparty | Security Description                            | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|--------------|---|------------------|------------------------|--------------------|
| 16,341,000  | CAD      | Citigroup    | Pay floating BA 3 month Receive fixed<br>0.804% | 07/01/2026       | (285,033)              | (0.03)             |
| 27,532,000  | CAD      | Citigroup    | Pay floating BA 3 month Receive fixed<br>0.489% | 07/01/2023       | (50,633)               | (0.01)             |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |   |                  | <b>(335,666)</b>       | <b>(0.04)</b>      |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |          |              |   |                  | <b>(335,666)</b>       | <b>(0.04)</b>      |

### Robeco Global Credits – Short Maturity As at 30 June 2021

#### Credit Default Swap Contracts

| Nominal<br>Amount  | Currency | Counterparty | Reference Entity                  | Buy/Sell | Interest<br>(Paid)/<br>Received<br>Rate | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|--------------|-----------------------------------|----------|---|------------------|------------------------|--------------------|
| 21,400,000   | USD      | Citigroup    | CDX.NA.HY.36-V1                   | Buy      | (5.00)%                                 | 20/06/2026       | (1,843,005)            | (0.22)             |
| 3,600,000  | USD      | Citigroup    | Weyerhaeuser Co. 7.13% 15/07/2023 | Buy      | (1.00)%                                 | 20/12/2024       | (79,756)               | (0.01)             |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |              |                                   |          |   |                  | <b>(1,922,761)</b>     | <b>(0.23)</b>      |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |              |                                   |          |   |                  | <b>(1,922,761)</b>     | <b>(0.23)</b>      |

## Schedule of Investments (continued)

### Robeco Corporate Hybrid bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| BHP Billiton Finance Ltd., Reg. S, FRN 5.625% 22/10/2079                                      | EUR      | 4,200,000                  | 4,866,984              | 1.73               |
|   |          |                            | <u>4,866,984</u>       | <u>1.73</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| OMV AG, Reg. S, FRN 2.5% Perpetual  | EUR      | 1,800,000                  | 1,883,450              | 0.67               |
| OMV AG, Reg. S, FRN 2.875% Perpetual  | EUR      | 1,500,000                  | 1,562,441              | 0.56               |
| OMV AG, Reg. S, FRN 5.25% Perpetual   | EUR      | 3,790,000                  | 3,871,906              | 1.37               |
| OMV AG, Reg. S, FRN 6.25% Perpetual   | EUR      | 2,518,000                  | 3,040,340              | 1.08               |
|   |          |                            | <u>10,358,137</u>      | <u>3.68</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp, Reg. S, FRN 6.625% Perpetual   | USD      | 4,779,000                  | 4,629,496              | 1.65               |
| Sampo OYJ, Reg. S, FRN 2.5% 03/09/2052  | EUR      | 5,280,000                  | 5,600,580              | 1.99               |
|   |          |                            | <u>10,230,076</u>      | <u>3.64</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S, FRN 4.375% Perpetual  | EUR      | 1,100,000                  | 1,155,121              | 0.41               |
| Danone SA, Reg. S, FRN 1.75% Perpetual  | EUR      | 9,700,000                  | 9,941,636              | 3.54               |
| Electricite de France SA, Reg. S, FRN 5% Perpetual  | EUR      | 4,500,000                  | 5,056,470              | 1.80               |
| Electricite de France SA, Reg. S, FRN 3.375% Perpetual  | EUR      | 1,600,000                  | 1,671,874              | 0.59               |
| Engie SA, Reg. S, FRN 1.5% Perpetual  | EUR      | 2,200,000                  | 2,206,130              | 0.78               |
| Engie SA, Reg. S, FRN 3.25% Perpetual   | EUR      | 4,500,000                  | 4,875,579              | 1.73               |
| Engie SA, Reg. S, FRN 3.875% Perpetual  | EUR      | 2,500,000                  | 2,749,459              | 0.98               |
| Orange SA, Reg. S, FRN 1.75% Perpetual  | EUR      | 800,000                    | 817,166                | 0.29               |
| Orange SA, Reg. S, FRN 2.375% Perpetual   | EUR      | 1,100,000                  | 1,155,515              | 0.41               |
| Orange SA, Reg. S, FRN 5% Perpetual   | EUR      | 3,631,000                  | 4,334,972              | 1.54               |
| Orange SA, Reg. S, FRN 5.25% Perpetual  | EUR      | 2,600,000                  | 2,918,660              | 1.04               |
| Orange SA, Reg. S, FRN 5.75% Perpetual  | GBP      | 830,000                    | 1,041,908              | 0.37               |
| TotalEnergies SE, Reg. S, FRN 2.708% Perpetual  | EUR      | 1,170,000                  | 1,217,447              | 0.43               |
| TotalEnergies SE, Reg. S, FRN 3.369% Perpetual  | EUR      | 9,382,000                  | 10,404,037             | 3.71               |
| Veolia Environnement SA, Reg. S, FRN 2.25% Perpetual  | EUR      | 1,500,000                  | 1,539,623              | 0.55               |
|   |          |                            | <u>51,085,597</u>      | <u>18.17</u>       |
| <i>Germany</i>  |          |                            |                        |                    |
| Bundesrepublik Deutschland, Reg. S 3.25% 04/07/2021   | EUR      | 5,389,000                  | 5,389,000              | 1.92               |
| Deutsche Bahn Finance GMBH, Reg. S, FRN 0.95% Perpetual                                       | EUR      | 7,400,000                  | 7,405,661              | 2.63               |
| Deutsche Bahn Finance GMBH, Reg. S, FRN 1.6% Perpetual  | EUR      | 3,200,000                  | 3,231,994              | 1.15               |
| Merck KGaA, Reg. S, FRN 1.625% 25/06/2079   | EUR      | 2,000,000                  | 2,063,836              | 0.73               |
| Merck KGaA, Reg. S, FRN 2.875% 25/06/2079   | EUR      | 6,500,000                  | 7,085,408              | 2.52               |



## Schedule of Investments (continued)

### Robeco Corporate Hybrid bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Germany (continued)</i>  |          |                            |                        |                    |
| Merck KGaA, Reg. S, FRN 1.625% 09/09/2080   | EUR      | 600,000                    | 617,980                | 0.22               |
| Muenchener Rueckversicherungs-Gesellschaft AG, Reg. S, FRN 1.25%<br>26/05/2041                            | EUR      | 1,300,000                  | 1,319,285              | 0.47               |
|   |          |                            | <u>27,113,164</u>      | <u>9.64</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Weichai International Hong Kong Energy Group Co. Ltd., Reg. S, FRN<br>3.75% Perpetual                     | USD      | 3,960,000                  | 3,394,125              | 1.21               |
|   |          |                            | <u>3,394,125</u>       | <u>1.21</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Enel SpA, Reg. S, FRN 1.875% Perpetual  | EUR      | 6,340,000                  | 6,240,493              | 2.22               |
| Enel SpA, Reg. S, FRN 2.25% Perpetual   | EUR      | 2,880,000                  | 3,013,404              | 1.07               |
|   |          |                            | <u>9,253,897</u>       | <u>3.29</u>        |
| <i>Mauritius</i>  |          |                            |                        |                    |
| Network i2i Ltd., Reg. S, FRN 5.65% Perpetual   | USD      | 5,056,000                  | 4,551,210              | 1.62               |
|   |          |                            | <u>4,551,210</u>       | <u>1.62</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| America Movil SAB de CV, Reg. S, FRN 6.375% 06/09/2073  | EUR      | 6,570,000                  | 7,408,907              | 2.64               |
|   |          |                            | <u>7,408,907</u>       | <u>2.64</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Alliander NV, Reg. S, FRN 1.625% Perpetual  | EUR      | 3,970,000                  | 4,140,700              | 1.47               |
| Cooperatieve Rabobank UA, Reg. S, FRN 4.625% Perpetual  | EUR      | 5,800,000                  | 6,371,989              | 2.27               |
| Iberdrola International BV, Reg. S, FRN 1.874% Perpetual  | EUR      | 1,400,000                  | 1,443,945              | 0.51               |
| Iberdrola International BV, Reg. S, FRN 2.625% Perpetual  | EUR      | 4,700,000                  | 4,975,496              | 1.77               |
| Iberdrola International BV, Reg. S, FRN 3.25% Perpetual   | EUR      | 4,800,000                  | 5,222,928              | 1.86               |
| NN Group NV, Reg. S, FRN 4.625% 13/01/2048  | EUR      | 3,765,000                  | 4,485,056              | 1.60               |
| Repsol International Finance BV, Reg. S, FRN 4.247% Perpetual   | EUR      | 1,600,000                  | 1,760,000              | 0.63               |
| TenneT Holding BV, Reg. S, FRN 2.374% Perpetual   | EUR      | 2,530,000                  | 2,624,917              | 0.93               |
| Volkswagen International Finance NV, Reg. S, FRN 3.375% Perpetual   | EUR      | 5,400,000                  | 5,767,337              | 2.05               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 1,100,000                  | 1,215,561              | 0.43               |
| Volkswagen International Finance NV, Reg. S, FRN 4.625% Perpetual   | EUR      | 3,400,000                  | 3,935,284              | 1.40               |
| Volkswagen International Finance NV, Reg. S, FRN 5.125% Perpetual   | EUR      | 640,000                    | 702,199                | 0.25               |
|   |          |                            | <u>42,645,412</u>      | <u>15.17</u>       |

## Schedule of Investments (continued)

### Robeco Corporate Hybrid bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Sweden</i>   |          |                            |                        |                    |
| Telia Co. AB, Reg. S, FRN 3% 04/04/2078   | EUR      | 6,306,000                  | 6,593,203              | 2.35               |
| Telia Co. AB, Reg. S, FRN 1.375% 11/05/2081   | EUR      | 2,041,000                  | 2,064,743              | 0.73               |
| Volvo Treasury AB, Reg. S, FRN 4.85% 10/03/2078   | EUR      | 9,390,000                  | 10,070,548             | 3.58               |
|   |          |                            | <u>18,728,494</u>      | <u>6.66</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| BP Capital Markets plc, Reg. S, FRN 3.25% Perpetual   | EUR      | 1,380,000                  | 1,474,630              | 0.52               |
| BP Capital Markets plc, Reg. S, FRN 3.625% Perpetual  | EUR      | 9,171,000                  | 9,985,613              | 3.56               |
| M&G plc, Reg. S, FRN 3.875% 20/07/2049  | GBP      | 2,539,000                  | 3,141,720              | 1.12               |
| NGG Finance plc, Reg. S, FRN 2.125% 05/09/2082  | EUR      | 4,735,000                  | 4,789,225              | 1.70               |
| SSE plc, Reg. S, FRN 3.125% 31/12/2164  | EUR      | 4,410,000                  | 4,775,485              | 1.70               |
|   |          |                            | <u>24,166,673</u>      | <u>8.60</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| General Electric Co., Reg. S 4.875% 18/09/2037  | GBP      | 2,338,000                  | 3,357,714              | 1.19               |
| Westlake Chemical Corp. 1.625% 17/07/2029   | EUR      | 5,122,000                  | 5,357,471              | 1.91               |
|   |          |                            | <u>8,715,185</u>       | <u>3.10</u>        |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| CAS Capital No. 1 Ltd., Reg. S, FRN 4% Perpetual  | USD      | 4,180,000                  | 3,541,271              | 1.26               |
|   |          |                            | <u>3,541,271</u>       | <u>1.26</u>        |
| Total Bonds   |          |                            | <u>226,059,132</u>     | <u>80.41</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>226,059,132</u>     | <u>80.41</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Suzano Austria GmbH, Reg. S 5.75% 14/07/2026  | USD      | 2,380,000                  | 2,353,484              | 0.84               |
|   |          |                            | <u>2,353,484</u>       | <u>0.84</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Transcanada Trust, FRN 5.3% 15/03/2077  | USD      | 3,993,000                  | 3,571,354              | 1.27               |
| Transcanada Trust, FRN 5.5% 15/09/2079  | USD      | 2,180,000                  | 2,006,802              | 0.71               |
|   |          |                            | <u>5,578,156</u>       | <u>1.98</u>        |

## Schedule of Investments (continued)

### Robeco Corporate Hybrid bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR    | % of Net<br>Assets   |
|---|----------|----------------------------|---------------------------|----------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                           |                      |
| Bonds (continued)   |          |                            |                           |                      |
| <i>Cayman Islands</i>   |          |                            |                           |                      |
| CK Hutchison Capital Securities 17 Ltd., Reg. S, FRN 4% Perpetual                                     | USD      | 7,550,000                  | 6,469,132                 | 2.30                 |
|   |          |                            | <u>6,469,132</u>          | <u>2.30</u>          |
| <i>United States of America</i>   |          |                            |                           |                      |
| Enterprise Products Operating LLC, FRN 4.875% 16/08/2077  | USD      | 2,245,000                  | 1,855,528                 | 0.66                 |
| Enterprise Products Operating LLC, FRN 5.25% 16/08/2077   | USD      | 1,360,000                  | 1,201,181                 | 0.43                 |
| NextEra Energy Capital Holdings, Inc., FRN 4.8% 01/12/2077  | USD      | 5,580,000                  | 5,278,245                 | 1.88                 |
| NextEra Energy Capital Holdings, Inc., FRN 5.65% 01/05/2079   | USD      | 1,166,000                  | 1,145,530                 | 0.41                 |
| NGPL PipeCo LLC, 144A 4.875% 15/08/2027   | USD      | 5,790,000                  | 5,591,913                 | 1.99                 |
| Sabine Pass Liquefaction LLC 4.5% 15/05/2030  | USD      | 3,914,000                  | 3,808,021                 | 1.35                 |
| Southern Co. (The), FRN 4% 15/01/2051   | USD      | 1,370,000                  | 1,225,159                 | 0.44                 |
| Southern Co. (The), FRN 5.5% 15/03/2057   | USD      | 12,056,000                 | 10,403,941                | 3.69                 |
|   |          |                            | <u>30,509,518</u>         | <u>10.85</u>         |
| Total Bonds   |          |                            | <u>44,910,290</u>         | <u>15.97</u>         |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | <u>44,910,290</u>         | <u>15.97</u>         |
| <b>Total Investments</b>  |          |                            | <u><b>270,969,422</b></u> | <u><b>96.38</b></u>  |
| <b>Cash</b>   |          |                            | <u><b>9,070,141</b></u>   | <u><b>3.23</b></u>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <u><b>1,100,588</b></u>   | <u><b>0.39</b></u>   |
| <b>Total net assets</b>   |          |                            | <u><b>281,140,151</b></u> | <u><b>100.00</b></u> |

## Schedule of Investments (continued)

### Robeco Corporate Hybrid bonds

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| US 10 Year Note, 21/09/2021                                 | 6                      | USD      | 670,377                   | 1,174                            | –                  |
| Euro-Schatz, 08/09/2021                                     | (129)                  | EUR      | (14,466,060)              | 1,087                            | –                  |
| Long Gilt, 28/09/2021                                       | 20                     | GBP      | 2,984,463                 | 20,852                           | 0.01               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>23,113</b>                    | <b>0.01</b>        |
| US 2 Year Note, 30/09/2021                                  | 197                    | USD      | 36,599,293                | (51,885)                         | (0.02)             |
| US 5 Year Note, 30/09/2021                                  | 187                    | USD      | 19,463,152                | (49,871)                         | (0.02)             |
| Euro-Bobl, 08/09/2021                                       | (146)                  | EUR      | (19,585,900)              | (20,470)                         | (0.01)             |
| Euro-Bund, 08/09/2021                                       | (54)                   | EUR      | (9,320,940)               | (55,620)                         | (0.02)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(177,846)</b>                 | <b>(0.07)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(154,733)</b>                 | <b>(0.06)</b>      |

### Robeco Corporate Hybrid bonds

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency<br>Purchased  | Amount<br>Purchased | Currency<br>Sold | Amount<br>Sold | Maturity<br>Date | Counterparty | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|--|---------------------|------------------|----------------|------------------|--------------|----------------------------------|--------------------|
| EUR  | 23,568              | GBP              | 20,160         | 06/07/2021       | HSBC         | 85                               | –                  |
| EUR  | 3,563,811           | USD              | 4,223,740      | 06/07/2021       | Rabobank     | 2,479                            | –                  |
| GBP  | 10,179,663          | EUR              | 11,830,776     | 06/07/2021       | J.P. Morgan  | 26,619                           | 0.01               |
| USD  | 839,683             | EUR              | 702,731        | 06/07/2021       | Barclays     | 5,265                            | –                  |
| USD  | 38,822              | EUR              | 32,000         | 06/07/2021       | BNP Paribas  | 733                              | –                  |
| USD  | 55,976,779          | EUR              | 45,706,665     | 06/07/2021       | HSBC         | 1,491,294                        | 0.53               |
| USD  | 6,866,493           | EUR              | 5,616,239      | 06/07/2021       | J.P. Morgan  | 173,384                          | 0.06               |
| USD  | 15,874              | GBP              | 11,490         | 06/07/2021       | Barclays     | 1                                | –                  |
| USD  | 5,649               | GBP              | 4,000          | 06/07/2021       | Citibank     | 103                              | –                  |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                     |                  |                |                  |              | <b>1,699,963</b>                 | <b>0.60</b>        |

## Schedule of Investments (continued)

### Robeco Corporate Hybrid bonds

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 6,959            | GBP           | 6,000       | 06/07/2021    | BNP Paribas  | (30)                       | –               |
| EUR   | 1,069,352        | GBP           | 920,950     | 06/07/2021    | Citibank     | (3,382)                    | –               |
| EUR   | 19,852,072       | GBP           | 17,081,500  | 06/07/2021    | J.P. Morgan  | (44,665)                   | (0.02)          |
| EUR   | 39,302           | USD           | 48,000      | 06/07/2021    | Barclays     | (1,170)                    | –               |
| EUR   | 109,370,554      | USD           | 133,922,697 | 06/07/2021    | HSBC         | (3,549,091)                | (1.26)          |
| EUR   | 81,609           | USD           | 99,363      | 06/07/2021    | J.P. Morgan  | (2,171)                    | –               |
| GBP   | 799,720          | EUR           | 932,005     | 06/07/2021    | BNP Paribas  | (481)                      | –               |
| USD   | 78,140           | EUR           | 65,890      | 06/07/2021    | HSBC         | (5)                        | –               |
| USD   | 977,000          | EUR           | 824,143     | 06/07/2021    | J.P. Morgan  | (365)                      | –               |
| USD   | 3,703,460        | EUR           | 3,124,821   | 06/07/2021    | Rabobank     | (2,173)                    | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(3,603,533)</b>         | <b>(1.28)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(1,903,570)</b>         | <b>(0.68)</b>   |

### Robeco Corporate Hybrid bonds

As at 30 June 2021

#### Interest Rate Swap Contracts

| Nominal Amount  | Currency | Counterparty | Security Description                            | Maturity Date | Market Value EUR | % of Net Assets  |               |
|---|----------|--------------|---|---------------|------------------|------------------|---------------|
| 977,000   | GBP      | Citigroup    | Pay floating LIBOR 6 month Receive fixed 0.568% | 05/01/2041    | (112,184)        | (0.04)           |               |
| 7,215,000   | GBP      | Citigroup    | Pay floating LIBOR 6 month Receive fixed 0.628% | 05/03/2026    | (18,981)         | (0.01)           |               |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |   |               |                  | <b>(131,165)</b> | <b>(0.05)</b> |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |          |              |   |               |                  | <b>(131,165)</b> | <b>(0.05)</b> |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Novomatic AG 1.625% 20/09/2023  | EUR      | 1,380,000                  | 1,344,527              | 0.56               |
| Sappi Papier Holding GmbH, Reg. S 3.125% 15/04/2026   | EUR      | 120,000                    | 120,285                | 0.05               |
|   |          |                            | <u>1,464,812</u>       | <u>0.61</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Sarens Finance Co. NV, Reg. S 5.75% 21/02/2027  | EUR      | 1,350,000                  | 1,348,091              | 0.56               |
|   |          |                            | <u>1,348,091</u>       | <u>0.56</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ 4.375% 12/06/2027   | USD      | 150,000                    | 139,630                | 0.06               |
| Nokia OYJ 6.625% 15/05/2039   | USD      | 1,000,000                  | 1,098,880              | 0.46               |
| Nokia OYJ, Reg. S 3.125% 15/05/2028   | EUR      | 328,000                    | 364,980                | 0.15               |
|   |          |                            | <u>1,603,490</u>       | <u>0.67</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, STEP, Reg. S 3% 27/06/2022  | CHF      | 110,000                    | 102,919                | 0.04               |
| Banijay Entertainment SASU, Reg. S 3.5% 01/03/2025  | EUR      | 1,541,000                  | 1,556,732              | 0.65               |
| CMA CGM SA, Reg. S 7.5% 15/01/2026  | EUR      | 1,270,000                  | 1,412,873              | 0.59               |
| RCI Banque SA, Reg. S, FRN 2.625% 18/02/2030  | EUR      | 1,200,000                  | 1,207,323              | 0.50               |
| Solvay Finance SACA, Reg. S, FRN 5.425% Perpetual   | EUR      | 1,029,000                  | 1,135,173              | 0.47               |
| SPCM SA, Reg. S 4.875% 15/09/2025   | USD      | 1,130,000                  | 975,354                | 0.41               |
| SPCM SA, Reg. S 2.625% 01/02/2029   | EUR      | 290,000                    | 297,759                | 0.13               |
| Tereos Finance Groupe I SA, Reg. S 4.125% 16/06/2023  | EUR      | 100,000                    | 101,027                | 0.04               |
|   |          |                            | <u>6,789,160</u>       | <u>2.83</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Bayer AG, Reg. S, FRN 3.75% 01/07/2074  | EUR      | 600,000                    | 634,528                | 0.27               |
| Bertelsmann SE & Co. KGaA, Reg. S, FRN 3% 23/04/2075  | EUR      | 400,000                    | 414,964                | 0.17               |
| Bertelsmann SE & Co. KGaA, Reg. S, FRN 3.5% 23/04/2075  | EUR      | 1,000,000                  | 1,086,376              | 0.45               |
| Hapag-Lloyd AG, Reg. S 2.5% 15/04/2028  | EUR      | 1,048,000                  | 1,073,064              | 0.45               |
| INEOS Styrolution Group GmbH, Reg. S 2.25% 16/01/2027   | EUR      | 1,573,000                  | 1,553,338              | 0.65               |
| Infineon Technologies AG, Reg. S, FRN 2.875% Perpetual  | EUR      | 900,000                    | 945,446                | 0.39               |
| Infineon Technologies AG, Reg. S, FRN 3.625% Perpetual  | EUR      | 100,000                    | 109,905                | 0.05               |
| LANXESS AG, Reg. S, FRN 4.5% 06/12/2076   | EUR      | 1,160,000                  | 1,238,600              | 0.52               |
| Schaeffler AG, Reg. S 2.875% 26/03/2027   | EUR      | 1,458,000                  | 1,565,875              | 0.65               |
| thyssenkrupp AG, Reg. S 2.875% 22/02/2024   | EUR      | 410,000                    | 415,855                | 0.17               |
|   |          |                            | <u>9,037,951</u>       | <u>3.77</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Tata Motors Ltd., Reg. S 5.75% 30/10/2024   | USD      | 600,000                    | 534,341                | 0.22               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>India (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 534,341                | 0.22               |
| <i>Ireland</i>  |          |                            |                        |                    |
| James Hardie International Finance DAC, Reg. S 3.625% 01/10/2026  | EUR      | 1,210,000                  | 1,238,054              | 0.52               |
|   |          |                            | 1,238,054              | 0.52               |
| <i>Isle of Man</i>  |          |                            |                        |                    |
| Playtech plc, Reg. S 3.75% 12/10/2023   | EUR      | 840,000                    | 851,574                | 0.35               |
| Playtech plc, Reg. S 4.25% 07/03/2026   | EUR      | 200,000                    | 205,476                | 0.09               |
|   |          |                            | 1,057,050              | 0.44               |
| <i>Italy</i>  |          |                            |                        |                    |
| Telecom Italia SpA, 144A 5.303% 30/05/2024  | USD      | 1,150,000                  | 1,060,220              | 0.44               |
| Telecom Italia SpA, Reg. S 2.875% 28/01/2026  | EUR      | 251,000                    | 266,835                | 0.11               |
| Webuild SpA, Reg. S 5.875% 15/12/2025   | EUR      | 208,000                    | 230,277                | 0.10               |
|   |          |                            | 1,557,332              | 0.65               |
| <i>Japan</i>  |          |                            |                        |                    |
| SoftBank Group Corp., Reg. S, FRN 6% Perpetual  | USD      | 890,000                    | 759,350                | 0.32               |
|   |          |                            | 759,350                | 0.32               |
| <i>Jersey</i>   |          |                            |                        |                    |
| Avis Budget Finance plc, Reg. S 4.5% 15/05/2025   | EUR      | 100,000                    | 101,859                | 0.04               |
| Avis Budget Finance plc, Reg. S 4.75% 30/01/2026  | EUR      | 1,010,000                  | 1,032,477              | 0.43               |
|   |          |                            | 1,134,336              | 0.47               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| ArcelorMittal SA 7.25% 15/10/2039   | USD      | 1,040,000                  | 1,242,082              | 0.52               |
| ArcelorMittal SA, Reg. S 2.25% 17/01/2024   | EUR      | 190,000                    | 199,462                | 0.08               |
| Hanesbrands Finance Luxembourg SCA, Reg. S 3.5% 15/06/2024  | EUR      | 900,000                    | 954,895                | 0.40               |
| Holcim Finance Luxembourg SA, Reg. S, FRN 3% Perpetual  | EUR      | 1,060,000                  | 1,110,307              | 0.46               |
| Millicom International Cellular SA, Reg. S 6.625% 15/10/2026  | USD      | 1,530,000                  | 1,364,989              | 0.57               |
| Puma International Financing SA, Reg. S 5.125% 06/10/2024   | USD      | 1,500,000                  | 1,272,768              | 0.53               |
| SES SA, Reg. S, FRN 2.875% Perpetual  | EUR      | 312,000                    | 314,363                | 0.13               |
| SES SA, Reg. S, FRN 5.625% Perpetual  | EUR      | 100,000                    | 109,150                | 0.05               |
| Stena International SA, Reg. S 3.75% 01/02/2025   | EUR      | 1,556,000                  | 1,552,056              | 0.65               |
| Telecom Italia Finance SA 7.75% 24/01/2033  | EUR      | 70,000                     | 102,454                | 0.04               |
|   |          |                            | 8,222,526              | 3.43               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Mauritius</i>  |          |                            |                        |                    |
| MTN Mauritius Investments Ltd., Reg. S 4.755% 11/11/2024  | USD      | 1,400,000                  | 1,258,970              | 0.53               |
|   |          |                            | <u>1,258,970</u>       | <u>0.53</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Abertis Infraestructuras Finance BV, Reg. S, FRN 2.625% 31/12/2164  | EUR      | 1,000,000                  | 991,141                | 0.41               |
| Abertis Infraestructuras Finance BV, Reg. S, FRN 3.248% Perpetual   | EUR      | 500,000                    | 517,178                | 0.22               |
| Ashland Services BV, Reg. S 2% 30/01/2028   | EUR      | 1,553,000                  | 1,575,455              | 0.66               |
| Axalta Coating Systems Dutch Holding B BV, Reg. S 3.75%<br>15/01/2025                                     | EUR      | 1,000,000                  | 1,018,046              | 0.42               |
| Braskem Netherlands Finance BV, Reg. S 4.5% 10/01/2028  | USD      | 400,000                    | 354,988                | 0.15               |
| Darling Global Finance BV, Reg. S 3.625% 15/05/2026   | EUR      | 120,000                    | 121,882                | 0.05               |
| Ferrovial Netherlands BV, Reg. S, FRN 2.124% Perpetual  | EUR      | 1,130,000                  | 1,127,424              | 0.47               |
| Koninklijke KPN NV, FRN, 144A 7% 28/03/2073   | USD      | 1,120,000                  | 1,019,500              | 0.43               |
| LKQ European Holdings BV, Reg. S 4.125% 01/04/2028  | EUR      | 1,360,000                  | 1,459,813              | 0.61               |
| Naturgy Finance BV, Reg. S, FRN 3.375% Perpetual  | EUR      | 100,000                    | 106,148                | 0.04               |
| Naturgy Finance BV, Reg. S, FRN 4.125% Perpetual  | EUR      | 900,000                    | 945,323                | 0.39               |
| PPF Telecom Group BV, Reg. S 3.5% 20/05/2024  | EUR      | 980,000                    | 1,044,925              | 0.44               |
| PPF Telecom Group BV, Reg. S 2.125% 31/01/2025  | EUR      | 200,000                    | 205,353                | 0.09               |
| Repsol International Finance BV, Reg. S, FRN 4.5% 25/03/2075  | EUR      | 1,130,000                  | 1,234,275              | 0.51               |
| Repsol International Finance BV, Reg. S, FRN 2.5% 31/12/2164  | EUR      | 307,000                    | 309,193                | 0.13               |
| Samvardhana Motherson Automotive Systems Group BV, Reg. S 1.8%<br>06/07/2024                              | EUR      | 1,220,000                  | 1,225,969              | 0.51               |
| VEON Holdings BV, Reg. S 7.25% 26/04/2023   | USD      | 1,630,000                  | 1,489,425              | 0.62               |
|   |          |                            | <u>14,746,038</u>      | <u>6.15</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Tendam Brands SAU, Reg. S 5% 15/09/2024   | EUR      | 1,400,000                  | 1,377,488              | 0.57               |
|   |          |                            | <u>1,377,488</u>       | <u>0.57</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Dometic Group AB, Reg. S 3% 08/05/2026  | EUR      | 610,000                    | 647,586                | 0.27               |
| Volvo Car AB, Reg. S 2% 24/01/2025  | EUR      | 1,078,000                  | 1,131,828              | 0.47               |
|   |          |                            | <u>1,779,414</u>       | <u>0.74</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| British Telecommunications plc, Reg. S, FRN 1.874% 18/08/2080   | EUR      | 1,544,000                  | 1,503,359              | 0.62               |
| Centrica plc, Reg. S, FRN 5.25% 10/04/2075  | GBP      | 1,229,000                  | 1,543,658              | 0.64               |
| Evrax plc, Reg. S 5.25% 02/04/2024  | USD      | 1,420,000                  | 1,288,929              | 0.54               |
| GKN Holdings Ltd., Reg. S 5.375% 19/09/2022   | GBP      | 700,000                    | 856,303                | 0.36               |
| GKN Holdings Ltd., Reg. S 4.625% 12/05/2032   | GBP      | 270,000                    | 343,210                | 0.14               |
| HJ Heinz Finance UK plc 6.25% 18/02/2030  | GBP      | 60,000                     | 90,016                 | 0.04               |



## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>   |          |                            |                        |                    |
| INEOS Finance plc, Reg. S 2.125% 15/11/2025   | EUR      | 1,270,000                  | 1,271,434              | 0.53               |
| International Game Technology plc, Reg. S 2.375% 15/04/2028   | EUR      | 498,000                    | 487,867                | 0.20               |
| Iron Mountain UK plc, REIT, Reg. S 3.875% 15/11/2025  | GBP      | 200,000                    | 235,844                | 0.10               |
| Marks & Spencer plc, Reg. S 3.75% 19/05/2026  | GBP      | 100,000                    | 121,074                | 0.05               |
| Marks & Spencer plc, Reg. S 4.5% 10/07/2027   | GBP      | 900,000                    | 1,121,530              | 0.47               |
| Marks & Spencer plc, Reg. S 7.125% 01/12/2037   | USD      | 100,000                    | 99,667                 | 0.04               |
| National Express Group plc, Reg. S, FRN 4.25% Perpetual   | GBP      | 470,000                    | 569,580                | 0.24               |
| NGG Finance plc, Reg. S, FRN 5.625% 18/06/2073  | GBP      | 1,142,000                  | 1,484,010              | 0.62               |
| Pinnacle Bidco plc, Reg. S 5.5% 15/02/2025  | EUR      | 1,535,000                  | 1,573,242              | 0.65               |
| Travis Perkins plc, Reg. S 3.75% 17/02/2026   | GBP      | 1,160,000                  | 1,433,787              | 0.60               |
| Victoria plc, Reg. S 3.625% 24/08/2026  | EUR      | 1,200,000                  | 1,216,526              | 0.51               |
| Virgin Media Secured Finance plc, Reg. S 5.25% 15/05/2029   | GBP      | 151,000                    | 185,655                | 0.08               |
| Virgin Media Secured Finance plc, Reg. S 4.25% 15/01/2030   | GBP      | 100,000                    | 116,134                | 0.05               |
| Vodafone Group plc, Reg. S, FRN 4.875% 03/10/2078   | GBP      | 113,000                    | 143,084                | 0.06               |
| Vodafone Group plc, Reg. S, FRN 6.25% 03/10/2078  | USD      | 970,000                    | 903,993                | 0.37               |
| Vodafone Group plc, Reg. S, FRN 3.1% 03/01/2079   | EUR      | 340,000                    | 354,403                | 0.15               |
|   |          |                            | 16,943,305             | 7.06               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Antero Resources Corp. 5% 01/03/2025  | USD      | 770,000                    | 665,202                | 0.28               |
| AT&T, Inc., FRN 2.875% Perpetual  | EUR      | 1,100,000                  | 1,120,542              | 0.47               |
| Avantor Funding, Inc., Reg. S 3.875% 15/07/2028   | EUR      | 1,000,000                  | 1,053,893              | 0.44               |
| Carpenter Technology Corp. 6.375% 15/07/2028  | USD      | 1,380,000                  | 1,276,510              | 0.53               |
| CF Industries, Inc. 5.15% 15/03/2034  | USD      | 310,000                    | 317,918                | 0.13               |
| Commercial Metals Co. 4.875% 15/05/2023   | USD      | 156,000                    | 139,040                | 0.06               |
| Commercial Metals Co. 5.375% 15/07/2027   | USD      | 1,439,000                  | 1,286,295              | 0.54               |
| Commercial Metals Co. 3.875% 15/02/2031   | USD      | 190,000                    | 161,478                | 0.07               |
| Continental Resources, Inc. 4.5% 15/04/2023   | USD      | 1,563,000                  | 1,374,576              | 0.57               |
| Continental Resources, Inc. 3.8% 01/06/2024   | USD      | 250,000                    | 222,933                | 0.09               |
| Coty, Inc., Reg. S 4% 15/04/2023  | EUR      | 1,310,000                  | 1,300,402              | 0.54               |
| DCP Midstream Operating LP 8.125% 16/08/2030  | USD      | 1,000,000                  | 1,123,343              | 0.47               |
| EnLink Midstream LLC 5.375% 01/06/2029  | USD      | 130,000                    | 114,483                | 0.05               |
| EQT Corp. 7.625% 01/02/2025   | USD      | 180,000                    | 176,899                | 0.07               |
| EQT Corp. 8.5% 01/02/2030   | USD      | 1,262,000                  | 1,384,651              | 0.58               |
| Fluor Corp. 4.25% 15/09/2028  | USD      | 1,844,000                  | 1,579,838              | 0.66               |
| Ford Motor Co. 8.5% 21/04/2023  | USD      | 1,040,000                  | 978,656                | 0.41               |
| Ford Motor Co. 9% 22/04/2025  | USD      | 275,000                    | 285,752                | 0.12               |
| Ford Motor Co. 6.375% 01/02/2029  | USD      | 160,000                    | 156,998                | 0.07               |
| Ford Motor Credit Co. LLC 3.339% 28/03/2022   | USD      | 200,000                    | 171,056                | 0.07               |
| Freeport-McMoRan, Inc. 5% 01/09/2027  | USD      | 1,788,000                  | 1,591,097              | 0.66               |
| HCA, Inc. 8.36% 15/04/2024  | USD      | 651,000                    | 650,638                | 0.27               |
| HCA, Inc. 7.5% 15/11/2095   | USD      | 590,000                    | 695,907                | 0.29               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Hexcel Corp. 4.95% 15/08/2025   | USD      | 500,000                    | 464,450                | 0.19               |
| Hillenbrand, Inc. 3.75% 01/03/2031  | USD      | 1,590,000                  | 1,330,704              | 0.55               |
| Howmet Aerospace, Inc. 6.875% 01/05/2025  | USD      | 1,530,000                  | 1,501,928              | 0.63               |
| Howmet Aerospace, Inc. 6.75% 15/01/2028   | USD      | 100,000                    | 102,429                | 0.04               |
| L Brands, Inc. 6.694% 15/01/2027  | USD      | 30,000                     | 29,818                 | 0.01               |
| L Brands, Inc. 7.5% 15/06/2029  | USD      | 1,183,000                  | 1,174,646              | 0.49               |
| L Brands, Inc. 6.875% 01/11/2035  | USD      | 370,000                    | 395,436                | 0.16               |
| Laredo Petroleum, Inc. 9.5% 15/01/2025  | USD      | 1,490,000                  | 1,324,428              | 0.55               |
| Laredo Petroleum, Inc. 10.125% 15/01/2028   | USD      | 237,000                    | 220,284                | 0.09               |
| Levi Strauss & Co. 3.375% 15/03/2027  | EUR      | 1,410,000                  | 1,453,366              | 0.61               |
| Murphy Oil Corp. 5.75% 15/08/2025   | USD      | 1,000,000                  | 867,334                | 0.36               |
| Murphy Oil Corp. 7.05% 01/05/2029   | USD      | 500,000                    | 467,891                | 0.20               |
| Murphy Oil USA, Inc. 5.625% 01/05/2027  | USD      | 1,120,000                  | 998,486                | 0.42               |
| Netflix, Inc. 3.625% 15/05/2027   | EUR      | 900,000                    | 1,034,929              | 0.43               |
| Occidental Petroleum Corp. 8% 15/07/2025  | USD      | 1,330,000                  | 1,345,074              | 0.56               |
| Occidental Petroleum Corp. 8.5% 15/07/2027  | USD      | 120,000                    | 127,313                | 0.05               |
| Oceaneering International, Inc. 4.65% 15/11/2024  | USD      | 650,000                    | 551,959                | 0.23               |
| Oceaneering International, Inc. 6% 01/02/2028   | USD      | 1,200,000                  | 1,018,902              | 0.42               |
| Olin Corp. 5.125% 15/09/2027  | USD      | 110,000                    | 96,882                 | 0.04               |
| Olin Corp. 5.625% 01/08/2029  | USD      | 157,000                    | 145,834                | 0.06               |
| Owens & Minor, Inc. 4.375% 15/12/2024   | USD      | 50,000                     | 44,312                 | 0.02               |
| Qwest Corp. 6.75% 01/12/2021  | USD      | 1,100,000                  | 950,672                | 0.40               |
| Range Resources Corp. 5% 15/03/2023   | USD      | 958,000                    | 840,520                | 0.35               |
| Range Resources Corp. 4.875% 15/05/2025   | USD      | 300,000                    | 262,658                | 0.11               |
| SM Energy Co. 5.625% 01/06/2025   | USD      | 810,000                    | 676,310                | 0.28               |
| SM Energy Co. 6.75% 15/09/2026  | USD      | 890,000                    | 763,291                | 0.32               |
| SM Energy Co. 6.625% 15/01/2027   | USD      | 100,000                    | 86,593                 | 0.04               |
| Southwestern Energy Co. 6.45% 23/01/2025  | USD      | 150,000                    | 139,493                | 0.06               |
| Southwestern Energy Co. 7.5% 01/04/2026   | USD      | 1,210,000                  | 1,079,783              | 0.45               |
| Southwestern Energy Co. 8.375% 15/09/2028   | USD      | 381,000                    | 363,060                | 0.15               |
| Superior Industries International, Inc., Reg. S 6% 15/06/2025   | EUR      | 1,200,000                  | 1,213,184              | 0.51               |
| Travel + Leisure Co. 6.6% 01/10/2025  | USD      | 510,000                    | 485,817                | 0.20               |
| Tri Pointe Homes, Inc. 5.25% 01/06/2027   | USD      | 250,000                    | 228,942                | 0.10               |
| Tri Pointe Homes, Inc. 5.7% 15/06/2028  | USD      | 1,047,000                  | 972,790                | 0.41               |
| UGI International LLC, Reg. S 3.25% 01/11/2025  | EUR      | 1,380,000                  | 1,409,113              | 0.59               |
| United Rentals North America, Inc. 4.875% 15/01/2028  | USD      | 1,670,000                  | 1,494,507              | 0.62               |
| United States Steel Corp. 6.875% 15/08/2025   | USD      | 1,400,000                  | 1,207,497              | 0.50               |
| United States Steel Corp. 6.875% 01/03/2029   | USD      | 409,000                    | 369,391                | 0.15               |
| WMG Acquisition Corp., Reg. S 2.75% 15/07/2028  | EUR      | 306,000                    | 313,285                | 0.13               |
| Yum! Brands, Inc. 6.875% 15/11/2037   | USD      | 640,000                    | 668,909                | 0.28               |
|   |          |                            | 46,050,327             | 19.20              |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| Total Bonds   |          |                            | 116,902,035            | 48.74              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 116,902,035            | 48.74              |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Mineral Resources Ltd., Reg. S 8.125% 01/05/2027  | USD      | 1,000,000                  | 929,508                | 0.39               |
|   |          |                            | 929,508                | 0.39               |
| <i>Canada</i>   |          |                            |                        |                    |
| Baytex Energy Corp., Reg. S 8.75% 01/04/2027  | USD      | 600,000                    | 511,029                | 0.21               |
| Bombardier, Inc., Reg. S 7.125% 15/06/2026  | USD      | 500,000                    | 441,993                | 0.19               |
| Emera, Inc., FRN 6.75% 15/06/2076   | USD      | 610,000                    | 602,363                | 0.25               |
| Masonite International Corp., 144A 5.375% 01/02/2028  | USD      | 1,774,000                  | 1,591,773              | 0.66               |
| Methanex Corp. 5.125% 15/10/2027  | USD      | 1,200,000                  | 1,092,727              | 0.46               |
| Precision Drilling Corp., 144A 7.125% 15/01/2026  | USD      | 1,030,000                  | 895,498                | 0.37               |
| Videotron Ltd., 144A 5.375% 15/06/2024  | USD      | 920,000                    | 851,407                | 0.36               |
| Videotron Ltd. 5% 15/07/2022  | USD      | 540,000                    | 473,625                | 0.20               |
| Videotron Ltd. 4.5% 15/01/2030  | CAD      | 352,000                    | 249,588                | 0.10               |
|   |          |                            | 6,710,003              | 2.80               |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Braskem Finance Ltd. 6.45% 03/02/2024   | USD      | 200,000                    | 190,604                | 0.08               |
|   |          |                            | 190,604                | 0.08               |
| <i>Ireland</i>  |          |                            |                        |                    |
| James Hardie International Finance DAC, 144A 5% 15/01/2028  | USD      | 280,000                    | 250,549                | 0.11               |
|   |          |                            | 250,549                | 0.11               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Telecom Italia Capital SA 6.375% 15/11/2033   | USD      | 100,000                    | 100,544                | 0.04               |
| Telecom Italia Capital SA 7.721% 04/06/2038   | USD      | 60,000                     | 69,045                 | 0.03               |
|   |          |                            | 169,589                | 0.07               |
| <i>Marshall Islands</i>   |          |                            |                        |                    |
| Danaos Corp., Reg. S 8.5% 01/03/2028  | USD      | 1,710,000                  | 1,588,618              | 0.66               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Marshall Islands (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 1,588,618              | 0.66               |
| <i>Mexico</i>   |          |                            |                        |                    |
| Cemex SAB de CV, Reg. S 5.45% 19/11/2029  | USD      | 1,132,000                  | 1,050,780              | 0.44               |
| Cemex SAB de CV, Reg. S 5.2% 17/09/2030   | USD      | 600,000                    | 554,439                | 0.23               |
| Grupo Bimbo SAB de CV, Reg. S, FRN 5.95% Perpetual  | USD      | 1,690,000                  | 1,497,686              | 0.62               |
|   |          |                            | 3,102,905              | 1.29               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Alcoa Nederland Holding BV, 144A 7% 30/09/2026  | USD      | 800,000                    | 706,221                | 0.29               |
| Alcoa Nederland Holding BV, 144A 5.5% 15/12/2027  | USD      | 200,000                    | 182,699                | 0.08               |
| Alcoa Nederland Holding BV, 144A 6.125% 15/05/2028  | USD      | 580,000                    | 534,932                | 0.22               |
| Braskem Netherlands Finance BV, Reg. S, FRN 8.5% 23/01/2081   | USD      | 1,040,000                  | 1,022,110              | 0.43               |
| OCI NV, Reg. S 3.625% 15/10/2025  | EUR      | 1,500,000                  | 1,565,236              | 0.65               |
|   |          |                            | 4,011,198              | 1.67               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| International Game Technology plc, 144A 6.5% 15/02/2025   | USD      | 1,150,000                  | 1,085,004              | 0.45               |
| TechnipFMC plc, Reg. S 6.5% 01/02/2026  | USD      | 1,720,000                  | 1,564,693              | 0.65               |
| Virgin Media Finance plc, Reg. S 3.75% 15/07/2030   | EUR      | 1,000,000                  | 999,353                | 0.42               |
| Virgin Media Secured Finance plc, Reg. S 4.125% 15/08/2030  | GBP      | 200,000                    | 231,207                | 0.10               |
| Vodafone Group plc, FRN 7% 04/04/2079   | USD      | 150,000                    | 153,167                | 0.06               |
|   |          |                            | 4,033,424              | 1.68               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Abercrombie & Fitch Management Co., 144A 8.75% 15/07/2025   | USD      | 1,670,000                  | 1,561,577              | 0.65               |
| AMC Networks, Inc. 4.25% 15/02/2029   | USD      | 1,859,000                  | 1,583,789              | 0.66               |
| Antero Midstream Partners LP, 144A 7.875% 15/05/2026  | USD      | 200,000                    | 188,463                | 0.08               |
| Antero Midstream Partners LP, 144A 5.75% 01/03/2027   | USD      | 300,000                    | 263,123                | 0.11               |
| Antero Resources Corp., 144A 8.375% 15/07/2026  | USD      | 20,000                     | 19,179                 | 0.01               |
| Antero Resources Corp., 144A 7.625% 01/02/2029  | USD      | 955,000                    | 895,428                | 0.37               |
| Avis Budget Car Rental LLC, 144A 5.375% 01/03/2029  | USD      | 330,000                    | 289,754                | 0.12               |
| Bed Bath & Beyond, Inc. 4.915% 01/08/2034   | USD      | 400,000                    | 321,119                | 0.13               |
| Bed Bath & Beyond, Inc. 5.165% 01/08/2044   | USD      | 1,400,000                  | 1,097,057              | 0.46               |
| Builders FirstSource, Inc., 144A 6.75% 01/06/2027   | USD      | 1,460,000                  | 1,321,631              | 0.55               |
| CDK Global, Inc., 144A 5.25% 15/05/2029   | USD      | 1,420,000                  | 1,306,189              | 0.54               |
| CDK Global, Inc. 4.875% 01/06/2027  | USD      | 320,000                    | 285,855                | 0.12               |
| Charles River Laboratories International, Inc., 144A 4.25% 01/05/2028                                 | USD      | 1,839,000                  | 1,605,894              | 0.67               |
| Clark Equipment Co., Reg. S 5.875% 01/06/2025   | USD      | 1,390,000                  | 1,237,304              | 0.52               |
| CNX Resources Corp., 144A 7.25% 14/03/2027  | USD      | 1,744,000                  | 1,576,817              | 0.66               |
| Colfax Corp., 144A 6.375% 15/02/2026  | USD      | 322,000                    | 287,074                | 0.12               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Coty, Inc., 144A 5% 15/04/2026  | USD      | 309,000                    | 264,337                | 0.11               |
| Darling Ingredients, Inc., 144A 5.25% 15/04/2027  | USD      | 1,280,000                  | 1,132,814              | 0.47               |
| DCP Midstream Operating LP, FRN, 144A 5.85% 21/05/2043  | USD      | 340,000                    | 265,957                | 0.11               |
| DCP Midstream Operating LP 5.375% 15/07/2025  | USD      | 170,000                    | 159,652                | 0.07               |
| DCP Midstream Operating LP 5.625% 15/07/2027  | USD      | 50,000                     | 48,039                 | 0.02               |
| DISH DBS Corp. 7.75% 01/07/2026   | USD      | 1,210,000                  | 1,154,985              | 0.48               |
| DISH DBS Corp. 7.375% 01/07/2028  | USD      | 444,000                    | 402,983                | 0.17               |
| Edgewell Personal Care Co., 144A 5.5% 01/06/2028  | USD      | 1,215,000                  | 1,086,718              | 0.45               |
| Energy Transfer LP, FRN 6.25% Perpetual   | USD      | 200,000                    | 151,147                | 0.06               |
| Energy Transfer LP, FRN 6.625% Perpetual  | USD      | 1,380,000                  | 1,132,859              | 0.47               |
| Energy Transfer LP, FRN 6.75% 31/12/2164  | USD      | 270,000                    | 228,872                | 0.10               |
| Energy Transfer LP, FRN 7.125% 31/12/2164   | USD      | 70,000                     | 60,937                 | 0.03               |
| EnerSys, 144A 5% 30/04/2023   | USD      | 1,000,000                  | 880,331                | 0.37               |
| EnLink Midstream LLC, 144A 5.625% 15/01/2028  | USD      | 1,640,000                  | 1,466,095              | 0.61               |
| Entegris, Inc., 144A 4.375% 15/04/2028  | USD      | 940,000                    | 827,640                | 0.34               |
| Gap, Inc. (The), 144A 8.625% 15/05/2025   | USD      | 250,000                    | 231,190                | 0.10               |
| Gap, Inc. (The), 144A 8.875% 15/05/2027   | USD      | 1,400,000                  | 1,365,969              | 0.57               |
| General Motors Financial Co., Inc., FRN 5.75% Perpetual   | USD      | 380,000                    | 348,060                | 0.14               |
| Goodyear Tire & Rubber Co. (The) 7% 15/03/2028  | USD      | 79,000                     | 76,400                 | 0.03               |
| Goodyear Tire & Rubber Co. (The) 5.625% 30/04/2033  | USD      | 450,000                    | 400,113                | 0.17               |
| Hilton Domestic Operating Co., Inc., 144A 5.375% 01/05/2025   | USD      | 300,000                    | 266,441                | 0.11               |
| Hilton Domestic Operating Co., Inc., 144A 5.75% 01/05/2028  | USD      | 170,000                    | 155,093                | 0.06               |
| Houghton Mifflin Harcourt Publishers, Inc., 144A 9% 15/02/2025  | USD      | 1,732,000                  | 1,559,013              | 0.65               |
| Hughes Satellite Systems Corp. 5.25% 01/08/2026   | USD      | 1,390,000                  | 1,315,433              | 0.55               |
| Iron Mountain, Inc., REIT, 144A 5% 15/07/2028   | USD      | 1,320,000                  | 1,155,023              | 0.48               |
| KFC Holding Co., 144A 4.75% 01/06/2027  | USD      | 189,000                    | 166,647                | 0.07               |
| Kraft Heinz Foods Co., 144A 7.125% 01/08/2039   | USD      | 90,000                     | 111,618                | 0.05               |
| Kraft Heinz Foods Co. 5.5% 01/06/2050   | USD      | 210,000                    | 231,095                | 0.10               |
| Louisiana-Pacific Corp., 144A 3.625% 15/03/2029   | USD      | 1,700,000                  | 1,442,191              | 0.60               |
| Lumen Technologies, Inc., 144A 4% 15/02/2027  | USD      | 1,850,000                  | 1,591,239              | 0.66               |
| Macy's Retail Holdings LLC, 144A 5.875% 01/04/2029  | USD      | 160,000                    | 145,020                | 0.06               |
| Macy's, Inc., 144A 8.375% 15/06/2025  | USD      | 1,420,000                  | 1,318,416              | 0.55               |
| Marriott Ownership Resorts, Inc., 144A 6.125% 15/09/2025  | USD      | 1,460,000                  | 1,308,845              | 0.55               |
| MasTec, Inc., 144A 4.5% 15/08/2028  | USD      | 1,795,000                  | 1,594,709              | 0.66               |
| Match Group Holdings II LLC, 144A 5.625% 15/02/2029   | USD      | 1,300,000                  | 1,190,092              | 0.50               |
| Mattel, Inc. 6.2% 01/10/2040  | USD      | 239,000                    | 248,309                | 0.10               |
| Matthews International Corp., 144A 5.25% 01/12/2025   | USD      | 1,100,000                  | 957,232                | 0.40               |
| MEDNAX, Inc., 144A 6.25% 15/01/2027   | USD      | 1,760,000                  | 1,571,719              | 0.66               |
| Michael Kors USA, Inc., 144A 4.5% 01/11/2024  | USD      | 1,798,000                  | 1,606,000              | 0.67               |
| Microchip Technology, Inc. 4.25% 01/09/2025   | USD      | 1,490,000                  | 1,319,613              | 0.55               |
| MSCI, Inc., 144A 5.375% 15/05/2027  | USD      | 1,785,000                  | 1,604,121              | 0.67               |
| Murphy Oil Corp. 6.375% 15/07/2028  | USD      | 290,000                    | 257,997                | 0.11               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Nabors Industries, Inc., 144A 9% 01/02/2025   | USD      | 1,700,000                  | 1,507,864              | 0.63               |
| Navistar International Corp., 144A 9.5% 01/05/2025  | USD      | 1,290,000                  | 1,165,286              | 0.49               |
| Newell Brands, Inc. 5.875% 01/04/2036   | USD      | 60,000                     | 62,531                 | 0.03               |
| Newell Brands, Inc. 6% 01/04/2046   | USD      | 700,000                    | 750,604                | 0.31               |
| Northern Oil and Gas, Inc., 144A 8.125% 01/03/2028  | USD      | 1,754,000                  | 1,597,531              | 0.67               |
| Occidental Petroleum Corp. 3.45% 15/07/2024   | USD      | 132,000                    | 113,527                | 0.05               |
| Olin Corp., 144A 9.5% 01/06/2025  | USD      | 1,291,000                  | 1,356,362              | 0.57               |
| Owens & Minor, Inc., 144A 4.5% 31/03/2029   | USD      | 1,630,000                  | 1,412,540              | 0.59               |
| Patterson-UTI Energy, Inc. 3.95% 01/02/2028   | USD      | 180,000                    | 153,557                | 0.06               |
| Patterson-UTI Energy, Inc. 5.15% 15/11/2029   | USD      | 1,617,000                  | 1,432,606              | 0.60               |
| PBF Holding Co. LLC, 144A 9.25% 15/05/2025  | USD      | 1,830,000                  | 1,554,714              | 0.65               |
| PDC Energy, Inc. 6.125% 15/09/2024  | USD      | 1,510,000                  | 1,301,888              | 0.54               |
| Pilgrim's Pride Corp., 144A 5.875% 30/09/2027   | USD      | 1,460,000                  | 1,313,040              | 0.55               |
| Pitney Bowes, Inc., 144A 6.875% 15/03/2027  | USD      | 1,790,000                  | 1,593,606              | 0.66               |
| Primo Water Holdings, Inc., Reg. S 3.875% 31/10/2028  | EUR      | 1,533,000                  | 1,561,940              | 0.65               |
| Qorvo, Inc. 4.375% 15/10/2029   | USD      | 1,319,000                  | 1,213,100              | 0.51               |
| QVC, Inc. 4.85% 01/04/2024  | USD      | 1,100,000                  | 1,006,734              | 0.42               |
| QVC, Inc. 4.75% 15/02/2027  | USD      | 400,000                    | 358,232                | 0.15               |
| QVC, Inc. 4.375% 01/09/2028   | USD      | 120,000                    | 103,280                | 0.04               |
| QVC, Inc. 5.95% 15/03/2043  | USD      | 139,000                    | 118,992                | 0.05               |
| Qwest Corp. 7.25% 15/09/2025  | USD      | 350,000                    | 349,473                | 0.15               |
| Range Resources Corp., 144A 8.25% 15/01/2029  | USD      | 200,000                    | 190,154                | 0.08               |
| Range Resources Corp. 9.25% 01/02/2026  | USD      | 310,000                    | 288,289                | 0.12               |
| Realogy Group LLC, 144A 7.625% 15/06/2025   | USD      | 100,000                    | 91,486                 | 0.04               |
| Resideo Funding, Inc., 144A 6.125% 01/11/2026   | USD      | 804,000                    | 715,084                | 0.30               |
| Rockies Express Pipeline LLC, 144A 3.6% 15/05/2025  | USD      | 1,610,000                  | 1,378,499              | 0.57               |
| Rockies Express Pipeline LLC, 144A 4.95% 15/07/2029   | USD      | 250,000                    | 217,635                | 0.09               |
| RR Donnelley & Sons Co., 144A 6.125% 01/11/2026   | USD      | 1,780,000                  | 1,582,311              | 0.66               |
| Sally Holdings LLC, 144A 8.75% 30/04/2025   | USD      | 1,390,000                  | 1,283,877              | 0.53               |
| Sirius XM Radio, Inc., 144A 5.5% 01/07/2029   | USD      | 190,000                    | 174,554                | 0.07               |
| Stericycle, Inc., 144A 5.375% 15/07/2024  | USD      | 1,000,000                  | 866,475                | 0.36               |
| Travel + Leisure Co., 144A 6.625% 31/07/2026  | USD      | 980,000                    | 935,969                | 0.39               |
| Twitter, Inc., 144A 3.875% 15/12/2027   | USD      | 1,440,000                  | 1,289,898              | 0.54               |
| Univision Communications, Inc., 144A 6.625% 01/06/2027  | USD      | 1,430,000                  | 1,306,563              | 0.54               |
| Univision Communications, Inc., 144A 4.5% 01/05/2029  | USD      | 352,000                    | 299,052                | 0.12               |
| Urban One, Inc., 144A 7.375% 01/02/2028   | USD      | 1,730,000                  | 1,575,712              | 0.66               |
| ViacomCBS, Inc., FRN 5.875% 28/02/2057  | USD      | 1,450,000                  | 1,244,108              | 0.52               |
| ViacomCBS, Inc., FRN 6.25% 28/02/2057   | USD      | 353,000                    | 340,477                | 0.14               |
| Viasat, Inc., 144A 5.625% 15/04/2027  | USD      | 1,810,000                  | 1,592,945              | 0.66               |
| WESCO Distribution, Inc., 144A 7.25% 15/06/2028   | USD      | 1,330,000                  | 1,248,891              | 0.52               |
| William Carter Co. (The), 144A 5.5% 15/05/2025  | USD      | 570,000                    | 508,168                | 0.21               |
| William Carter Co. (The), 144A 5.625% 15/03/2027  | USD      | 1,205,000                  | 1,068,689              | 0.45               |
| WMG Acquisition Corp., 144A 3.875% 15/07/2030   | USD      | 1,480,000                  | 1,262,936              | 0.53               |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Wolverine World Wide, Inc., 144A 6.375% 15/05/2025  | USD      | 600,000                    | 538,051                | 0.22               |
| Wolverine World Wide, Inc., 144A 5% 01/09/2026  | USD      | 30,000                     | 25,972                 | 0.01               |
| Xerox Holdings Corp., 144A 5% 15/08/2025  | USD      | 120,000                    | 106,908                | 0.04               |
| Xerox Holdings Corp., 144A 5.5% 15/08/2028  | USD      | 1,679,000                  | 1,463,341              | 0.61               |
| Yum! Brands, Inc., 144A 7.75% 01/04/2025  | USD      | 830,000                    | 762,817                | 0.32               |
|   |          |                            | 89,027,485             | 37.12              |
| Total Bonds   |          |                            | 110,013,883            | 45.87              |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 110,013,883            | 45.87              |
| <b>Total Investments</b>  |          |                            | <b>226,915,918</b>     | <b>94.61</b>       |
| <b>Cash</b>   |          |                            | <b>4,347,046</b>       | <b>1.81</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>8,575,893</b>       | <b>3.58</b>        |
| <b>Total net assets</b>   |          |                            | <b>239,838,857</b>     | <b>100.00</b>      |

### Robeco QI Global Multi-Factor High Yield

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| US 2 Year Note, 30/09/2021                                  | (93)                   | USD      | (17,277,839)              | 17,286                           | 0.01               |
| US 10 Year Note, 21/09/2021                                 | 132                    | USD      | 14,748,293                | 56,808                           | 0.02               |
| US 10 Year Ultra Bond, 21/09/2021                           | 13                     | USD      | 1,613,661                 | 10,475                           | –                  |
| Euro-Bobl, 08/09/2021                                       | (40)                   | EUR      | (5,366,000)               | 3,930                            | –                  |
| Euro-Bund, 08/09/2021                                       | 14                     | EUR      | 2,416,540                 | 14,280                           | 0.01               |
| Euro-Schatz, 08/09/2021                                     | (74)                   | EUR      | (8,298,360)               | 1,945                            | –                  |
| US Long Bond, 21/09/2021                                    | 2                      | USD      | 271,102                   | 1,792                            | –                  |
| US Ultra Bond, 21/09/2021                                   | 5                      | USD      | 812,410                   | 26,270                           | 0.01               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>132,786</b>                   | <b>0.05</b>        |
| US 5 Year Note, 30/09/2021                                  | 191                    | USD      | 19,879,476                | (45,067)                         | (0.02)             |
| Long Gilt, 28/09/2021                                       | (14)                   | GBP      | (2,089,124)               | (11,894)                         | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(56,961)</b>                  | <b>(0.02)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>75,825</b>                    | <b>0.03</b>        |

## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| EUR   | 1,499,778        | USD           | 1,777,500   | 06/07/2021    | Rabobank         | 1,043                      | –               |
| GBP   | 97,599           | EUR           | 113,379     | 06/07/2021    | Barclays         | 306                        | –               |
| USD   | 1,059            | EUR           | 870         | 06/07/2021    | Barclays         | 23                         | –               |
| USD   | 2,800,000        | EUR           | 2,349,688   | 06/07/2021    | BNP Paribas      | 11,189                     | 0.01            |
| USD   | 5,620            | EUR           | 4,626       | 06/07/2021    | Citibank         | 112                        | –               |
| USD   | 25,096,872       | EUR           | 20,529,243  | 06/07/2021    | HSBC             | 631,696                    | 0.26            |
| USD   | 1,740,000        | EUR           | 1,433,887   | 06/07/2021    | J.P. Morgan      | 33,229                     | 0.01            |
| USD   | 109,000          | GBP           | 78,796      | 06/07/2021    | Societe Generale | 123                        | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |                  | <b>677,721</b>             | <b>0.28</b>     |
| EUR   | 258,522          | CAD           | 380,000     | 06/07/2021    | Citibank         | (223)                      | –               |
| EUR   | 1,742,412        | GBP           | 1,499,917   | 06/07/2021    | Barclays         | (4,710)                    | –               |
| EUR   | 27,013           | GBP           | 23,309      | 06/07/2021    | BNP Paribas      | (138)                      | –               |
| EUR   | 1,555,793        | GBP           | 1,340,000   | 06/07/2021    | HSBC             | (5,055)                    | –               |
| EUR   | 324,911          | GBP           | 280,000     | 06/07/2021    | J.P. Morgan      | (1,237)                    | –               |
| EUR   | 8,785            | USD           | 10,670      | 06/07/2021    | Barclays         | (212)                      | –               |
| EUR   | 1,338,468        | USD           | 1,633,166   | 06/07/2021    | HSBC             | (38,569)                   | (0.02)          |
| EUR   | 738,944          | USD           | 904,340     | 06/07/2021    | J.P. Morgan      | (23,568)                   | (0.01)          |
| GBP   | 1,443            | USD           | 2,040       | 06/07/2021    | BNP Paribas      | (39)                       | –               |
| USD   | 1,091            | EUR           | 920         | 06/07/2021    | HSBC             | –                          | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |                  | <b>(73,751)</b>            | <b>(0.03)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |                  | <b>603,970</b>             | <b>0.25</b>     |

### Robeco QI Global Multi-Factor High Yield

As at 30 June 2021

#### Interest Rate Swap Contracts

| Nominal Amount  | Currency | Counterparty | Security Description                            | Maturity Date | Market Value EUR | % of Net Assets |          |
|---|----------|--------------|---|---------------|------------------|-----------------|----------|
| 450,000   | GBP      | J.P. Morgan  | Pay fixed 1.373% Receive floating LIBOR 6 month | 12/06/2023    | (10,368)         | –               |          |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |   |               |                  | <b>(10,368)</b> | <b>–</b> |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |          |              |   |               |                  | <b>(10,368)</b> | <b>–</b> |



## Schedule of Investments (continued)

### Robeco QI Global Multi-Factor High Yield As at 30 June 2021

#### Credit Default Swap Contracts

| <b>Nominal</b>  |                 |                     |                             |                 | <b>Interest</b> |                 | <b>Market</b>    |                 |
|---|-----------------|---------------------|-----------------------------|-----------------|-----------------|-----------------|------------------|-----------------|
| <b>Amount</b>   | <b>Currency</b> | <b>Counterparty</b> | <b>Reference Entity</b>     | <b>Buy/Sell</b> | <b>(Paid)/</b>  | <b>Maturity</b> | <b>Value</b>     | <b>% of Net</b> |
|   |                 |                     |                             |                 | <b>Received</b> | <b>Date</b>     | <b>EUR</b>       | <b>Assets</b>   |
|   |                 |                     |                             |                 | <b>Rate</b>     |                 |                  |                 |
| 41,310,000  | USD             | Citigroup           | CDX.NA.HY.36-V1             | Sell            | 5.00%           | 20/06/2026      | 3,557,688        | 1.48            |
|   |                 |                     | ITRAXX.EUROPE.CROSSOVER.35- |                 |                 |                 |                  |                 |
| 8,436,000   | EUR             | Citigroup           | V1                          | Sell            | 5.00%           | 20/06/2026      | 1,049,245        | 0.44            |
| <b>Total Market Value on Credit Default Swap Contracts - Assets</b> |                 |                     |                             |                 |                 |                 | <b>4,606,933</b> | <b>1.92</b>     |
| <b>Net Market Value on Credit Default Swap Contracts - Assets</b>   |                 |                     |                             |                 |                 |                 | <b>4,606,933</b> | <b>1.92</b>     |

## Schedule of Investments (continued)

### RobecoSAM SDG Credit Income As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S, FRN 1.625% 08/09/2031  | EUR      | 1,100,000                  | 1,350,581              | 0.10               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.5% 12/03/2030                                 | EUR      | 300,000                    | 363,417                | 0.03               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.375% 17/06/2033                               | EUR      | 1,500,000                  | 1,776,023              | 0.13               |
| Raiffeisen Bank International AG, Reg. S, FRN 6% 31/12/2164                                   | EUR      | 2,800,000                  | 3,699,802              | 0.28               |
| Raiffeisen Bank International AG, Reg. S, FRN 6.125% Perpetual                                | EUR      | 2,600,000                  | 3,257,266              | 0.24               |
| Sappi Papier Holding GmbH, Reg. S 3.125% 15/04/2026   | EUR      | 7,140,000                  | 8,487,436              | 0.64               |
| Suzano Austria GmbH 6% 15/01/2029   | USD      | 2,600,000                  | 3,094,130              | 0.23               |
|   |          |                            | <u>22,028,655</u>      | <u>1.65</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Belfius Bank SA, Reg. S 3.125% 11/05/2026   | EUR      | 1,800,000                  | 2,410,022              | 0.19               |
| Belfius Bank SA, Reg. S, FRN 1.625% 15/03/2028  | EUR      | 1,600,000                  | 1,934,657              | 0.14               |
|   |          |                            | <u>4,344,679</u>       | <u>0.33</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Ooredoo International Finance Ltd., Reg. S 3.25% 21/02/2023                                   | USD      | 1,830,000                  | 1,902,628              | 0.14               |
|   |          |                            | <u>1,902,628</u>       | <u>0.14</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Banco do Brasil SA 3.875% 10/10/2022  | USD      | 1,600,000                  | 1,641,800              | 0.12               |
| Banco do Brasil SA, Reg. S 4.625% 15/01/2025  | USD      | 3,570,000                  | 3,809,190              | 0.29               |
| Cia Brasileira de Alumínio, Reg. S 4.75% 17/06/2024   | USD      | 2,000,000                  | 2,129,750              | 0.16               |
| Itau Unibanco Holding SA, Reg. S 5.125% 13/05/2023  | USD      | 1,510,000                  | 1,593,333              | 0.12               |
|   |          |                            | <u>9,174,073</u>       | <u>0.69</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| CK Hutchison Finance 16 Ltd., Reg. S 1.25% 06/04/2023   | EUR      | 5,000,000                  | 6,071,437              | 0.45               |
| ENN Energy Holdings Ltd., Reg. S 3.25% 24/07/2022   | USD      | 3,500,000                  | 3,572,844              | 0.27               |
| Fibria Overseas Finance Ltd. 5.25% 12/05/2024   | USD      | 3,015,000                  | 3,365,795              | 0.26               |
| Fibria Overseas Finance Ltd. 4% 14/01/2025  | USD      | 1,400,000                  | 1,507,450              | 0.11               |
| Fibria Overseas Finance Ltd. 5.5% 17/01/2027  | USD      | 2,000,000                  | 2,320,375              | 0.17               |
| Longfor Group Holdings Ltd., Reg. S 3.9% 16/04/2023   | USD      | 5,800,000                  | 6,043,963              | 0.45               |
| Longfor Group Holdings Ltd., Reg. S 3.375% 13/04/2027   | USD      | 200,000                    | 210,163                | 0.02               |
| Shimao Group Holdings Ltd., Reg. S 5.2% 30/01/2025  | USD      | 3,950,000                  | 4,047,022              | 0.30               |
| Shimao Group Holdings Ltd., Reg. S 5.6% 15/07/2026  | USD      | 3,873,000                  | 4,071,491              | 0.31               |
|   |          |                            | <u>31,210,540</u>      | <u>2.34</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Enel Chile SA 4.875% 12/06/2028   | USD      | 10,000,000                 | 11,526,999             | 0.87               |
|   |          |                            | <u>11,526,999</u>      | <u>0.87</u>        |

## Schedule of Investments (continued)

### RobecoSAM SDG Credit Income As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>China</i>  |          |                            |                        |                    |
| Bank of China Ltd., Reg. S 5% 13/11/2024  | USD      | 5,200,000                  | 5,807,100              | 0.44               |
|   |          |                            | <u>5,807,100</u>       | <u>0.44</u>        |
| <i>Colombia</i>   |          |                            |                        |                    |
| Bancolombia SA 3% 29/01/2025  | USD      | 9,460,000                  | 9,679,945              | 0.73               |
|   |          |                            | <u>9,679,945</u>       | <u>0.73</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ, Reg. S 2.375% 15/05/2025   | EUR      | 4,300,000                  | 5,418,918              | 0.41               |
| Nokia OYJ, Reg. S 2% 11/03/2026   | EUR      | 7,000,000                  | 8,766,269              | 0.65               |
|   |          |                            | <u>14,185,187</u>      | <u>1.06</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S 3.625% 17/09/2023  | EUR      | 3,200,000                  | 4,051,105              | 0.30               |
| CNP Assurances, Reg. S, FRN 7.375% 30/09/2041   | GBP      | 300,000                    | 420,854                | 0.03               |
| CNP Assurances, Reg. S, FRN 4.25% 05/06/2045  | EUR      | 5,000,000                  | 6,754,970              | 0.51               |
| Credit Agricole Assurances SA, Reg. S, FRN 2.625% 29/01/2048  | EUR      | 2,900,000                  | 3,678,809              | 0.28               |
| Credit Agricole Assurances SA, Reg. S, FRN 4.75% 27/09/2048   | EUR      | 4,600,000                  | 6,661,716              | 0.50               |
| Crown European Holdings SA, Reg. S 2.25% 01/02/2023   | EUR      | 1,000,000                  | 1,212,608              | 0.09               |
| Crown European Holdings SA, Reg. S 0.75% 15/02/2023   | EUR      | 4,425,000                  | 5,261,941              | 0.39               |
| Crown European Holdings SA, Reg. S 3.375% 15/05/2025  | EUR      | 5,200,000                  | 6,620,286              | 0.50               |
| Crown European Holdings SA, Reg. S 2.875% 01/02/2026  | EUR      | 3,000,000                  | 3,784,428              | 0.28               |
| Faurecia SE, Reg. S 2.625% 15/06/2025   | EUR      | 696,000                    | 836,476                | 0.06               |
| Faurecia SE, Reg. S 3.125% 15/06/2026   | EUR      | 2,500,000                  | 3,066,079              | 0.23               |
| Faurecia SE, Reg. S 2.375% 15/06/2027   | EUR      | 5,400,000                  | 6,555,160              | 0.49               |
| Holding d'Infrastructures de Transport SASU, Reg. S 2.25% 24/03/2025                                      | EUR      | 2,800,000                  | 3,576,702              | 0.27               |
| La Mondiale SAM, Reg. S, FRN 5.875% 26/01/2047  | USD      | 3,000,000                  | 3,416,487              | 0.26               |
| La Mondiale SAM, Reg. S, FRN 4.375% Perpetual   | EUR      | 1,500,000                  | 1,956,850              | 0.15               |
| La Mondiale SAM, Reg. S, FRN 5.05% Perpetual  | EUR      | 3,625,000                  | 5,001,218              | 0.37               |
| PSA Banque France SA, Reg. S 0.75% 19/04/2023   | EUR      | 2,440,000                  | 2,937,302              | 0.22               |
| Societe Generale SA, Reg. S 5% 17/01/2024   | USD      | 2,771,000                  | 3,016,176              | 0.23               |
|   |          |                            | <u>68,809,167</u>      | <u>5.16</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE, Reg. S, FRN 3.5% 31/12/2164   | USD      | 4,600,000                  | 4,761,781              | 0.36               |
| Fresenius SE & Co. KGaA, Reg. S 4% 01/02/2024   | EUR      | 2,000,000                  | 2,617,357              | 0.20               |
| IHO Verwaltungs GmbH, 144A 6% 15/05/2027  | USD      | 3,000,000                  | 3,140,642              | 0.24               |
| IHO Verwaltungs GmbH, Reg. S 3.625% 15/05/2025  | EUR      | 2,225,000                  | 2,680,804              | 0.20               |
| Schaeffler AG, Reg. S 1.125% 26/03/2022   | EUR      | 800,000                    | 954,768                | 0.07               |
| Schaeffler AG, Reg. S 1.875% 26/03/2024   | EUR      | 2,286,000                  | 2,805,386              | 0.21               |
| Schaeffler AG, Reg. S 2.75% 12/10/2025  | EUR      | 3,500,000                  | 4,432,473              | 0.33               |

## Schedule of Investments (continued)

### RobecoSAM SDG Credit Income As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Germany (continued)</i>  |          |                            |                        |                    |
| ZF Finance GmbH, Reg. S 3% 21/09/2025   | EUR      | 6,700,000                  | 8,422,731              | 0.63               |
|   |          |                            | <u>29,815,942</u>      | <u>2.24</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Bank of East Asia Ltd. (The), Reg. S, FRN 4% 29/05/2030   | USD      | 3,400,000                  | 3,568,513              | 0.27               |
| Huaxin Cement International Finance Co. Ltd., Reg. S 2.25%<br>19/11/2025                                  | USD      | 7,676,000                  | 7,624,667              | 0.57               |
| Vanke Real Estate Hong Kong Co. Ltd., Reg. S 5.35% 11/03/2024   | USD      | 4,500,000                  | 4,934,520              | 0.37               |
| Vanke Real Estate Hong Kong Co. Ltd., Reg. S 3.975% 09/11/2027  | USD      | 5,400,000                  | 5,789,137              | 0.44               |
| Weichai International Hong Kong Energy Group Co. Ltd., Reg. S, FRN<br>3.75% Perpetual                     | USD      | 5,150,000                  | 5,234,653              | 0.39               |
|   |          |                            | <u>27,151,490</u>      | <u>2.04</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Bharti Airtel Ltd., Reg. S 4.375% 10/06/2025  | USD      | 450,000                    | 491,175                | 0.04               |
| ICICI Bank Ltd., Reg. S 4% 18/03/2026   | USD      | 8,500,000                  | 9,192,219              | 0.69               |
|   |          |                            | <u>9,683,394</u>       | <u>0.73</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Negara Indonesia Persero Tbk. PT, Reg. S 3.75% 30/03/2026  | USD      | 7,007,000                  | 7,145,721              | 0.54               |
| Pertamina Persero PT, Reg. S 1.4% 09/02/2026  | USD      | 14,300,000                 | 14,014,000             | 1.04               |
| Perusahaan Gas Negara Tbk. PT, Reg. S 5.125% 16/05/2024   | USD      | 5,500,000                  | 6,081,969              | 0.46               |
| Tower Bersama Infrastructure Tbk. PT, Reg. S 4.25% 21/01/2025   | USD      | 6,800,000                  | 7,174,000              | 0.54               |
|   |          |                            | <u>34,415,690</u>      | <u>2.58</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 1.875% 19/11/2029  | EUR      | 7,751,000                  | 9,424,156              | 0.71               |
| Bank of Ireland, Reg. S 10% 19/12/2022  | EUR      | 650,000                    | 880,548                | 0.07               |
| Bank of Ireland Group plc, Reg. S, FRN 4.125% 19/09/2027  | USD      | 830,000                    | 849,510                | 0.06               |
| Bank of Ireland Group plc, Reg. S, FRN 2.375% 14/10/2029  | EUR      | 5,175,000                  | 6,400,668              | 0.48               |
| eircom Finance DAC, Reg. S 2.625% 15/02/2027  | EUR      | 6,613,000                  | 7,797,815              | 0.58               |
| Novolipetsk Steel, Reg. S 4% 21/09/2024   | USD      | 7,995,000                  | 8,583,633              | 0.65               |
| Novolipetsk Steel, Reg. S 4.7% 30/05/2026   | USD      | 2,200,000                  | 2,440,350              | 0.18               |
| Novolipetsk Steel, Reg. S 1.45% 02/06/2026  | EUR      | 6,100,000                  | 7,243,270              | 0.54               |
| Zurich Insurance Co. Ltd., Reg. S, FRN 5.625% 24/06/2046  | USD      | 6,800,000                  | 7,881,236              | 0.59               |
|   |          |                            | <u>51,501,186</u>      | <u>3.86</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Intesa Sanpaolo SpA, Reg. S 6.625% 13/09/2023   | EUR      | 3,180,000                  | 4,268,994              | 0.32               |
| Intesa Sanpaolo SpA, Reg. S 3.928% 15/09/2026   | EUR      | 3,600,000                  | 4,803,400              | 0.36               |

## Schedule of Investments (continued)

### RobecoSAM SDG Credit Income

As at 30 June 2021

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued)      |          |                            |                        |                    |
| Bonds (continued)  |          |                            |                        |                    |
| <i>Italy (continued)</i>   |          |                            |                        |                    |
| Intesa Sanpaolo Vita SpA, Reg. S, FRN 4.75% Perpetual  | EUR      | 5,000,000                  | 6,522,450              | 0.48               |
| Telecom Italia SpA, Reg. S 3.625% 19/01/2024   | EUR      | 3,300,000                  | 4,197,847              | 0.31               |
| Telecom Italia SpA, Reg. S 4% 11/04/2024   | EUR      | 5,970,000                  | 7,640,091              | 0.58               |
| UniCredit SpA, Reg. S, FRN 4.875% 20/02/2029   | EUR      | 5,700,000                  | 7,370,321              | 0.55               |
| UniCredit SpA, Reg. S, FRN 2% 23/09/2029   | EUR      | 4,100,000                  | 4,900,188              | 0.37               |
| UnipolSai Assicurazioni SpA, Reg. S 3.875% 01/03/2028  | EUR      | 4,500,000                  | 5,817,638              | 0.44               |
|  |          |                            | <u>45,520,929</u>      | <u>3.41</u>        |
| <i>Jersey</i>  |          |                            |                        |                    |
| Galaxy Pipeline Assets Bidco Ltd., Reg. S 1.75% 30/09/2027   | USD      | 6,540,000                  | 6,597,225              | 0.49               |
|  |          |                            | <u>6,597,225</u>       | <u>0.49</u>        |
| <i>Luxembourg</i>  |          |                            |                        |                    |
| Lincoln Financing SARL, Reg. S 3.625% 01/04/2024   | EUR      | 3,670,000                  | 4,403,093              | 0.33               |
| Millicom International Cellular SA, Reg. S 6.625% 15/10/2026   | USD      | 3,726,000                  | 3,942,108              | 0.30               |
| Millicom International Cellular SA, Reg. S 5.125% 15/01/2028   | USD      | 2,970,000                  | 3,106,063              | 0.23               |
| Millicom International Cellular SA, Reg. S 6.25% 25/03/2029  | USD      | 4,770,000                  | 5,210,033              | 0.39               |
|  |          |                            | <u>16,661,297</u>      | <u>1.25</u>        |
| <i>Mauritius</i>   |          |                            |                        |                    |
| HTA Group Ltd., Reg. S 7% 18/12/2025   | USD      | 7,900,000                  | 8,407,575              | 0.63               |
|  |          |                            | <u>8,407,575</u>       | <u>0.63</u>        |
| <i>Mexico</i>  |          |                            |                        |                    |
| Banco Mercantil del Norte SA, Reg. S 1.55% 11/10/2022  | CHF      | 1,075,000                  | 1,177,008              | 0.09               |
| Banco Mercantil del Norte SA, Reg. S, FRN 5.75% 04/10/2031   | USD      | 3,920,000                  | 4,234,335              | 0.32               |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand, Reg. S, FRN 5.95% 01/10/2028 | USD      | 5,110,000                  | 5,545,307              | 0.42               |
| Cemex SAB de CV, Reg. S 3.125% 19/03/2026  | EUR      | 2,246,000                  | 2,732,284              | 0.20               |
| Nemak SAB de CV, Reg. S 3.25% 15/03/2024   | EUR      | 2,150,000                  | 2,580,441              | 0.19               |
|  |          |                            | <u>16,269,375</u>      | <u>1.22</u>        |
| <i>Netherlands</i>   |          |                            |                        |                    |
| Achmea BV, Reg. S 1.5% 26/05/2027  | EUR      | 4,283,000                  | 5,429,628              | 0.41               |
| Achmea BV, Reg. S, FRN 6% 04/04/2043   | EUR      | 4,300,000                  | 5,608,416              | 0.42               |
| Aegon NV, FRN 5.5% 11/04/2048  | USD      | 11,000,000                 | 12,485,558             | 0.93               |
| Aegon NV, Reg. S, FRN 4% 25/04/2044  | EUR      | 4,900,000                  | 6,391,639              | 0.48               |
| ASR Nederland NV, Reg. S, FRN 5.125% 29/09/2045  | EUR      | 2,730,000                  | 3,822,649              | 0.29               |
| ASR Nederland NV, Reg. S, FRN 5% Perpetual   | EUR      | 4,750,000                  | 6,400,879              | 0.47               |
| Athora Netherlands NV, Reg. S, FRN 2.25% 15/07/2031  | EUR      | 8,782,000                  | 10,570,230             | 0.78               |

## Schedule of Investments (continued)

### RobecoSAM SDG Credit Income

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Netherlands (continued)</i>  |          |                            |                        |                    |
| Bharti Airtel International Netherlands BV, Reg. S 5.125% 11/03/2023                                      | USD      | 313,000                    | 331,350                | 0.02               |
| Bharti Airtel International Netherlands BV, Reg. S 5.35% 20/05/2024                                       | USD      | 3,545,000                  | 3,902,619              | 0.30               |
| Braskem Netherlands Finance BV, Reg. S 4.5% 10/01/2028  | USD      | 7,000,000                  | 7,367,150              | 0.55               |
| CNH Industrial NV 4.5% 15/08/2023   | USD      | 4,400,000                  | 4,743,818              | 0.36               |
| ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG,<br>Reg. S, FRN 3.375% 29/09/2047         | EUR      | 773,000                    | 1,029,553              | 0.08               |
| LeasePlan Corp. NV, Reg. S 3.5% 09/04/2025  | EUR      | 6,700,000                  | 8,949,725              | 0.68               |
| LeasePlan Corp. NV, Reg. S, FRN 7.375% Perpetual  | EUR      | 2,055,000                  | 2,728,613              | 0.20               |
| NIBC Bank NV, Reg. S 1.125% 19/04/2023  | EUR      | 2,300,000                  | 2,788,994              | 0.21               |
| NIBC Bank NV, Reg. S 2% 09/04/2024  | EUR      | 1,700,000                  | 2,104,983              | 0.16               |
| NIBC Bank NV, Reg. S 0.875% 08/07/2025  | EUR      | 5,100,000                  | 6,226,019              | 0.46               |
| NIBC Bank NV, Reg. S, FRN 6% Perpetual  | EUR      | 1,925,000                  | 2,390,737              | 0.18               |
| NN Group NV, Reg. S, FRN 4.5% Perpetual   | EUR      | 3,600,000                  | 4,883,329              | 0.37               |
| OI European Group BV, Reg. S 2.875% 15/02/2025  | EUR      | 2,450,000                  | 2,948,910              | 0.22               |
| ZF Europe Finance BV, Reg. S 2% 23/02/2026  | EUR      | 5,400,000                  | 6,470,264              | 0.48               |
|   |          |                            | <u>107,575,063</u>     | <u>8.05</u>        |
| <i>Panama</i>   |          |                            |                        |                    |
| Autoridad del Canal de Panama, Reg. S 4.95% 29/07/2035  | USD      | 350,000                    | 428,859                | 0.03               |
|   |          |                            | <u>428,859</u>         | <u>0.03</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Banco Comercial Portugues SA, Reg. S, FRN 1.125% 12/02/2027   | EUR      | 4,900,000                  | 5,705,584              | 0.43               |
| Caixa Geral de Depositos SA, Reg. S, FRN 5.75% 28/06/2028   | EUR      | 2,800,000                  | 3,645,091              | 0.27               |
|   |          |                            | <u>9,350,675</u>       | <u>0.70</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| DBS Group Holdings Ltd., Reg. S, FRN 1.5% 11/04/2028  | EUR      | 1,450,000                  | 1,762,329              | 0.13               |
| Jubilant Pharma Ltd., Reg. S 6% 05/03/2024  | USD      | 3,075,000                  | 3,223,561              | 0.24               |
| United Overseas Bank Ltd., Reg. S, FRN 2% 14/10/2031  | USD      | 10,200,000                 | 10,201,606             | 0.77               |
|   |          |                            | <u>15,187,496</u>      | <u>1.14</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Kia Corp., Reg. S 1% 16/04/2024   | USD      | 2,800,000                  | 2,808,098              | 0.21               |
|   |          |                            | <u>2,808,098</u>       | <u>0.21</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 3.104% 15/07/2031   | GBP      | 10,400,000                 | 15,070,214             | 1.11               |
| Banco de Sabadell SA, Reg. S 1.625% 07/03/2024  | EUR      | 1,300,000                  | 1,604,620              | 0.12               |
| Banco de Sabadell SA, Reg. S 1.75% 10/05/2024   | EUR      | 1,900,000                  | 2,337,361              | 0.18               |

## Schedule of Investments (continued)

### RobecoSAM SDG Credit Income

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Spain (continued)</i>  |          |                            |                        |                    |
| Banco de Sabadell SA, Reg. S 1.125% 27/03/2025  | EUR      | 3,800,000                  | 4,595,778              | 0.34               |
| Banco de Sabadell SA, Reg. S 5.625% 06/05/2026  | EUR      | 200,000                    | 276,348                | 0.02               |
| Banco de Sabadell SA, Reg. S, FRN 5.375% 12/12/2028   | EUR      | 1,300,000                  | 1,687,928              | 0.13               |
| Banco de Sabadell SA, Reg. S, FRN 2.5% 15/04/2031   | EUR      | 5,000,000                  | 5,966,363              | 0.45               |
| Banco Santander SA 2.746% 28/05/2025  | USD      | 3,000,000                  | 3,161,104              | 0.24               |
| Banco Santander SA, Reg. S, FRN 6.75% Perpetual   | EUR      | 1,700,000                  | 2,102,023              | 0.16               |
| Banco Santander SA, Reg. S, FRN 7.5% Perpetual  | USD      | 1,800,000                  | 1,983,893              | 0.15               |
| Bankinter SA, Reg. S, FRN 2.5% 06/04/2027   | EUR      | 1,400,000                  | 1,690,845              | 0.13               |
| CaixaBank SA, Reg. S 2.375% 01/02/2024  | EUR      | 600,000                    | 755,111                | 0.06               |
| CaixaBank SA, Reg. S 0.625% 01/10/2024  | EUR      | 1,300,000                  | 1,566,332              | 0.12               |
| CaixaBank SA, Reg. S 1.125% 12/11/2026  | EUR      | 2,100,000                  | 2,571,424              | 0.19               |
| CaixaBank SA, Reg. S, FRN 3.375% 15/03/2027   | EUR      | 4,500,000                  | 5,455,700              | 0.41               |
| CaixaBank SA, Reg. S, FRN 1.25% 18/06/2031  | EUR      | 6,000,000                  | 7,163,691              | 0.53               |
| CaixaBank SA, Reg. S, FRN 6% Perpetual  | EUR      | 2,000,000                  | 2,475,557              | 0.19               |
| CaixaBank SA, Reg. S, FRN 6.75% Perpetual   | EUR      | 1,400,000                  | 1,874,018              | 0.14               |
| Cellnex Finance Co. SA, Reg. S 0.75% 15/11/2026   | EUR      | 3,300,000                  | 3,884,144              | 0.29               |
| Cellnex Telecom SA, Reg. S 1% 20/04/2027  | EUR      | 2,000,000                  | 2,348,944              | 0.18               |
|   |          |                            | <u>68,571,398</u>      | <u>5.14</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Ardaigh Packaging Finance plc, Reg. S 2.125% 15/08/2026   | EUR      | 4,600,000                  | 5,454,659              | 0.41               |
|   |          |                            | <u>5,454,659</u>       | <u>0.41</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Volvo Treasury AB 1.625% 26/05/2025   | EUR      | 3,449,000                  | 4,341,780              | 0.33               |
|   |          |                            | <u>4,341,780</u>       | <u>0.33</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Helvetia Schweizerische Versicherungsgesellschaft AG, Reg. S, FRN 3% Perpetual                            | CHF      | 2,350,000                  | 2,616,143              | 0.20               |
|   |          |                            | <u>2,616,143</u>       | <u>0.20</u>        |
| <i>Thailand</i>   |          |                            |                        |                    |
| Kasikornbank PCL, Reg. S, FRN 3.343% 02/10/2031   | USD      | 5,700,000                  | 5,827,538              | 0.44               |
|   |          |                            | <u>5,827,538</u>       | <u>0.44</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| Turkcell Iletisim Hizmetleri A/S, Reg. S 5.75% 15/10/2025   | USD      | 2,525,000                  | 2,707,747              | 0.20               |
| Turkiye Sise ve Cam Fabrikalari A/S, Reg. S 6.95% 14/03/2026  | USD      | 5,010,000                  | 5,565,171              | 0.42               |
|   |          |                            | <u>8,272,918</u>       | <u>0.62</u>        |

## Schedule of Investments (continued)

### RobecoSAM SDG Credit Income

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| DP World plc, Reg. S 2.375% 25/09/2026  | EUR      | 9,580,000                  | 12,124,234             | 0.91               |
| Nbk Tier 2 Ltd., Reg. S, FRN 2.5% 24/11/2030  | USD      | 6,072,000                  | 6,109,191              | 0.46               |
|   |          |                            | <u>18,233,425</u>      | <u>1.37</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, Reg. S, FRN 2% 07/02/2028   | EUR      | 4,290,000                  | 5,216,133              | 0.39               |
| Barclays plc, Reg. S, FRN 1.125% 22/03/2031   | EUR      | 3,417,000                  | 4,074,443              | 0.31               |
| HSBC Holdings plc, FRN 6.25% Perpetual  | USD      | 3,475,000                  | 3,679,829              | 0.28               |
| InterContinental Hotels Group plc, Reg. S 1.625% 08/10/2024   | EUR      | 2,700,000                  | 3,335,980              | 0.25               |
| InterContinental Hotels Group plc, Reg. S 2.125% 24/08/2026   | GBP      | 7,400,000                  | 10,397,516             | 0.78               |
| InterContinental Hotels Group plc, Reg. S 3.375% 08/10/2028   | GBP      | 4,690,000                  | 6,998,954              | 0.52               |
| Lloyds Banking Group plc, Reg. S, FRN 0.625% 15/01/2024   | EUR      | 300,000                    | 359,948                | 0.03               |
| Lloyds Banking Group plc, Reg. S, FRN 0.5% 12/11/2025   | EUR      | 2,700,000                  | 3,248,964              | 0.24               |
| Nationwide Building Society, Reg. S 1% 24/01/2023   | GBP      | 2,818,000                  | 3,925,315              | 0.29               |
| Nationwide Building Society, Reg. S 4% 14/09/2026   | USD      | 1,700,000                  | 1,876,595              | 0.14               |
| Natwest Group plc, Reg. S, FRN 3.622% 14/08/2030  | GBP      | 484,000                    | 713,386                | 0.05               |
| Rothsay Life plc, Reg. S 8% 30/10/2025  | GBP      | 6,445,000                  | 11,216,591             | 0.84               |
| Rothsay Life plc, Reg. S 3.375% 12/07/2026  | GBP      | 3,345,000                  | 4,978,004              | 0.37               |
| RSA Insurance Group Ltd., Reg. S, FRN 5.125% 10/10/2045   | GBP      | 1,698,000                  | 2,679,070              | 0.20               |
| Santander UK Group Holdings plc, Reg. S 3.625% 14/01/2026   | GBP      | 1,360,000                  | 2,064,804              | 0.15               |
| Santander UK Group Holdings plc, Reg. S, FRN 7.375% Perpetual   | GBP      | 2,320,000                  | 3,381,485              | 0.25               |
| Santander UK plc 4% 13/03/2024  | USD      | 710,000                    | 773,567                | 0.06               |
| SSE plc, Reg. S 1.25% 16/04/2025  | EUR      | 1,913,000                  | 2,371,025              | 0.18               |
| Standard Chartered plc, 144A 5.2% 26/01/2024  | USD      | 1,750,000                  | 1,919,178              | 0.14               |
| Standard Chartered plc, Reg. S, FRN 2.744% 10/09/2022   | USD      | 662,000                    | 664,682                | 0.05               |
| Standard Chartered plc, Reg. S, FRN 1.2% 23/09/2031   | EUR      | 9,047,000                  | 10,754,387             | 0.81               |
|   |          |                            | <u>84,629,856</u>      | <u>6.33</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Ashtead Capital, Inc., 144A 4.125% 15/08/2025   | USD      | 1,250,000                  | 1,279,982              | 0.10               |
| Ashtead Capital, Inc., 144A 5.25% 01/08/2026  | USD      | 1,800,000                  | 1,876,410              | 0.14               |
| Ashtead Capital, Inc., 144A 4.375% 15/08/2027   | USD      | 7,735,000                  | 8,108,817              | 0.60               |
| Ball Corp. 4% 15/11/2023  | USD      | 1,500,000                  | 1,589,922              | 0.12               |
| Ball Corp. 0.875% 15/03/2024  | EUR      | 7,000,000                  | 8,362,006              | 0.63               |
| Ball Corp. 5.25% 01/07/2025   | USD      | 2,200,000                  | 2,489,700              | 0.19               |
| Berry Global, Inc., Reg. S 1% 15/01/2025  | EUR      | 11,100,000                 | 13,281,327             | 0.99               |
| Booking Holdings, Inc. 2.375% 23/09/2024  | EUR      | 4,200,000                  | 5,339,750              | 0.41               |
| Capital One Financial Corp. 2.6% 11/05/2023   | USD      | 1,008,000                  | 1,046,725              | 0.08               |
| Capital One Financial Corp. 3.9% 29/01/2024   | USD      | 3,477,000                  | 3,751,790              | 0.28               |
| CNH Industrial Capital LLC 1.95% 02/07/2023   | USD      | 1,565,000                  | 1,604,440              | 0.12               |
| CNH Industrial Capital LLC 4.2% 15/01/2024  | USD      | 626,000                    | 677,704                | 0.05               |
| Dell International LLC 6.02% 15/06/2026   | USD      | 1,159,000                  | 1,390,048              | 0.10               |



## Schedule of Investments (continued)

### RobecoSAM SDG Credit Income As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| HCA, Inc. 5.375% 01/02/2025   | USD      | 9,900,000                  | 11,166,564             | 0.84               |
| HCA, Inc. 5.25% 15/06/2026  | USD      | 2,000,000                  | 2,313,538              | 0.17               |
| HCA, Inc. 5.375% 01/09/2026   | USD      | 2,000,000                  | 2,302,641              | 0.17               |
| Huntsman International LLC 4.25% 01/04/2025   | EUR      | 6,235,000                  | 8,332,866              | 0.62               |
| MPT Operating Partnership LP, REIT 3.325% 24/03/2025  | EUR      | 4,500,000                  | 5,762,089              | 0.43               |
| MPT Operating Partnership LP, REIT 2.5% 24/03/2026  | GBP      | 9,538,000                  | 13,431,342             | 1.01               |
| Organon & Co., Reg. S 2.875% 30/04/2028   | EUR      | 2,100,000                  | 2,527,200              | 0.19               |
| Sealed Air Corp., Reg. S 4.5% 15/09/2023  | EUR      | 4,800,000                  | 6,148,756              | 0.46               |
| Toll Brothers Finance Corp. 4.875% 15/03/2027   | USD      | 3,230,000                  | 3,669,333              | 0.27               |
| United Rentals North America, Inc. 3.875% 15/11/2027  | USD      | 4,700,000                  | 4,945,492              | 0.37               |
| United Rentals North America, Inc. 4.875% 15/01/2028  | USD      | 8,800,000                  | 9,339,256              | 0.70               |
| Welltower, Inc., REIT 2.05% 15/01/2029  | USD      | 4,460,000                  | 4,468,367              | 0.33               |
| ZF North America Capital, Inc., Reg. S 2.75% 27/04/2023   | EUR      | 300,000                    | 371,052                | 0.03               |
|   |          |                            | <u>125,577,117</u>     | <u>9.40</u>        |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| CAS Capital No. 1 Ltd., Reg. S, FRN 4% 31/12/2164   | USD      | 6,270,000                  | 6,299,391              | 0.47               |
| ENN Clean Energy International Investment Ltd., Reg. S 3.375%<br>12/05/2026                               | USD      | 3,711,000                  | 3,785,799              | 0.28               |
| Yili Holding Investment Ltd., Reg. S 1.625% 19/11/2025  | USD      | 6,622,000                  | 6,579,785              | 0.50               |
|   |          |                            | <u>16,664,975</u>      | <u>1.25</u>        |
| Total Bonds   |          |                            | <u>900,233,076</u>     | <u>67.48</u>       |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 0.75% 20/11/2031   | EUR      | 9,600,000                  | 11,198,097             | 0.84               |
|   |          |                            | <u>11,198,097</u>      | <u>0.84</u>        |
| Total Convertible Bonds   |          |                            | <u>11,198,097</u>      | <u>0.84</u>        |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>911,431,173</u>     | <u>68.32</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| FMG Resources August 2006 Pty. Ltd., 144A 5.125% 15/05/2024   | USD      | 2,174,000                  | 2,364,324              | 0.18               |

## Schedule of Investments (continued)

### RobecoSAM SDG Credit Income As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Australia (continued)</i>  |          |                            |                        |                    |
| FMG Resources August 2006 Pty. Ltd., 144A 4.5% 15/09/2027   | USD      | 3,000,000                  | 3,260,864              | 0.24               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.5% 15/09/2027   | USD      | 4,302,000                  | 4,676,077              | 0.36               |
| Woodside Finance Ltd., 144A 3.7% 15/09/2026   | USD      | 3,100,000                  | 3,349,753              | 0.25               |
| Woodside Finance Ltd., Reg. S 3.7% 15/09/2026   | USD      | 4,000,000                  | 4,322,262              | 0.32               |
|   |          |                            | <u>17,973,280</u>      | <u>1.35</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Suzano Austria GmbH, 144A 7% 16/03/2047   | USD      | 300,000                    | 403,815                | 0.03               |
| Suzano Austria GmbH, Reg. S 5.75% 14/07/2026  | USD      | 4,800,000                  | 5,628,900              | 0.42               |
|   |          |                            | <u>6,032,715</u>       | <u>0.45</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Banco do Brasil SA, Reg. S 4.75% 20/03/2024   | USD      | 3,500,000                  | 3,746,050              | 0.28               |
| Itau Unibanco Holding SA, Reg. S 3.25% 24/01/2025   | USD      | 8,270,000                  | 8,473,132              | 0.63               |
| Itau Unibanco Holding SA, Reg. S, FRN 4.5% 21/11/2029   | USD      | 1,450,000                  | 1,481,991              | 0.11               |
|   |          |                            | <u>13,701,173</u>      | <u>1.02</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| First Quantum Minerals Ltd., 144A 6.5% 01/03/2024   | USD      | 2,500,000                  | 2,550,000              | 0.19               |
| St Marys Cement, Inc. Canada, Reg. S 5.75% 28/01/2027   | USD      | 5,540,000                  | 6,371,000              | 0.48               |
|   |          |                            | <u>8,921,000</u>       | <u>0.67</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Braskem Finance Ltd. 6.45% 03/02/2024   | USD      | 4,215,000                  | 4,763,740              | 0.36               |
|   |          |                            | <u>4,763,740</u>       | <u>0.36</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Falabella SA, Reg. S 4.375% 27/01/2025  | USD      | 3,300,000                  | 3,560,494              | 0.27               |
| Falabella SA, Reg. S 3.75% 30/10/2027   | USD      | 4,800,000                  | 5,115,900              | 0.38               |
| Transelec SA, Reg. S 4.625% 26/07/2023  | USD      | 2,128,000                  | 2,276,295              | 0.17               |
| Transelec SA, Reg. S 4.25% 14/01/2025   | USD      | 3,000,000                  | 3,253,688              | 0.24               |
|   |          |                            | <u>14,206,377</u>      | <u>1.06</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Commerzbank AG, Reg. S 8.125% 19/09/2023  | USD      | 1,800,000                  | 2,045,849              | 0.15               |
|   |          |                            | <u>2,045,849</u>       | <u>0.15</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Lenovo Group Ltd., Reg. S 5.875% 24/04/2025   | USD      | 3,700,000                  | 4,197,881              | 0.31               |
|   |          |                            | <u>4,197,881</u>       | <u>0.31</u>        |

## Schedule of Investments (continued)

### RobecoSAM SDG Credit Income As at 30 June 2021

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued)      |          |                            |                        |                    |
| Bonds (continued)  |          |                            |                        |                    |
| <i>Italy</i>   |          |                            |                        |                    |
| UniCredit SpA, Reg. S, FRN 2.569% 22/09/2026   | USD      | 4,000,000                  | 4,053,570              | 0.30               |
|  |          |                            | <u>4,053,570</u>       | <u>0.30</u>        |
| <i>Marshall Islands</i>  |          |                            |                        |                    |
| Nakilat, Inc., Reg. S 6.267% 31/12/2033  | USD      | 4,192,146                  | 4,997,824              | 0.37               |
|  |          |                            | <u>4,997,824</u>       | <u>0.37</u>        |
| <i>Mexico</i>  |          |                            |                        |                    |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand, FRN 8.5% Perpetual       | USD      | 750,000                    | 770,391                | 0.06               |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand, Reg. S 5.375% 17/04/2025 | USD      | 6,067,000                  | 6,891,444              | 0.52               |
| Grupo Bimbo SAB de CV, Reg. S, FRN 5.95% Perpetual   | USD      | 7,525,000                  | 7,908,399              | 0.59               |
| Orbia Advance Corp. SAB de CV, Reg. S 1.875% 11/05/2026  | USD      | 6,420,000                  | 6,450,094              | 0.48               |
| Orbia Advance Corp. SAB de CV, Reg. S 4% 04/10/2027  | USD      | 3,415,000                  | 3,732,595              | 0.28               |
|  |          |                            | <u>25,752,923</u>      | <u>1.93</u>        |
| <i>Netherlands</i>   |          |                            |                        |                    |
| Ziggo BV, 144A 5.5% 15/01/2027   | USD      | 5,987,000                  | 6,221,651              | 0.47               |
|  |          |                            | <u>6,221,651</u>       | <u>0.47</u>        |
| <i>Peru</i>  |          |                            |                        |                    |
| Banco de Credito del Peru, Reg. S, FRN 3.125% 01/07/2030   | USD      | 6,500,000                  | 6,432,725              | 0.48               |
|  |          |                            | <u>6,432,725</u>       | <u>0.48</u>        |
| <i>Singapore</i>   |          |                            |                        |                    |
| Oversea-Chinese Banking Corp. Ltd., Reg. S, FRN 1.832% 10/09/2030  | USD      | 1,122,000                  | 1,121,473              | 0.08               |
|  |          |                            | <u>1,121,473</u>       | <u>0.08</u>        |
| <i>Supranational</i>   |          |                            |                        |                    |
| Ardaigh Packaging Finance plc, 144A 4.125% 15/08/2026  | USD      | 3,600,000                  | 3,716,430              | 0.28               |
| ATP Tower Holdings LLC, Reg. S 4.05% 27/04/2026  | USD      | 7,608,000                  | 7,763,964              | 0.58               |
|  |          |                            | <u>11,480,394</u>      | <u>0.86</u>        |
| <i>United States of America</i>  |          |                            |                        |                    |
| Berry Global, Inc., 144A 1.57% 15/01/2026  | USD      | 2,747,000                  | 2,750,541              | 0.21               |
| CCO Holdings LLC, 144A 5.125% 01/05/2027   | USD      | 1,500,000                  | 1,573,111              | 0.12               |
| CCO Holdings LLC, 144A 5.375% 01/06/2029   | USD      | 13,800,000                 | 15,079,885             | 1.13               |
| Dell International LLC 5.85% 15/07/2025  | USD      | 181,000                    | 212,429                | 0.02               |
| Dell International LLC 4.9% 01/10/2026   | USD      | 6,300,000                  | 7,269,949              | 0.54               |

## Schedule of Investments (continued)

### RobecoSAM SDG Credit Income As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD             | % of Net<br>Assets          |
|---|----------|----------------------------|------------------------------------|-----------------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                                    |                             |
| Bonds (continued)   |          |                            |                                    |                             |
| <i>United States of America (continued)</i>   |          |                            |                                    |                             |
| Graphic Packaging International LLC, 144A 0.821% 15/04/2024   | USD      | 6,200,000                  | 6,159,356                          | 0.46                        |
| Graphic Packaging International LLC, 144A 3.5% 15/03/2028   | USD      | 3,770,000                  | 3,796,996                          | 0.28                        |
| Graphic Packaging International LLC, 144A 3.5% 01/03/2029   | USD      | 7,648,000                  | 7,579,456                          | 0.57                        |
| Hilton Domestic Operating Co., Inc., 144A 5.75% 01/05/2028  | USD      | 4,000,000                  | 4,327,644                          | 0.32                        |
| IQVIA, Inc., Reg. S 1.75% 15/03/2026  | EUR      | 3,776,000                  | 4,522,964                          | 0.34                        |
| Marriott International, Inc. 5.75% 01/05/2025   | USD      | 2,130,000                  | 2,459,476                          | 0.18                        |
| Marriott International, Inc. 4.65% 01/12/2028   | USD      | 500,000                    | 571,326                            | 0.04                        |
| Organon & Co., 144A 4.125% 30/04/2028   | USD      | 1,720,000                  | 1,754,879                          | 0.13                        |
| Sealed Air Corp., 144A 5.5% 15/09/2025  | USD      | 6,355,000                  | 7,111,247                          | 0.53                        |
| Sealed Air Corp., 144A 4% 01/12/2027  | USD      | 5,100,000                  | 5,423,846                          | 0.41                        |
| Sirius XM Radio, Inc., 144A 5.5% 01/07/2029   | USD      | 8,700,000                  | 9,478,569                          | 0.71                        |
| Sprint Corp. 7.875% 15/09/2023  | USD      | 6,100,000                  | 6,934,470                          | 0.51                        |
| Sprint Corp. 7.125% 15/06/2024  | USD      | 4,600,000                  | 5,316,428                          | 0.40                        |
| Sprint Corp. 7.625% 15/02/2025  | USD      | 1,800,000                  | 2,138,085                          | 0.16                        |
| Time Warner Entertainment Co. LP 8.375% 15/03/2023  | USD      | 755,000                    | 853,106                            | 0.06                        |
| T-Mobile USA, Inc. 4% 15/04/2022  | USD      | 3,600,000                  | 3,672,000                          | 0.28                        |
| T-Mobile USA, Inc. 2.25% 15/02/2026   | USD      | 2,000,000                  | 2,017,439                          | 0.15                        |
| T-Mobile USA, Inc. 2.625% 15/04/2026  | USD      | 1,894,000                  | 1,936,632                          | 0.15                        |
| US Treasury Bill 0% 30/09/2021  | USD      | 51,960,000                 | 51,954,184                         | 3.90                        |
| US Treasury Bill 0% 14/10/2021  | USD      | 39,347,000                 | 39,342,173                         | 2.95                        |
| US Treasury Bill 0% 04/11/2021  | USD      | 50,025,000                 | 50,017,019                         | 3.75                        |
| ZF North America Capital, Inc., 144A 4.75% 29/04/2025   | USD      | 1,095,000                  | 1,183,879                          | 0.09                        |
|   |          |                            | <u>245,437,089</u>                 | <u>18.39</u>                |
| <i>Virgin Islands, British</i>  |          |                            |                                    |                             |
| Yingde Gases Investment Ltd., Reg. S 6.25% 19/01/2023   | USD      | 4,942,000                  | 5,081,920                          | 0.38                        |
|   |          |                            | <u>5,081,920</u>                   | <u>0.38</u>                 |
| Total Bonds   |          |                            | <u>382,421,584</u>                 | <u>28.63</u>                |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | <u>382,421,584</u>                 | <u>28.63</u>                |
| <b>Total Investments</b>  |          |                            | <u><b>1,293,852,757</b></u>        | <u><b>96.95</b></u>         |
| <b>Cash</b>   |          |                            | <u><b>28,016,630</b></u>           | <u><b>2.10</b></u>          |
| <b>Other assets/(liabilities)</b>   |          |                            | <u><b>12,685,982</b></u>           | <u><b>0.95</b></u>          |
| <b>Total net assets</b>   |          |                            | <u><u><b>1,334,555,369</b></u></u> | <u><u><b>100.00</b></u></u> |

## Schedule of Investments (continued)

### RobecoSAM SDG Credit Income

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>USD | Unrealised<br>Gain/(Loss)<br>USD | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| US 10 Year Note, 21/09/2021                                 | 562                    | USD      | 74,465,000                | 271,610                          | 0.02               |
| Euro-Schatz, 08/09/2021                                     | (1,161)                | EUR      | (154,397,705)             | 18,998                           | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>290,608</b>                   | <b>0.02</b>        |
| US 2 Year Note, 30/09/2021                                  | 717                    | USD      | 157,969,664               | (226,807)                        | (0.02)             |
| US 5 Year Note, 30/09/2021                                  | 2,194                  | USD      | 270,804,736               | (676,359)                        | (0.05)             |
| Euro-Bobl, 08/09/2021                                       | (1,558)                | EUR      | (247,859,860)             | (293,107)                        | (0.02)             |
| Euro-Bund, 08/09/2021                                       | (74)                   | EUR      | (15,147,667)              | (61,501)                         | –                  |
| Long Gilt, 28/09/2021                                       | (230)                  | GBP      | (40,701,661)              | (293,890)                        | (0.02)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(1,551,664)</b>               | <b>(0.11)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(1,261,056)</b>               | <b>(0.09)</b>      |

## Schedule of Investments (continued)

### RobecoSAM SDG Credit Income As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) USD | % of Net Assets |
|--|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| EUR  | 474,000          | USD           | 562,031     | 06/07/2021    | HSBC             | 133                        | –               |
| SGD  | 331,244          | EUR           | 205,860     | 06/07/2021    | Citibank         | 2,272                      | –               |
| SGD  | 362,952          | GBP           | 193,970     | 06/07/2021    | Citibank         | 2,048                      | –               |
| SGD  | 40,999,000       | USD           | 30,484,201  | 06/07/2021    | HSBC             | 16,209                     | –               |
| SGD  | 7,032,000        | USD           | 5,230,691   | 06/07/2021    | J.P. Morgan      | 629                        | –               |
| USD  | 20,390           | AUD           | 26,764      | 06/07/2021    | BNP Paribas      | 297                        | –               |
| USD  | 15,906           | AUD           | 21,000      | 06/07/2021    | J.P. Morgan      | 140                        | –               |
| USD  | 4,144,582        | CHF           | 3,720,174   | 06/07/2021    | Barclays         | 119,509                    | 0.01            |
| USD  | 590,387          | EUR           | 495,000     | 01/07/2021    | J.P. Morgan      | 3,367                      | –               |
| USD  | 3,996,221        | EUR           | 3,282,960   | 06/07/2021    | Barclays         | 102,630                    | 0.01            |
| USD  | 2,814,728        | EUR           | 2,333,000   | 06/07/2021    | BNP Paribas      | 47,790                     | 0.01            |
| USD  | 7,264,083        | EUR           | 6,086,973   | 06/07/2021    | Citibank         | 44,932                     | –               |
| USD  | 39,650           | EUR           | 33,301      | 06/07/2021    | HSBC             | 155                        | –               |
| USD  | 471,944,957      | EUR           | 385,659,508 | 06/07/2021    | J.P. Morgan      | 14,552,782                 | 1.09            |
| USD  | 3,715,226        | EUR           | 3,122,008   | 06/07/2021    | Societe Generale | 12,525                     | –               |
| USD  | 279,082          | GBP           | 201,000     | 01/07/2021    | HSBC             | 1,410                      | –               |
| USD  | 307,027          | GBP           | 222,000     | 02/07/2021    | J.P. Morgan      | 345                        | –               |
| USD  | 77,338,403       | GBP           | 54,343,664  | 06/07/2021    | HSBC             | 2,264,419                  | 0.17            |
| USD  | 143,260          | GBP           | 103,108     | 06/07/2021    | ING Bank         | 820                        | –               |
| USD  | 5,440            | HKD           | 42,244      | 06/07/2021    | BNP Paribas      | –                          | –               |
| USD  | 615,067          | SGD           | 826,000     | 01/07/2021    | HSBC             | 575                        | –               |
| USD  | 2,415,972        | SGD           | 3,206,000   | 06/07/2021    | BNP Paribas      | 30,931                     | –               |
| USD  | 745,284          | SGD           | 999,000     | 06/07/2021    | HSBC             | 2,097                      | –               |
| USD  | 31,353,956       | SGD           | 41,588,719  | 06/07/2021    | J.P. Morgan      | 414,836                    | 0.03            |
| USD  | 540,912          | SGD           | 727,000     | 06/07/2021    | Rabobank         | 74                         | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |                  | <b>17,620,925</b>          | <b>1.32</b>     |

## Schedule of Investments (continued)

### RobecoSAM SDG Credit Income

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) USD | % of Net Assets |
|---|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| AUD   | 20,664           | USD           | 16,010      | 06/07/2021    | Barclays         | (496)                      | –               |
| AUD   | 5,774,984        | USD           | 4,471,759   | 06/07/2021    | BNP Paribas      | (136,108)                  | (0.01)          |
| EUR   | 841,526          | USD           | 1,028,075   | 06/07/2021    | Barclays         | (30,025)                   | –               |
| EUR   | 1,473,628        | USD           | 1,765,040   | 06/07/2021    | BNP Paribas      | (17,317)                   | –               |
| EUR   | 100,792          | USD           | 122,440     | 06/07/2021    | Citibank         | (2,900)                    | –               |
| EUR   | 4,460,415        | USD           | 5,312,919   | 06/07/2021    | HSBC             | (22,867)                   | –               |
| EUR   | 171,457,033      | USD           | 209,724,542 | 06/07/2021    | J.P. Morgan      | (6,376,502)                | (0.48)          |
| EUR   | 360,000          | USD           | 436,961     | 06/07/2021    | Rabobank         | (10,001)                   | –               |
| GBP   | 357,000          | USD           | 496,466     | 06/07/2021    | Barclays         | (3,282)                    | –               |
| GBP   | 117,901,082      | USD           | 167,782,263 | 06/07/2021    | HSBC             | (4,905,797)                | (0.37)          |
| GBP   | 222,000          | USD           | 307,031     | 06/07/2021    | J.P. Morgan      | (345)                      | –               |
| GBP   | 46,549           | USD           | 65,990      | 06/07/2021    | Societe Generale | (1,684)                    | –               |
| HKD   | 12,976,682       | USD           | 1,672,505   | 06/07/2021    | BNP Paribas      | (1,497)                    | –               |
| SGD   | 1,522,000        | USD           | 1,146,369   | 06/07/2021    | BNP Paribas      | (14,106)                   | –               |
| SGD   | 153,340,095      | USD           | 116,148,122 | 06/07/2021    | Citibank         | (2,073,735)                | (0.16)          |
| SGD   | 24,365,000       | USD           | 18,205,650  | 06/07/2021    | HSBC             | (79,781)                   | (0.01)          |
| SGD   | 727,000          | USD           | 540,912     | 06/07/2021    | Rabobank         | (74)                       | –               |
| SGD   | 663,000          | USD           | 499,828     | 06/07/2021    | Societe Generale | (6,602)                    | –               |
| USD   | 145,867          | EUR           | 123,000     | 06/07/2021    | HSBC             | (11)                       | –               |
| USD   | 1,162,747        | SGD           | 1,564,000   | 02/07/2021    | HSBC             | (771)                      | –               |
| USD   | 436,683          | SGD           | 588,000     | 06/07/2021    | HSBC             | (748)                      | –               |
| USD   | 1,550            | SGD           | 2,084       | 06/07/2021    | ING Bank         | –                          | –               |
| USD   | 11,345,052       | SGD           | 15,252,259  | 06/07/2021    | J.P. Morgan      | (1,571)                    | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |                  | <b>(13,686,220)</b>        | <b>(1.03)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |                  | <b>3,934,705</b>           | <b>0.29</b>     |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| APT Pipelines Ltd., Reg. S 3.5% 22/03/2030  | GBP      | 6,100,000                  | 7,918,037              | 0.48               |
| Transurban Finance Co. Pty. Ltd., Reg. S 1.45% 16/05/2029                                     | EUR      | 2,168,000                  | 2,285,578              | 0.14               |
|   |          |                            | <u>10,203,615</u>      | <u>0.62</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S, FRN 1.625% 08/09/2031  | EUR      | 2,100,000                  | 2,174,199              | 0.13               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.5% 12/03/2030                                 | EUR      | 5,200,000                  | 5,311,768              | 0.32               |
| Raiffeisen Bank International AG, Reg. S, FRN 2.875% 18/06/2032                               | EUR      | 5,900,000                  | 6,450,512              | 0.39               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.375% 17/06/2033                               | EUR      | 2,200,000                  | 2,196,504              | 0.13               |
| Raiffeisen Bank International AG, Reg. S, FRN 6% 31/12/2164                                   | EUR      | 7,600,000                  | 8,468,099              | 0.51               |
| Suzano Austria GmbH 5% 15/01/2030   | USD      | 11,753,000                 | 11,191,564             | 0.68               |
|   |          |                            | <u>35,792,646</u>      | <u>2.16</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Ageas SA/NV, Reg. S, FRN 3.25% 02/07/2049   | EUR      | 2,600,000                  | 2,939,045              | 0.18               |
| Argenta Spaarbank NV, Reg. S 1% 13/10/2026  | EUR      | 10,200,000                 | 10,437,876             | 0.63               |
| Belfius Bank SA, Reg. S 0.01% 15/10/2025  | EUR      | 2,900,000                  | 2,901,318              | 0.17               |
| Elia Transmission Belgium SA, Reg. S 1.375% 27/05/2024  | EUR      | 1,700,000                  | 1,769,122              | 0.11               |
| Elia Transmission Belgium SA, Reg. S 3% 07/04/2029  | EUR      | 3,000,000                  | 3,598,341              | 0.22               |
| KBC Group NV, Reg. S 1.125% 25/01/2024  | EUR      | 1,000,000                  | 1,033,361              | 0.06               |
| KBC Group NV, Reg. S, FRN 1.625% 18/09/2029   | EUR      | 1,000,000                  | 1,040,268              | 0.06               |
|   |          |                            | <u>23,719,331</u>      | <u>1.43</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Ooredoo International Finance Ltd., Reg. S 3.25% 21/02/2023                                   | USD      | 2,846,000                  | 2,495,110              | 0.15               |
| Ooredoo International Finance Ltd., Reg. S 2.625% 08/04/2031                                  | USD      | 4,620,000                  | 3,933,515              | 0.24               |
|   |          |                            | <u>6,428,625</u>       | <u>0.39</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Itau Unibanco Holding SA, Reg. S, FRN 3.875% 15/04/2031                                       | USD      | 3,000,000                  | 2,506,799              | 0.15               |
|   |          |                            | <u>2,506,799</u>       | <u>0.15</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Royal Bank of Canada 0.425% 19/01/2024  | USD      | 902,000                    | 758,300                | 0.05               |
| Royal Bank of Canada, Reg. S 1.375% 09/12/2024  | GBP      | 3,204,000                  | 3,807,592              | 0.23               |
|   |          |                            | <u>4,565,892</u>       | <u>0.28</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Enel Chile SA 4.875% 12/06/2028   | USD      | 4,370,000                  | 4,247,659              | 0.26               |
| Enel Generacion Chile SA 4.25% 15/04/2024   | USD      | 1,172,000                  | 1,056,408              | 0.06               |



## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Chile (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 5,304,067              | 0.32               |
| <i>Denmark</i>  |          |                            |                        |                    |
| Nykredit Realkredit A/S, Reg. S, FRN 2.75% 17/11/2027   | EUR      | 2,965,000                  | 3,073,693              | 0.18               |
| Orsted A/S, Reg. S 1.5% 26/11/2029  | EUR      | 100,000                    | 109,248                | 0.01               |
| Orsted A/S, Reg. S 2.5% 16/05/2033  | GBP      | 3,599,000                  | 4,551,012              | 0.27               |
| Orsted A/S, Reg. S, FRN 1.5% 18/02/3021   | EUR      | 2,110,000                  | 2,098,274              | 0.13               |
|   |          |                            | 9,832,227              | 0.59               |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ, Reg. S 3.125% 15/05/2028   | EUR      | 6,300,000                  | 7,010,288              | 0.43               |
| Sampo OYJ, Reg. S, FRN 3.375% 23/05/2049  | EUR      | 5,099,000                  | 5,800,911              | 0.35               |
| Sampo OYJ, Reg. S, FRN 2.5% 03/09/2052  | EUR      | 1,589,000                  | 1,685,477              | 0.10               |
|   |          |                            | 14,496,676             | 0.88               |
| <i>France</i>   |          |                            |                        |                    |
| Air Liquide Finance SA, Reg. S 1.875% 05/06/2024  | EUR      | 200,000                    | 212,674                | 0.01               |
| Banque Federative du Credit Mutuel SA, Reg. S 1.75% 19/12/2024  | GBP      | 1,000,000                  | 1,201,493              | 0.07               |
| Banque Federative du Credit Mutuel SA, Reg. S 3% 11/09/2025   | EUR      | 1,000,000                  | 1,111,892              | 0.07               |
| Banque Federative du Credit Mutuel SA, Reg. S 2.375% 24/03/2026   | EUR      | 600,000                    | 653,565                | 0.04               |
| Banque Federative du Credit Mutuel SA, Reg. S 1.25% 03/06/2030  | EUR      | 5,000,000                  | 5,239,477              | 0.32               |
| BNP Paribas SA, Reg. S 0.625% 03/12/2032  | EUR      | 8,300,000                  | 8,049,827              | 0.49               |
| BPCE SA, Reg. S 0.625% 28/04/2025   | EUR      | 3,000,000                  | 3,074,774              | 0.19               |
| BPCE SA, Reg. S, FRN 2.75% 30/11/2027   | EUR      | 200,000                    | 207,628                | 0.01               |
| Carrefour SA, Reg. S 0.75% 26/04/2024   | EUR      | 3,693,000                  | 3,778,651              | 0.23               |
| CNP Assurances, Reg. S 0.375% 08/03/2028  | EUR      | 5,400,000                  | 5,286,856              | 0.32               |
| CNP Assurances, Reg. S, FRN 7.375% 30/09/2041   | GBP      | 1,000,000                  | 1,182,939              | 0.07               |
| Credit Agricole Assurances SA, Reg. S 2% 17/07/2030   | EUR      | 6,200,000                  | 6,493,234              | 0.39               |
| Credit Agricole Assurances SA, Reg. S, FRN 4.25% Perpetual  | EUR      | 1,000,000                  | 1,111,144              | 0.07               |
| Credit Agricole SA 7.375% 18/12/2023  | GBP      | 1,100,000                  | 1,481,123              | 0.09               |
| Crown European Holdings SA, Reg. S 2.25% 01/02/2023   | EUR      | 1,245,000                  | 1,273,039              | 0.08               |
| Crown European Holdings SA, Reg. S 0.75% 15/02/2023   | EUR      | 3,340,000                  | 3,349,123              | 0.20               |
| Crown European Holdings SA, Reg. S 3.375% 15/05/2025  | EUR      | 3,631,000                  | 3,898,087              | 0.24               |
| Holding d'Infrastructures de Transport SASU, Reg. S 0.625% 27/03/2023                                     | EUR      | 1,800,000                  | 1,819,253              | 0.11               |
| Holding d'Infrastructures de Transport SASU, Reg. S 2.25% 24/03/2025                                      | EUR      | 1,600,000                  | 1,723,442              | 0.10               |
| Holding d'Infrastructures de Transport SASU, Reg. S 2.5% 04/05/2027                                       | EUR      | 5,800,000                  | 6,465,449              | 0.39               |
| Holding d'Infrastructures de Transport SASU, Reg. S 1.625% 27/11/2027                                     | EUR      | 2,100,000                  | 2,235,375              | 0.13               |
| La Banque Postale SA, Reg. S 1.375% 24/04/2029  | EUR      | 2,300,000                  | 2,451,292              | 0.15               |
| La Mondiale SAM, Reg. S 0.75% 20/04/2026  | EUR      | 12,100,000                 | 12,250,359             | 0.74               |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>France (continued)</i>   |          |                            |                        |                    |
| PSA Banque France SA, Reg. S 0.625% 21/06/2024  | EUR      | 721,000                    | 733,415                | 0.04               |
| PSA Banque France SA, Reg. S 0% 22/01/2025  | EUR      | 5,800,000                  | 5,787,783              | 0.35               |
| Veolia Environnement SA, Reg. S, FRN 2.25% Perpetual  | EUR      | 6,800,000                  | 6,979,622              | 0.42               |
| WPP Finance SA, Reg. S 3.75% 19/05/2032   | GBP      | 10,107,000                 | 13,459,784             | 0.81               |
|   |          |                            | <u>101,511,300</u>     | <u>6.13</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Continental AG 2.5% 27/08/2026  | EUR      | 4,641,000                  | 5,150,794              | 0.31               |
| Daimler AG, Reg. S 0.75% 10/09/2030   | EUR      | 4,125,000                  | 4,244,575              | 0.26               |
| Fresenius Medical Care AG & Co. KGaA, Reg. S 0.25% 29/11/2023   | EUR      | 3,874,000                  | 3,905,369              | 0.24               |
| Fresenius SE & Co. KGaA, Reg. S 1.875% 15/02/2025   | EUR      | 2,318,000                  | 2,471,557              | 0.15               |
| Schaeffler AG, Reg. S 2.75% 12/10/2025  | EUR      | 3,600,000                  | 3,844,435              | 0.23               |
| Vonovia SE, Reg. S 1% 16/06/2033  | EUR      | 6,000,000                  | 6,033,286              | 0.36               |
| ZF Finance GmbH, Reg. S 2.75% 25/05/2027  | EUR      | 1,700,000                  | 1,767,602              | 0.11               |
| ZF Finance GmbH, Reg. S 3.75% 21/09/2028  | EUR      | 1,600,000                  | 1,752,000              | 0.10               |
|   |          |                            | <u>29,169,618</u>      | <u>1.76</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Weichai International Hong Kong Energy Group Co. Ltd., Reg. S, FRN 3.75% Perpetual                        | USD      | 5,146,000                  | 4,410,648              | 0.27               |
|   |          |                            | <u>4,410,648</u>       | <u>0.27</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S 1.5% 29/03/2023   | EUR      | 2,003,000                  | 2,058,375              | 0.12               |
| AIB Group plc, Reg. S, FRN 1.875% 19/11/2029  | EUR      | 2,216,000                  | 2,271,990              | 0.14               |
| AIB Group plc, Reg. S, FRN 2.875% 30/05/2031  | EUR      | 2,879,000                  | 3,078,877              | 0.19               |
| Bank of Ireland Group plc, Reg. S, FRN 3.125% 19/09/2027  | GBP      | 120,000                    | 142,367                | 0.01               |
| Bank of Ireland Group plc, Reg. S, FRN 4.125% 19/09/2027  | USD      | 3,461,000                  | 2,987,061              | 0.18               |
| Bank of Ireland Group plc, Reg. S, FRN 2.375% 14/10/2029  | EUR      | 2,474,000                  | 2,580,279              | 0.16               |
| Bank of Ireland Group plc, Reg. S, FRN 1.375% 11/08/2031  | EUR      | 5,082,000                  | 5,055,713              | 0.30               |
| Johnson Controls International plc 1.75% 15/09/2030   | USD      | 5,900,000                  | 4,794,873              | 0.29               |
|   |          |                            | <u>22,969,535</u>      | <u>1.39</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| UniCredit SpA, Reg. S, FRN 0% 05/07/2029  | EUR      | 7,504,000                  | 7,525,228              | 0.45               |
|   |          |                            | <u>7,525,228</u>       | <u>0.45</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Mitsubishi UFJ Financial Group, Inc. 3.761% 26/07/2023  | USD      | 2,156,000                  | 1,941,064              | 0.12               |
| Mitsubishi UFJ Financial Group, Inc., Reg. S 0.68% 26/01/2023   | EUR      | 100,000                    | 101,491                | –                  |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued)  |          |                            |                        |                    |
| Bonds (continued)  |          |                            |                        |                    |
| <i>Japan (continued)</i>   |          |                            |                        |                    |
|  |          |                            | 2,042,555              | 0.12               |
| <i>Jersey</i>  |          |                            |                        |                    |
| Galaxy Pipeline Assets Bidco Ltd., Reg. S 2.625% 31/03/2036  | USD      | 7,000,000                  | 5,784,636              | 0.35               |
| Galaxy Pipeline Assets Bidco Ltd., Reg. S 2.94% 30/09/2040   | USD      | 3,000,000                  | 2,498,103              | 0.15               |
|  |          |                            | 8,282,739              | 0.50               |
| <i>Luxembourg</i>  |          |                            |                        |                    |
| CNH Industrial Finance Europe SA, Reg. S 0% 01/04/2024   | EUR      | 2,922,000                  | 2,920,586              | 0.18               |
| DH Europe Finance II Sarl 0.2% 18/03/2026  | EUR      | 3,720,000                  | 3,739,888              | 0.22               |
| DH Europe Finance II Sarl 0.45% 18/03/2028   | EUR      | 3,000,000                  | 3,023,842              | 0.18               |
| DH Europe Finance II Sarl 1.35% 18/09/2039   | EUR      | 7,622,000                  | 7,759,991              | 0.47               |
| Medtronic Global Holdings SCA 0.375% 07/03/2023  | EUR      | 3,200,000                  | 3,237,284              | 0.19               |
| Medtronic Global Holdings SCA 0% 15/03/2023  | EUR      | 2,923,000                  | 2,939,929              | 0.18               |
| Nestle Finance International Ltd., Reg. S 0% 03/12/2025  | EUR      | 4,056,000                  | 4,080,155              | 0.25               |
| Traton Finance Luxembourg SA, Reg. S 0.125% 24/03/2025   | EUR      | 6,100,000                  | 6,113,997              | 0.37               |
|  |          |                            | 33,815,672             | 2.04               |
| <i>Mexico</i>  |          |                            |                        |                    |
| America Movil SAB de CV 2.875% 07/05/2030  | USD      | 8,000,000                  | 7,088,557              | 0.43               |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand, Reg. S 4.125% 09/11/2022 | USD      | 1,110,000                  | 974,491                | 0.06               |
| Grupo Televisa SAB 5% 13/05/2045   | USD      | 4,970,000                  | 5,008,923              | 0.30               |
| Grupo Televisa SAB 5.25% 24/05/2049  | USD      | 1,500,000                  | 1,586,985              | 0.10               |
|  |          |                            | 14,658,956             | 0.89               |
| <i>Netherlands</i>   |          |                            |                        |                    |
| ASR Nederland NV, Reg. S, FRN 5.125% 29/09/2045  | EUR      | 2,399,000                  | 2,832,592              | 0.17               |
| ASR Nederland NV, Reg. S, FRN 3.375% 02/05/2049  | EUR      | 1,775,000                  | 1,987,886              | 0.12               |
| Bharti Airtel International Netherlands BV, Reg. S 5.35% 20/05/2024  | USD      | 3,018,000                  | 2,801,632              | 0.17               |
| BMW Finance NV, Reg. S 0% 14/04/2023   | EUR      | 3,988,000                  | 4,011,936              | 0.24               |
| Braskem Netherlands Finance BV, Reg. S 4.5% 10/01/2028   | USD      | 4,470,000                  | 3,966,988              | 0.24               |
| Conti-Gummi Finance BV, Reg. S 1.125% 25/09/2024   | EUR      | 5,324,000                  | 5,501,158              | 0.33               |
| de Volksbank NV, Reg. S 0.01% 16/09/2024   | EUR      | 1,700,000                  | 1,710,418              | 0.10               |
| Deutsche Telekom International Finance BV, Reg. S 1.5% 03/04/2028  | EUR      | 1,055,000                  | 1,144,949              | 0.07               |
| ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG, Reg. S, FRN 3.375% 29/09/2047             | EUR      | 1,132,000                  | 1,271,358              | 0.08               |
| ING Groep NV, Reg. S, FRN 0.875% 09/06/2032  | EUR      | 3,400,000                  | 3,404,076              | 0.21               |
| LeasePlan Corp. NV 0.125% 13/09/2023   | EUR      | 3,335,000                  | 3,354,387              | 0.20               |
| LeasePlan Corp. NV, Reg. S 0.75% 03/10/2022  | EUR      | 1,007,000                  | 1,019,362              | 0.06               |
| LeasePlan Corp. NV, Reg. S 3.5% 09/04/2025   | EUR      | 1,875,000                  | 2,111,972              | 0.13               |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Netherlands (continued)</i>  |          |                            |                        |                    |
| LeasePlan Corp. NV, Reg. S, FRN 7.375% Perpetual  | EUR      | 7,719,000                  | 8,642,573              | 0.52               |
| NIBC Bank NV, Reg. S 2% 09/04/2024  | EUR      | 8,800,000                  | 9,188,280              | 0.56               |
| NIBC Bank NV, Reg. S, FRN 6% Perpetual  | EUR      | 2,489,000                  | 2,606,621              | 0.16               |
| RELX Finance BV, Reg. S 0% 18/03/2024   | EUR      | 2,046,000                  | 2,054,163              | 0.12               |
| Siemens Financieringsmaatschappij NV, Reg. S 2.75% 10/09/2025   | GBP      | 1,700,000                  | 2,140,080              | 0.13               |
| Swiss Re Ltd., Reg. S, FRN 5.75% 15/08/2050   | USD      | 2,366,000                  | 2,257,132              | 0.14               |
| Swiss Reinsurance Co. Ltd., Reg. S, FRN 2.6% Perpetual  | EUR      | 2,879,000                  | 3,095,509              | 0.19               |
| Telefonica Europe BV, Reg. S, FRN 5.875% Perpetual  | EUR      | 2,900,000                  | 3,226,478              | 0.19               |
| TenneT Holding BV, Reg. S, FRN 2.995% Perpetual   | EUR      | 2,691,000                  | 2,825,418              | 0.17               |
| Vonovia Finance BV, Reg. S 2.25% 07/04/2030   | EUR      | 2,800,000                  | 3,175,631              | 0.19               |
| ZF Europe Finance BV, Reg. S 1.25% 23/10/2023   | EUR      | 1,400,000                  | 1,420,611              | 0.09               |
| ZF Europe Finance BV, Reg. S 2.5% 23/10/2027  | EUR      | 5,800,000                  | 5,953,701              | 0.36               |
| ZF Europe Finance BV, Reg. S 3% 23/10/2029  | EUR      | 6,200,000                  | 6,483,394              | 0.39               |
|   |          |                            | <u>88,188,305</u>      | <u>5.33</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB Bank ASA, Reg. S 0.05% 14/11/2023   | EUR      | 1,912,000                  | 1,927,672              | 0.12               |
| DNB Boligkreditt A/S, Reg. S 0.625% 19/06/2025  | EUR      | 6,300,000                  | 6,540,101              | 0.39               |
|   |          |                            | <u>8,467,773</u>       | <u>0.51</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Banco Comercial Portugues SA, Reg. S, FRN 1.125% 12/02/2027   | EUR      | 7,200,000                  | 7,069,496              | 0.43               |
|   |          |                            | <u>7,069,496</u>       | <u>0.43</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| DBS Group Holdings Ltd., Reg. S, FRN 1.5% 11/04/2028  | EUR      | 381,000                    | 390,477                | 0.02               |
| SP PowerAssets Ltd., Reg. S 2.7% 14/09/2022   | USD      | 200,000                    | 172,949                | 0.01               |
| SP PowerAssets Ltd., Reg. S 3.25% 24/11/2025  | USD      | 1,490,000                  | 1,367,781              | 0.08               |
| Temasek Financial I Ltd., Reg. S 1.5% 01/03/2028  | EUR      | 1,697,000                  | 1,852,169              | 0.11               |
| United Overseas Bank Ltd., Reg. S 0.25% 11/09/2023  | EUR      | 100,000                    | 101,394                | 0.01               |
| United Overseas Bank Ltd., Reg. S, FRN 2.88% 08/03/2027   | USD      | 8,037,000                  | 6,852,527              | 0.42               |
|   |          |                            | <u>10,737,297</u>      | <u>0.65</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Kia Corp., Reg. S 1.75% 16/10/2026  | USD      | 17,546,000                 | 14,895,051             | 0.90               |
| Shinhan Bank Co. Ltd., Reg. S 0.25% 16/10/2024  | EUR      | 3,845,000                  | 3,876,961              | 0.23               |
| Shinhan Bank Co. Ltd., Reg. S 4% 23/04/2029   | USD      | 1,452,000                  | 1,365,191              | 0.08               |
| SK Hynix, Inc., Reg. S 2.375% 19/01/2031  | USD      | 4,368,000                  | 3,595,205              | 0.22               |
|   |          |                            | <u>23,732,408</u>      | <u>1.43</u>        |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, FRN 6.5% Perpetual  | USD      | 2,000,000                  | 1,838,873              | 0.11               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 0.125% 24/03/2027   | EUR      | 6,300,000                  | 6,289,406              | 0.38               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 3.104% 15/07/2031   | GBP      | 8,300,000                  | 10,141,825             | 0.61               |
| Banco de Sabadell SA, Reg. S 1.75% 10/05/2024   | EUR      | 4,100,000                  | 4,253,123              | 0.26               |
| Banco de Sabadell SA, Reg. S 1.125% 27/03/2025  | EUR      | 500,000                    | 509,915                | 0.03               |
| Banco de Sabadell SA, Reg. S 5.625% 06/05/2026  | EUR      | 4,000,000                  | 4,660,569              | 0.28               |
| Banco de Sabadell SA, Reg. S, FRN 1.75% 29/06/2023  | EUR      | 200,000                    | 203,647                | 0.01               |
| Banco de Sabadell SA, Reg. S, FRN 5.375% 12/12/2028   | EUR      | 1,200,000                  | 1,313,844              | 0.08               |
| Banco de Sabadell SA, Reg. S, FRN 2% 17/01/2030   | EUR      | 4,500,000                  | 4,444,146              | 0.27               |
| Banco de Sabadell SA, Reg. S, FRN 2.5% 15/04/2031   | EUR      | 2,300,000                  | 2,314,299              | 0.14               |
| Banco de Sabadell SA, Reg. S, FRN 5.75% 31/12/2164  | EUR      | 3,800,000                  | 4,018,500              | 0.24               |
| Banco de Sabadell SA, Reg. S, FRN 6.125% Perpetual  | EUR      | 5,000,000                  | 5,147,916              | 0.31               |
| Banco Santander SA 3.8% 23/02/2028  | USD      | 4,770,000                  | 4,445,480              | 0.27               |
| Banco Santander SA, Reg. S 0.25% 19/06/2024   | EUR      | 2,900,000                  | 2,930,432              | 0.18               |
| Banco Santander SA, Reg. S, FRN 6.25% Perpetual   | EUR      | 2,200,000                  | 2,222,125              | 0.13               |
| Banco Santander SA, Reg. S, FRN 7.5% Perpetual  | USD      | 2,400,000                  | 2,230,534              | 0.14               |
| Bankinter SA, Reg. S 0.875% 08/07/2026  | EUR      | 4,000,000                  | 4,094,785              | 0.25               |
| Bankinter SA, Reg. S 0.625% 06/10/2027  | EUR      | 9,100,000                  | 9,167,413              | 0.55               |
| Bankinter SA, Reg. S, FRN 2.5% 06/04/2027   | EUR      | 200,000                    | 203,684                | 0.01               |
| CaixaBank SA, Reg. S 1.75% 24/10/2023   | EUR      | 2,100,000                  | 2,187,529              | 0.13               |
| CaixaBank SA, Reg. S 2.375% 01/02/2024  | EUR      | 2,400,000                  | 2,546,964              | 0.15               |
| CaixaBank SA, Reg. S 0.875% 25/03/2024  | EUR      | 2,700,000                  | 2,770,605              | 0.17               |
| CaixaBank SA, Reg. S 1.125% 17/05/2024  | EUR      | 400,000                    | 413,581                | 0.03               |
| CaixaBank SA, Reg. S 0.375% 03/02/2025  | EUR      | 1,200,000                  | 1,212,464              | 0.07               |
| CaixaBank SA, Reg. S 1.375% 19/06/2026  | EUR      | 3,200,000                  | 3,344,296              | 0.20               |
| CaixaBank SA, Reg. S 1.125% 12/11/2026  | EUR      | 1,700,000                  | 1,755,316              | 0.11               |
| CaixaBank SA, Reg. S, FRN 0.75% 10/07/2026  | EUR      | 3,500,000                  | 3,575,429              | 0.22               |
| CaixaBank SA, Reg. S, FRN 3.375% 15/03/2027   | EUR      | 3,800,000                  | 3,884,843              | 0.24               |
| Cellnex Telecom SA, Reg. S 2.875% 18/04/2025  | EUR      | 3,100,000                  | 3,352,825              | 0.20               |
| Cellnex Telecom SA, Reg. S 1.75% 23/10/2030   | EUR      | 5,500,000                  | 5,476,103              | 0.33               |
| Mapfre SA, Reg. S, FRN 4.375% 31/03/2047  | EUR      | 1,000,000                  | 1,158,951              | 0.07               |
| Mapfre SA, Reg. S, FRN 4.125% 07/09/2048  | EUR      | 5,900,000                  | 6,845,039              | 0.41               |
| Telefonica Emisiones SA 5.52% 01/03/2049  | USD      | 2,485,000                  | 2,723,157              | 0.16               |
| Telefonica Emisiones SA, Reg. S 5.375% 02/02/2026   | GBP      | 1,863,000                  | 2,566,058              | 0.16               |
|   |          |                            | <u>114,243,676</u>     | <u>6.90</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| Turkiye Sise ve Cam Fabrikalari A/S, Reg. S 6.95% 14/03/2026  | USD      | 1,699,000                  | 1,591,425              | 0.10               |
|   |          |                            | <u>1,591,425</u>       | <u>0.10</u>        |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| DP World plc, Reg. S 2.375% 25/09/2026  | EUR      | 6,520,000                  | 6,958,062              | 0.42               |
| Emirates Telecommunications Group Co. PJSC, Reg. S 2.75%<br>18/06/2026                                    | EUR      | 2,289,000                  | 2,585,569              | 0.16               |
| Emirates Telecommunications Group Co. PJSC, Reg. S 0.375%<br>17/05/2028                                   | EUR      | 2,811,000                  | 2,820,663              | 0.17               |
|   |          |                            | 12,364,294             | 0.75               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, FRN 3.932% 07/05/2025   | USD      | 3,581,000                  | 3,258,065              | 0.20               |
| Barclays plc, FRN 8% Perpetual  | USD      | 834,000                    | 801,530                | 0.05               |
| Barclays plc, Reg. S 1.5% 03/09/2023  | EUR      | 2,187,000                  | 2,267,188              | 0.14               |
| Barclays plc, Reg. S, FRN 2% 07/02/2028   | EUR      | 3,616,000                  | 3,707,419              | 0.22               |
| British Telecommunications plc, Reg. S 0.5% 12/09/2025  | EUR      | 4,582,000                  | 4,645,243              | 0.28               |
| Centrica plc, Reg. S 5.375% 16/10/2043  | USD      | 265,000                    | 284,243                | 0.02               |
| Centrica plc, Reg. S, FRN 5.25% 10/04/2075  | GBP      | 2,483,000                  | 3,118,717              | 0.19               |
| HSBC Holdings plc 4.95% 31/03/2030  | USD      | 1,378,000                  | 1,402,351              | 0.08               |
| HSBC Holdings plc, FRN 3.033% 22/11/2023  | USD      | 2,368,000                  | 2,068,276              | 0.12               |
| HSBC Holdings plc, Reg. S 2.625% 16/08/2028   | GBP      | 1,798,000                  | 2,224,582              | 0.13               |
| InterContinental Hotels Group plc, Reg. S 2.125% 24/08/2026   | GBP      | 6,700,000                  | 7,938,247              | 0.48               |
| InterContinental Hotels Group plc, Reg. S 2.125% 15/05/2027   | EUR      | 1,799,000                  | 1,937,468              | 0.12               |
| InterContinental Hotels Group plc, Reg. S 3.375% 08/10/2028   | GBP      | 3,110,000                  | 3,913,566              | 0.24               |
| Legal & General Group plc, Reg. S, FRN 4.5% 01/11/2050  | GBP      | 875,000                    | 1,172,171              | 0.07               |
| Lloyds Bank Corporate Markets plc, Reg. S 1.5% 23/06/2023   | GBP      | 3,553,000                  | 4,213,694              | 0.25               |
| Lloyds Bank Corporate Markets plc, Reg. S 2.375% 09/04/2026   | EUR      | 2,207,000                  | 2,443,078              | 0.15               |
| Lloyds Banking Group plc, FRN 1.326% 15/06/2023   | USD      | 1,711,000                  | 1,454,508              | 0.09               |
| Lloyds Banking Group plc, FRN 5.125% Perpetual  | GBP      | 460,000                    | 568,145                | 0.03               |
| Lloyds Banking Group plc, Reg. S, FRN 0.625% 15/01/2024   | EUR      | 1,559,000                  | 1,577,309              | 0.09               |
| Nationwide Building Society, 144A 0.55% 22/01/2024  | USD      | 1,416,000                  | 1,188,981              | 0.07               |
| Nationwide Building Society, Reg. S 1% 24/01/2023   | GBP      | 4,067,000                  | 4,777,049              | 0.29               |
| Nationwide Building Society, Reg. S, FRN 2% 25/07/2029  | EUR      | 2,159,000                  | 2,271,715              | 0.14               |
| Natwest Group plc, Reg. S, FRN 3.622% 14/08/2030  | GBP      | 1,155,000                  | 1,435,534              | 0.09               |
| Prudential plc 5.875% 11/05/2029  | GBP      | 779,000                    | 1,221,749              | 0.07               |
| Prudential plc, Reg. S 6.875% 20/01/2023  | GBP      | 445,000                    | 569,382                | 0.03               |
| Rothesay Life plc, Reg. S 3.375% 12/07/2026   | GBP      | 770,000                    | 966,277                | 0.06               |
| Santander UK Group Holdings plc, FRN 1.532% 21/08/2026  | USD      | 4,873,000                  | 4,116,746              | 0.25               |
| Santander UK Group Holdings plc, FRN 2.896% 15/03/2032  | USD      | 10,100,000                 | 8,784,150              | 0.53               |
| Santander UK Group Holdings plc, Reg. S 3.625% 14/01/2026   | GBP      | 1,379,000                  | 1,765,453              | 0.11               |
| Santander UK Group Holdings plc, Reg. S, FRN 0.391% 28/02/2025  | EUR      | 2,775,000                  | 2,800,478              | 0.17               |
| Santander UK Group Holdings plc, Reg. S, FRN 7.375% Perpetual   | GBP      | 1,325,000                  | 1,628,498              | 0.10               |
| Santander UK plc, Reg. S 1.25% 18/09/2024   | EUR      | 5,759,000                  | 6,049,698              | 0.37               |
| SSE plc, Reg. S 0.875% 06/09/2025   | EUR      | 2,111,000                  | 2,183,346              | 0.13               |
| Standard Chartered plc, Reg. S, FRN 3.885% 15/03/2024   | USD      | 3,835,000                  | 3,398,630              | 0.20               |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>   |          |                            |                        |                    |
| Standard Chartered plc, Reg. S, FRN 1.214% 23/03/2025   | USD      | 2,691,000                  | 2,280,382              | 0.14               |
| Standard Chartered plc, Reg. S, FRN 4.644% 01/04/2031   | USD      | 1,989,000                  | 1,961,674              | 0.12               |
| Swiss Re Finance UK plc, Reg. S, FRN 2.714% 04/06/2052  | EUR      | 4,500,000                  | 4,955,136              | 0.30               |
| Tesco Corporate Treasury Services plc, Reg. S 0.375% 27/07/2029   | EUR      | 3,348,000                  | 3,269,645              | 0.20               |
| Vodafone Group plc, Reg. S, FRN 3% 27/08/2080   | EUR      | 3,322,000                  | 3,417,269              | 0.21               |
|   |          |                            | 108,037,592            | 6.53               |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc. 3.2% 06/11/2022  | USD      | 2,635,000                  | 2,294,291              | 0.14               |
| AbbVie, Inc. 4.7% 14/05/2045  | USD      | 821,000                    | 863,755                | 0.05               |
| American Express Co. 2.5% 30/07/2024  | USD      | 17,756,000                 | 15,779,707             | 0.95               |
| American Honda Finance Corp. 2.4% 27/06/2024  | USD      | 4,150,000                  | 3,677,963              | 0.22               |
| American Honda Finance Corp. 1.2% 08/07/2025  | USD      | 4,931,000                  | 4,191,330              | 0.25               |
| American International Group, Inc. 2.5% 30/06/2025  | USD      | 1,961,000                  | 1,744,464              | 0.11               |
| American International Group, Inc. 4.2% 01/04/2028  | USD      | 2,274,000                  | 2,203,182              | 0.13               |
| American International Group, Inc., Reg. S 5% 26/04/2023  | GBP      | 1,150,000                  | 1,443,608              | 0.09               |
| American Tower Corp., REIT 3% 15/06/2023  | USD      | 4,346,000                  | 3,838,578              | 0.23               |
| American Tower Corp., REIT 0.5% 15/01/2028  | EUR      | 3,960,000                  | 3,926,567              | 0.24               |
| Ashtead Capital, Inc., 144A 4.375% 15/08/2027   | USD      | 1,294,000                  | 1,143,888              | 0.07               |
| Ashtead Capital, Inc., 144A 4% 01/05/2028   | USD      | 4,320,000                  | 3,839,056              | 0.23               |
| AT&T, Inc. 2.25% 01/02/2032   | USD      | 6,000,000                  | 4,972,864              | 0.30               |
| AT&T, Inc. 2.05% 19/05/2032   | EUR      | 3,700,000                  | 4,099,735              | 0.25               |
| AT&T, Inc. 2.45% 15/03/2035   | EUR      | 1,329,000                  | 1,497,056              | 0.09               |
| AT&T, Inc. 4.5% 15/05/2035  | USD      | 1,680,000                  | 1,662,551              | 0.10               |
| Ball Corp. 4% 15/11/2023  | USD      | 1,961,000                  | 1,752,727              | 0.11               |
| Ball Corp. 0.875% 15/03/2024  | EUR      | 3,732,000                  | 3,759,291              | 0.23               |
| Ball Corp. 2.875% 15/08/2030  | USD      | 19,423,000                 | 16,062,651             | 0.97               |
| Bank of America Corp. 3.3% 11/01/2023   | USD      | 1,113,000                  | 979,436                | 0.06               |
| Berkshire Hathaway Finance Corp. 1.45% 15/10/2030   | USD      | 9,360,000                  | 7,714,105              | 0.47               |
| Berkshire Hathaway Finance Corp. 2.5% 15/01/2051  | USD      | 5,614,000                  | 4,429,590              | 0.27               |
| Berkshire Hathaway, Inc. 0.5% 15/01/2041  | EUR      | 4,751,000                  | 4,254,880              | 0.26               |
| Booking Holdings, Inc. 0.1% 08/03/2025  | EUR      | 3,912,000                  | 3,923,877              | 0.24               |
| Bristol-Myers Squibb Co. 1.45% 13/11/2030   | USD      | 10,080,000                 | 8,217,172              | 0.50               |
| Capital One Financial Corp. 2.6% 11/05/2023   | USD      | 2,225,000                  | 1,948,293              | 0.12               |
| Citigroup, Inc., Reg. S, FRN 1.25% 06/07/2026   | EUR      | 4,004,000                  | 4,180,550              | 0.25               |
| CNH Industrial Capital LLC 1.95% 02/07/2023   | USD      | 912,000                    | 788,417                | 0.05               |
| CNH Industrial Capital LLC 4.2% 15/01/2024  | USD      | 2,405,000                  | 2,195,497              | 0.13               |
| CNH Industrial Capital LLC 1.45% 15/07/2026   | USD      | 2,100,000                  | 1,761,297              | 0.11               |
| Comcast Corp. 0.25% 20/05/2027  | EUR      | 684,000                    | 687,150                | 0.04               |
| Crown Americas LLC 4.25% 30/09/2026   | USD      | 4,200,000                  | 3,802,259              | 0.23               |
| CVS Health Corp. 1.3% 21/08/2027  | USD      | 16,335,000                 | 13,522,194             | 0.82               |
| CVS Health Corp. 4.25% 01/04/2050   | USD      | 8,652,000                  | 8,671,812              | 0.52               |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Dell International LLC 6.02% 15/06/2026   | USD      | 2,938,000                  | 2,971,324              | 0.18               |
| Dell International LLC 6.2% 15/07/2030  | USD      | 419,000                    | 454,269                | 0.03               |
| Dow Chemical Co. (The) 0.5% 15/03/2027  | EUR      | 4,054,000                  | 4,083,937              | 0.25               |
| Dow Chemical Co. (The) 5.55% 30/11/2048   | USD      | 2,319,000                  | 2,745,077              | 0.17               |
| Enterprise Products Operating LLC 2.8% 31/01/2030   | USD      | 4,972,000                  | 4,429,791              | 0.27               |
| Enterprise Products Operating LLC 4.2% 31/01/2050   | USD      | 3,600,000                  | 3,513,423              | 0.21               |
| General Electric Co., Reg. S 4.875% 18/09/2037  | GBP      | 2,451,000                  | 3,519,998              | 0.21               |
| HCA, Inc. 4.125% 15/06/2029   | USD      | 2,760,000                  | 2,624,494              | 0.16               |
| HCA, Inc. 5.5% 15/06/2047   | USD      | 1,199,000                  | 1,316,638              | 0.08               |
| HCA, Inc. 5.25% 15/06/2049  | USD      | 8,750,000                  | 9,417,589              | 0.57               |
| Home Depot, Inc. (The) 0.9% 15/03/2028  | USD      | 7,556,000                  | 6,210,703              | 0.37               |
| Huntsman International LLC 4.25% 01/04/2025   | EUR      | 3,046,000                  | 3,432,731              | 0.21               |
| International Business Machines Corp. 3% 15/05/2024   | USD      | 5,035,000                  | 4,524,633              | 0.27               |
| Kroger Co. (The) 3.7% 01/08/2027  | USD      | 1,200,000                  | 1,126,433              | 0.07               |
| Kroger Co. (The) 1.7% 15/01/2031  | USD      | 7,193,000                  | 5,816,647              | 0.35               |
| Kroger Co. (The) 5.4% 15/01/2049  | USD      | 299,000                    | 343,718                | 0.02               |
| Linde, Inc. 1.1% 10/08/2030   | USD      | 5,691,000                  | 4,511,642              | 0.27               |
| Mastercard, Inc. 1.9% 15/03/2031  | USD      | 12,343,000                 | 10,514,779             | 0.64               |
| MPT Operating Partnership LP, REIT 2.5% 24/03/2026  | GBP      | 7,146,000                  | 8,485,493              | 0.51               |
| National Grid North America, Inc., Reg. S 0.75% 08/08/2023  | EUR      | 3,307,000                  | 3,367,256              | 0.20               |
| NextEra Energy Capital Holdings, Inc. 2.25% 01/06/2030  | USD      | 22,200,000                 | 18,893,864             | 1.14               |
| Oracle Corp. 2.875% 25/03/2031  | USD      | 13,200,000                 | 11,590,306             | 0.70               |
| Oracle Corp. 3.85% 01/04/2060   | USD      | 7,900,000                  | 7,053,412              | 0.43               |
| Organon & Co., Reg. S 2.875% 30/04/2028   | EUR      | 4,900,000                  | 4,972,427              | 0.30               |
| Parker-Hannifin Corp. 1.125% 01/03/2025   | EUR      | 7,629,000                  | 7,926,279              | 0.48               |
| PPG Industries, Inc. 1.2% 15/03/2026  | USD      | 3,968,000                  | 3,339,009              | 0.20               |
| Procter & Gamble Co. (The) 1.375% 03/05/2025  | GBP      | 3,417,000                  | 4,106,898              | 0.25               |
| Procter & Gamble Co. (The) 2.7% 02/02/2026  | USD      | 2,982,000                  | 2,714,703              | 0.16               |
| RELX Capital, Inc. 4% 18/03/2029  | USD      | 6,840,000                  | 6,551,311              | 0.40               |
| RELX Capital, Inc. 3% 22/05/2030  | USD      | 1,980,000                  | 1,784,048              | 0.11               |
| Thermo Fisher Scientific, Inc. 2% 15/04/2025  | EUR      | 3,000,000                  | 3,216,436              | 0.19               |
| Thermo Fisher Scientific, Inc. 2.95% 19/09/2026   | USD      | 3,268,000                  | 2,975,251              | 0.18               |
| Thermo Fisher Scientific, Inc. 4.497% 25/03/2030  | USD      | 720,000                    | 722,959                | 0.04               |
| Thermo Fisher Scientific, Inc. 1.875% 01/10/2049  | EUR      | 4,667,000                  | 4,964,249              | 0.30               |
| T-Mobile USA, Inc. 3.875% 15/04/2030  | USD      | 8,375,000                  | 7,882,714              | 0.48               |
| T-Mobile USA, Inc. 3.6% 15/11/2060  | USD      | 5,639,000                  | 4,854,859              | 0.29               |
| Toyota Motor Credit Corp. 0.5% 14/08/2023   | USD      | 4,316,000                  | 3,646,573              | 0.22               |
| Toyota Motor Credit Corp. 0.8% 16/10/2025   | USD      | 10,612,000                 | 8,880,446              | 0.54               |
| Toyota Motor Credit Corp., Reg. S 0.25% 16/07/2026  | EUR      | 2,913,000                  | 2,950,643              | 0.18               |
| United Rentals North America, Inc. 4.875% 15/01/2028  | USD      | 6,600,000                  | 5,906,436              | 0.36               |
| Verizon Communications, Inc. 4.812% 15/03/2039  | USD      | 652,000                    | 697,130                | 0.04               |
| Verizon Communications, Inc. 1.85% 18/05/2040   | EUR      | 2,999,000                  | 3,232,120              | 0.20               |
| Verizon Communications, Inc. 2.65% 20/11/2040   | USD      | 1,721,000                  | 1,400,171              | 0.08               |



## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Visa, Inc. 2.05% 15/04/2030   | USD      | 18,600,000                 | 16,133,746             | 0.97               |
| Walt Disney Co. (The) 3.8% 22/03/2030   | USD      | 14,880,000                 | 14,338,217             | 0.87               |
| Walt Disney Co. (The) 2.65% 13/01/2031  | USD      | 944,000                    | 835,995                | 0.05               |
| Welltower, Inc., REIT 2.75% 15/01/2031  | USD      | 10,680,000                 | 9,294,894              | 0.56               |
| Welltower, Inc., REIT 2.8% 01/06/2031   | USD      | 8,056,000                  | 7,019,477              | 0.42               |
| Westlake Chemical Corp. 1.625% 17/07/2029   | EUR      | 8,607,000                  | 9,002,685              | 0.54               |
| ZF North America Capital, Inc., Reg. S 2.75% 27/04/2023   | EUR      | 400,000                    | 417,181                | 0.02               |
| Zimmer Biomet Holdings, Inc. 1.164% 15/11/2027  | EUR      | 7,996,000                  | 8,330,647              | 0.50               |
| Zimmer Biomet Holdings, Inc. 3.55% 20/03/2030   | USD      | 5,340,000                  | 4,930,775              | 0.30               |
|   |          |                            | <u>419,806,229</u>     | <u>25.37</u>       |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| JMH Co. Ltd., Reg. S 2.5% 09/04/2031  | USD      | 6,432,000                  | 5,498,384              | 0.33               |
| JMH Co. Ltd., Reg. S 2.875% 09/04/2036  | USD      | 1,920,000                  | 1,638,371              | 0.10               |
| TSMC Global Ltd., Reg. S 1% 28/09/2027  | USD      | 3,687,000                  | 2,997,484              | 0.18               |
| TSMC Global Ltd., Reg. S 2.25% 23/04/2031   | USD      | 17,500,000                 | 14,841,778             | 0.90               |
|   |          |                            | <u>24,976,017</u>      | <u>1.51</u>        |
| Total Bonds   |          |                            | <u>1,156,450,641</u>   | <u>69.88</u>       |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 0.75% 20/11/2031   | EUR      | 13,200,000                 | 12,983,711             | 0.78               |
|   |          |                            | <u>12,983,711</u>      | <u>0.78</u>        |
| Total Convertible Bonds   |          |                            | <u>12,983,711</u>      | <u>0.78</u>        |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>1,169,434,352</u>   | <u>70.66</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Australia & New Zealand Banking Group Ltd., 144A 4.5% 19/03/2024  | USD      | 2,589,000                  | 2,388,669              | 0.15               |
| FMG Resources August 2006 Pty. Ltd., 144A 5.125% 15/05/2024   | USD      | 5,953,000                  | 5,459,278              | 0.33               |
| FMG Resources August 2006 Pty. Ltd., 144A 4.5% 15/09/2027   | USD      | 2,000,000                  | 1,833,130              | 0.11               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.5% 15/09/2027   | USD      | 700,000                    | 641,596                | 0.04               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.375% 01/04/2031   | USD      | 16,750,000                 | 15,082,525             | 0.91               |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued)      |          |                            |                        |                    |
| Bonds (continued)  |          |                            |                        |                    |
| <i>Australia (continued)</i>   |          |                            |                        |                    |
| Transurban Finance Co. Pty. Ltd., Reg. S 2.45% 16/03/2031  | USD      | 1,738,000                  | 1,471,992              | 0.09               |
| Woodside Finance Ltd., 144A 3.7% 15/03/2028  | USD      | 5,545,000                  | 5,023,586              | 0.30               |
| Woodside Finance Ltd., Reg. S 3.7% 15/09/2026  | USD      | 3,020,000                  | 2,751,756              | 0.17               |
| Woodside Finance Ltd., Reg. S 4.5% 04/03/2029  | USD      | 10,742,000                 | 10,160,583             | 0.61               |
|  |          |                            | <u>44,813,115</u>      | <u>2.71</u>        |
| <i>Austria</i>   |          |                            |                        |                    |
| Suzano Austria GmbH, 144A 7% 16/03/2047  | USD      | 790,000                    | 896,686                | 0.05               |
| Suzano Austria GmbH 3.125% 15/01/2032  | USD      | 9,717,000                  | 8,115,116              | 0.49               |
|  |          |                            | <u>9,011,802</u>       | <u>0.54</u>        |
| <i>Brazil</i>  |          |                            |                        |                    |
| Itau Unibanco Holding SA, Reg. S 3.25% 24/01/2025  | USD      | 3,720,000                  | 3,213,907              | 0.19               |
| Itau Unibanco Holding SA, Reg. S, FRN 4.5% 21/11/2029  | USD      | 1,344,000                  | 1,158,321              | 0.07               |
|  |          |                            | <u>4,372,228</u>       | <u>0.26</u>        |
| <i>Canada</i>  |          |                            |                        |                    |
| Bank of Nova Scotia (The) 2% 15/11/2022  | USD      | 1,216,000                  | 1,048,709              | 0.06               |
| Royal Bank of Canada 4.65% 27/01/2026  | USD      | 822,000                    | 794,352                | 0.05               |
|  |          |                            | <u>1,843,061</u>       | <u>0.11</u>        |
| <i>Chile</i>   |          |                            |                        |                    |
| Transelec SA, Reg. S 4.25% 14/01/2025  | USD      | 1,100,000                  | 1,006,003              | 0.06               |
| Transelec SA, Reg. S 3.875% 12/01/2029   | USD      | 1,596,000                  | 1,454,151              | 0.09               |
|  |          |                            | <u>2,460,154</u>       | <u>0.15</u>        |
| <i>France</i>  |          |                            |                        |                    |
| BNP Paribas SA, Reg. S, FRN 1.323% 13/01/2027  | USD      | 5,994,000                  | 4,991,735              | 0.30               |
| BPCE SA, Reg. S 2.375% 14/01/2025  | USD      | 2,963,000                  | 2,601,281              | 0.16               |
| Societe Generale SA, Reg. S 2.625% 16/10/2024  | USD      | 6,364,000                  | 5,606,793              | 0.34               |
|  |          |                            | <u>13,199,809</u>      | <u>0.80</u>        |
| <i>Ireland</i>   |          |                            |                        |                    |
| AIB Group plc, Reg. S 4.75% 12/10/2023   | USD      | 1,874,000                  | 1,715,430              | 0.10               |
|  |          |                            | <u>1,715,430</u>       | <u>0.10</u>        |
| <i>Mexico</i>  |          |                            |                        |                    |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand, Reg. S 5.375% 17/04/2025 | USD      | 1,948,000                  | 1,865,852              | 0.11               |
| BBVA Bancomer SA, Reg. S 4.375% 10/04/2024   | USD      | 1,188,000                  | 1,088,174              | 0.07               |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Mexico (continued)</i>   |          |                            |                        |                    |
| Cemex SAB de CV, Reg. S 5.45% 19/11/2029  | USD      | 4,800,000                  | 4,455,603              | 0.27               |
| Orbia Advance Corp. SAB de CV, Reg. S 1.875% 11/05/2026   | USD      | 9,360,000                  | 7,929,737              | 0.48               |
| Orbia Advance Corp. SAB de CV, Reg. S 4% 04/10/2027   | USD      | 4,817,000                  | 4,439,650              | 0.27               |
|   |          |                            | <u>19,779,016</u>      | <u>1.20</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Siemens Financieringsmaatschappij NV, 144A 1.2% 11/03/2026  | USD      | 7,260,000                  | 6,123,441              | 0.37               |
| Siemens Financieringsmaatschappij NV, 144A 6.125% 17/08/2026  | USD      | 110,000                    | 114,698                | 0.01               |
|   |          |                            | <u>6,238,139</u>       | <u>0.38</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| DBS Group Holdings Ltd., Reg. S 2.85% 16/04/2022  | USD      | 416,000                    | 357,138                | 0.02               |
| Oversea-Chinese Banking Corp. Ltd., Reg. S, FRN 1.832% 10/09/2030                                     | USD      | 1,958,000                  | 1,650,291              | 0.10               |
| Temasek Financial I Ltd., 144A 5.375% 23/11/2039  | USD      | 1,242,000                  | 1,474,083              | 0.09               |
|   |          |                            | <u>3,481,512</u>       | <u>0.21</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Svenska Handelsbanken AB, Reg. S 0.625% 30/06/2023  | USD      | 3,994,000                  | 3,383,173              | 0.20               |
|   |          |                            | <u>3,383,173</u>       | <u>0.20</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc. 2.3% 21/11/2022  | USD      | 3,977,000                  | 3,442,296              | 0.21               |
| Apple, Inc. 0.55% 20/08/2025  | USD      | 6,912,000                  | 5,764,356              | 0.35               |
| Apple, Inc. 1.2% 08/02/2028   | USD      | 9,876,000                  | 8,203,822              | 0.50               |
| AT&T, Inc., 144A 3.5% 15/09/2053  | USD      | 2,040,000                  | 1,725,242              | 0.10               |
| AT&T, Inc. 3.5% 01/02/2061  | USD      | 3,700,000                  | 3,058,275              | 0.18               |
| AT&T, Inc., Reg. S 3.5% 15/09/2053  | USD      | 2,290,000                  | 1,936,669              | 0.12               |
| Bank of America Corp., FRN 0.523% 14/06/2024  | USD      | 15,400,000                 | 12,985,507             | 0.78               |
| Bank of America Corp., FRN 2.015% 13/02/2026  | USD      | 1,932,000                  | 1,679,649              | 0.10               |
| Bank of America Corp., FRN 1.197% 24/10/2026  | USD      | 13,440,000                 | 11,240,831             | 0.68               |
| BMW US Capital LLC, 144A 2.8% 11/04/2026  | USD      | 3,094,000                  | 2,784,719              | 0.17               |
| Booking Holdings, Inc. 4.625% 13/04/2030  | USD      | 5,402,000                  | 5,449,209              | 0.33               |
| Braskem America Finance Co., Reg. S 7.125% 22/07/2041   | USD      | 866,000                    | 905,415                | 0.05               |
| Charter Communications Operating LLC 2.8% 01/04/2031  | USD      | 7,816,000                  | 6,742,346              | 0.41               |
| Charter Communications Operating LLC 2.3% 01/02/2032  | USD      | 3,840,000                  | 3,118,676              | 0.19               |
| Charter Communications Operating LLC 5.75% 01/04/2048   | USD      | 515,000                    | 554,191                | 0.03               |
| Charter Communications Operating LLC 4.8% 01/03/2050  | USD      | 1,800,000                  | 1,748,706              | 0.11               |
| Charter Communications Operating LLC 3.7% 01/04/2051  | USD      | 11,760,000                 | 9,868,518              | 0.60               |
| Citigroup, Inc., FRN 1.678% 15/05/2024  | USD      | 971,000                    | 836,120                | 0.05               |
| Citigroup, Inc., FRN 4.044% 01/06/2024  | USD      | 2,328,000                  | 2,091,732              | 0.13               |
| Citigroup, Inc., FRN 3.352% 24/04/2025  | USD      | 5,604,000                  | 5,040,168              | 0.30               |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Citigroup, Inc., FRN 4.412% 31/03/2031  | USD      | 2,652,000                  | 2,614,429              | 0.16               |
| Citigroup, Inc., FRN 2.572% 03/06/2031  | USD      | 4,158,000                  | 3,603,274              | 0.22               |
| Comcast Corp. 3.55% 01/05/2028  | USD      | 3,869,000                  | 3,650,643              | 0.22               |
| Comcast Corp. 1.5% 15/02/2031   | USD      | 11,879,000                 | 9,491,055              | 0.57               |
| Dell International LLC 4.9% 01/10/2026  | USD      | 936,000                    | 910,791                | 0.05               |
| Dell International LLC 6.1% 15/07/2027  | USD      | 1,823,000                  | 1,883,368              | 0.11               |
| Dow Chemical Co. (The) 2.1% 15/11/2030  | USD      | 2,500,000                  | 2,087,662              | 0.13               |
| Fresenius Medical Care US Finance II, Inc., 144A 5.875% 31/01/2022                                    | USD      | 528,000                    | 457,747                | 0.03               |
| Fresenius Medical Care US Finance III, Inc., 144A 2.375% 16/02/2031                                   | USD      | 5,099,000                  | 4,200,477              | 0.25               |
| Fresenius US Finance II, Inc., 144A 4.5% 15/01/2023   | USD      | 2,399,000                  | 2,114,546              | 0.13               |
| Graphic Packaging International LLC, 144A 1.512% 15/04/2026   | USD      | 2,224,000                  | 1,865,675              | 0.11               |
| Hilton Domestic Operating Co., Inc., 144A 3.75% 01/05/2029  | USD      | 5,000,000                  | 4,258,076              | 0.26               |
| Hilton Domestic Operating Co., Inc., 144A 4% 01/05/2031   | USD      | 6,324,000                  | 5,385,303              | 0.33               |
| Hilton Domestic Operating Co., Inc., 144A 3.625% 15/02/2032   | USD      | 1,067,000                  | 888,735                | 0.05               |
| Hilton Domestic Operating Co., Inc. 4.875% 15/01/2030   | USD      | 2,400,000                  | 2,165,290              | 0.13               |
| Intel Corp. 3.4% 25/03/2025   | USD      | 10,444,000                 | 9,613,943              | 0.58               |
| Intel Corp. 4.75% 25/03/2050  | USD      | 15,320,000                 | 17,152,383             | 1.04               |
| JPMorgan Chase & Co., FRN 2.776% 25/04/2023   | USD      | 1,854,000                  | 1,593,379              | 0.10               |
| JPMorgan Chase & Co., FRN 0.563% 16/02/2025   | USD      | 2,451,000                  | 2,053,893              | 0.12               |
| JPMorgan Chase & Co., FRN 2.522% 22/04/2031   | USD      | 4,310,000                  | 3,735,126              | 0.23               |
| JPMorgan Chase & Co., FRN 2.956% 13/05/2031   | USD      | 8,565,000                  | 7,590,634              | 0.46               |
| Metropolitan Life Global Funding I, 144A 0.4% 07/01/2024  | USD      | 1,368,000                  | 1,148,675              | 0.07               |
| Metropolitan Life Global Funding I, 144A 1.55% 07/01/2031   | USD      | 10,782,000                 | 8,668,145              | 0.52               |
| Morgan Stanley, FRN 2.188% 28/04/2026   | USD      | 1,499,000                  | 1,312,975              | 0.08               |
| Morgan Stanley, FRN 0.985% 10/12/2026   | USD      | 8,875,000                  | 7,372,865              | 0.45               |
| Morgan Stanley, FRN 3.622% 01/04/2031   | USD      | 932,000                    | 877,801                | 0.05               |
| New York Life Global Funding, 144A 0.95% 24/06/2025   | USD      | 6,233,000                  | 5,257,548              | 0.32               |
| NextEra Energy Capital Holdings, Inc. 1.9% 15/06/2028   | USD      | 2,847,000                  | 2,428,737              | 0.15               |
| NGPL PipeCo LLC, 144A 4.875% 15/08/2027   | USD      | 6,900,000                  | 6,663,938              | 0.40               |
| NGPL PipeCo LLC, 144A 3.25% 15/07/2031  | USD      | 2,640,000                  | 2,295,360              | 0.14               |
| NVIDIA Corp. 2.85% 01/04/2030   | USD      | 10,920,000                 | 9,969,684              | 0.60               |
| Organon & Co., 144A 4.125% 30/04/2028   | USD      | 2,170,000                  | 1,866,940              | 0.11               |
| Roche Holdings, Inc., 144A 2.625% 15/05/2026  | USD      | 5,102,000                  | 4,594,079              | 0.28               |
| Sprint Corp. 7.125% 15/06/2024  | USD      | 6,360,000                  | 6,198,279              | 0.37               |
| Time Warner Cable LLC 4.5% 15/09/2042   | USD      | 1,044,000                  | 981,491                | 0.06               |
| T-Mobile USA, Inc. 4.75% 01/02/2028   | USD      | 2,762,000                  | 2,494,081              | 0.15               |
| T-Mobile USA, Inc. 3.5% 15/04/2031  | USD      | 4,800,000                  | 4,182,657              | 0.25               |
| US Treasury Bill 0% 16/09/2021  | USD      | 27,498,000                 | 23,185,301             | 1.40               |
| US Treasury Bill 0% 23/09/2021  | USD      | 57,558,000                 | 48,530,273             | 2.93               |
| Verizon Communications, Inc. 4.016% 03/12/2029  | USD      | 5,300,000                  | 5,126,595              | 0.31               |
| Verizon Communications, Inc. 1.68% 30/10/2030   | USD      | 9,600,000                  | 7,733,690              | 0.47               |
| ZF North America Capital, Inc., 144A 4.75% 29/04/2025   | USD      | 5,209,000                  | 4,748,973              | 0.29               |
| ZF North America Capital, Inc., Reg. S 4.75% 29/04/2025   | USD      | 640,000                    | 583,479                | 0.04               |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 332,714,442            | 20.11              |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| Yingde Gases Investment Ltd., Reg. S 6.25% 19/01/2023   | USD      | 1,101,000                  | 954,694                | 0.06               |
|   |          |                            | 954,694                | 0.06               |
| Total Bonds   |          |                            | 443,966,575            | 26.83              |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 443,966,575            | 26.83              |
| <b>Total Investments</b>  |          |                            | <b>1,613,400,927</b>   | <b>97.49</b>       |
| <b>Cash</b>   |          |                            | <b>64,136,453</b>      | <b>3.88</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(22,624,172)</b>    | <b>(1.37)</b>      |
| <b>Total net assets</b>   |          |                            | <b>1,654,913,208</b>   | <b>100.00</b>      |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| US 10 Year Ultra Bond, 21/09/2021                           | 164                    | USD      | 20,356,955                | 302,851                          | 0.02               |
| Canada 10 Year Bond, 21/09/2021                             | 251                    | CAD      | 24,872,673                | 271,927                          | 0.02               |
| Euro-Schatz, 08/09/2021                                     | (70)                   | EUR      | (7,849,800)               | 1,030                            | –                  |
| Japan 10 Year Bond, 13/09/2021                              | 8                      | JPY      | 9,219,662                 | 5,470                            | –                  |
| Long Gilt, 28/09/2021                                       | (16)                   | GBP      | (2,387,570)               | 3,914                            | –                  |
| US Long Bond, 21/09/2021                                    | 1,415                  | USD      | 191,804,747               | 4,940,376                        | 0.30               |
| US Ultra Bond, 21/09/2021                                   | 435                    | USD      | 70,679,705                | 2,682,646                        | 0.16               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>8,208,214</b>                 | <b>0.50</b>        |
| US 2 Year Note, 30/09/2021                                  | 365                    | USD      | 67,810,873                | (107,833)                        | (0.01)             |
| US 5 Year Note, 30/09/2021                                  | 674                    | USD      | 70,150,611                | (171,436)                        | (0.01)             |
| US 10 Year Note, 21/09/2021                                 | (2,588)                | USD      | (289,155,915)             | (1,313,428)                      | (0.08)             |
| Australia 10 Year Bond, 15/09/2021                          | 29                     | AUD      | 2,592,066                 | (209)                            | –                  |
| Euro-Bobl, 08/09/2021                                       | (822)                  | EUR      | (110,271,300)             | (118,190)                        | (0.01)             |
| Euro-Bund, 08/09/2021                                       | (104)                  | EUR      | (17,951,440)              | (58,480)                         | –                  |
| Euro-Buxl 30 Year Bond, 08/09/2021                          | (46)                   | EUR      | (9,349,040)               | (143,880)                        | (0.01)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(1,913,456)</b>               | <b>(0.12)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>6,294,758</b>                 | <b>0.38</b>        |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--------------------|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| AUD                | 61,759           | EUR           | 39,000      | 06/07/2021    | BNP Paribas      | 95                         | –               |
| AUD                | 1,000            | JPY           | 83,051      | 06/07/2021    | BNP Paribas      | 2                          | –               |
| AUD                | 204,075          | USD           | 153,200     | 06/07/2021    | Barclays         | 10                         | –               |
| CAD                | 73,957,786       | EUR           | 50,183,792  | 06/07/2021    | Barclays         | 174,540                    | 0.01            |
| CAD                | 105,260          | EUR           | 71,354      | 06/07/2021    | BNP Paribas      | 318                        | –               |
| CAD                | 120              | EUR           | 81          | 06/07/2021    | J.P. Morgan      | –                          | –               |
| CAD                | 21,000           | EUR           | 14,253      | 06/07/2021    | Rabobank         | 46                         | –               |
| CAD                | 5,000            | JPY           | 445,898     | 06/07/2021    | J.P. Morgan      | 17                         | –               |
| CAD                | 21,220           | SEK           | 145,290     | 06/07/2021    | HSBC             | 124                        | –               |
| CAD                | 309,000          | USD           | 249,100     | 06/07/2021    | HSBC             | 366                        | –               |
| CHF                | 32,839,469       | EUR           | 29,889,865  | 06/07/2021    | Barclays         | 68,767                     | 0.01            |
| CHF                | 261,534          | USD           | 282,950     | 06/07/2021    | Citibank         | 16                         | –               |
| EUR                | 6,180,435        | AUD           | 9,761,991   | 06/07/2021    | Barclays         | 879                        | –               |
| EUR                | 86,955           | AUD           | 136,870     | 06/07/2021    | BNP Paribas      | 313                        | –               |
| EUR                | 348,220          | AUD           | 547,400     | 06/07/2021    | HSBC             | 1,704                      | –               |
| EUR                | 33,260           | AUD           | 52,300      | 06/07/2021    | Societe Generale | 152                        | –               |
| EUR                | 39,083           | CAD           | 57,370      | 06/07/2021    | Citibank         | 19                         | –               |
| EUR                | 132,810          | CHF           | 145,208     | 06/07/2021    | Barclays         | 340                        | –               |
| EUR                | 25,000           | CHF           | 27,261      | 06/07/2021    | Citibank         | 131                        | –               |
| EUR                | 103,220          | CHF           | 113,088     | 06/07/2021    | J.P. Morgan      | 53                         | –               |
| EUR                | 278,530          | GBP           | 238,780     | 06/07/2021    | Citibank         | 396                        | –               |
| EUR                | 15,183           | GBP           | 13,000      | 06/07/2021    | HSBC             | 40                         | –               |
| EUR                | 26,000           | JPY           | 3,420,743   | 06/07/2021    | J.P. Morgan      | 12                         | –               |
| EUR                | 197,800          | SEK           | 1,993,717   | 06/07/2021    | Barclays         | 1,228                      | –               |
| EUR                | 30,480           | SEK           | 306,889     | 06/07/2021    | BNP Paribas      | 222                        | –               |
| EUR                | 136,760          | SEK           | 1,385,091   | 06/07/2021    | J.P. Morgan      | 196                        | –               |
| EUR                | 7,750,322        | USD           | 9,188,620   | 06/07/2021    | BNP Paribas      | 2,750                      | –               |
| EUR                | 1,538,320        | USD           | 1,824,310   | 06/07/2021    | HSBC             | 116                        | –               |
| EUR                | 449,149          | USD           | 532,320     | 06/07/2021    | Rabobank         | 312                        | –               |
| GBP                | 955              | AUD           | 1,740       | 06/07/2021    | HSBC             | 11                         | –               |
| GBP                | 50,262           | CAD           | 85,800      | 06/07/2021    | BNP Paribas      | 124                        | –               |
| GBP                | 2,929            | CAD           | 5,000       | 06/07/2021    | HSBC             | 7                          | –               |
| GBP                | 54,021,742       | EUR           | 62,755,510  | 06/07/2021    | Barclays         | 169,667                    | 0.01            |
| GBP                | 220,979          | EUR           | 256,998     | 06/07/2021    | BNP Paribas      | 402                        | –               |
| GBP                | 373,287          | EUR           | 432,990     | 06/07/2021    | Citibank         | 1,819                      | –               |
| GBP                | 59,293           | EUR           | 69,000      | 06/07/2021    | J.P. Morgan      | 65                         | –               |
| GBP                | 148,132          | EUR           | 172,000     | 06/07/2021    | Societe Generale | 546                        | –               |
| GBP                | 5,000            | JPY           | 764,158     | 06/07/2021    | HSBC             | 19                         | –               |
| GBP                | 89,090           | USD           | 123,000     | 06/07/2021    | BNP Paribas      | 63                         | –               |
| JPY                | 50,580,821       | CAD           | 556,000     | 06/07/2021    | BNP Paribas      | 5,680                      | –               |
| JPY                | 131,639,485      | CAD           | 1,468,540   | 06/07/2021    | J.P. Morgan      | 131                        | –               |
| JPY                | 358,639,114      | EUR           | 2,692,910   | 06/07/2021    | Barclays         | 31,682                     | –               |
| JPY                | 159,880,113      | EUR           | 1,196,700   | 06/07/2021    | BNP Paribas      | 17,914                     | –               |
| JPY                | 332,000,000      | EUR           | 2,497,446   | 06/07/2021    | Citibank         | 24,768                     | –               |
| JPY                | 28,371,809,069   | EUR           | 211,737,914 | 06/07/2021    | HSBC             | 3,803,582                  | 0.23            |
| JPY                | 14,965,761,778   | EUR           | 111,656,825 | 06/07/2021    | Rabobank         | 2,038,522                  | 0.13            |
| JPY                | 75,020,440       | GBP           | 484,000     | 06/07/2021    | Societe Generale | 6,164                      | –               |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| JPY  | 7,503,000        | USD           | 67,587      | 06/07/2021    | J.P. Morgan      | 13                         | –               |
| KRW  | 79,000           | USD           | 70          | 15/07/2021    | J.P. Morgan      | –                          | –               |
| SEK  | 145,744          | AUD           | 22,580      | 06/07/2021    | BNP Paribas      | 76                         | –               |
| SEK  | 2,892,901        | USD           | 338,070     | 06/07/2021    | BNP Paribas      | 177                        | –               |
| SGD  | 166,856          | EUR           | 103,235     | 06/07/2021    | Citibank         | 1,427                      | –               |
| USD  | 217,229          | AUD           | 287,970     | 06/07/2021    | Barclays         | 869                        | –               |
| USD  | 249,150          | AUD           | 331,608     | 06/07/2021    | BNP Paribas      | 161                        | –               |
| USD  | 304,490          | CAD           | 374,290     | 06/07/2021    | Barclays         | 1,881                      | –               |
| USD  | 119,917          | CAD           | 145,000     | 06/07/2021    | Citibank         | 2,379                      | –               |
| USD  | 20,000           | CHF           | 17,891      | 06/07/2021    | Barclays         | 542                        | –               |
| USD  | 79,000           | CHF           | 70,736      | 06/07/2021    | BNP Paribas      | 2,080                      | –               |
| USD  | 11,290           | CHF           | 10,365      | 06/07/2021    | HSBC             | 64                         | –               |
| USD  | 2,129,697        | EUR           | 1,755,606   | 06/07/2021    | Barclays         | 40,092                     | –               |
| USD  | 853,781          | EUR           | 700,877     | 06/07/2021    | BNP Paribas      | 19,006                     | –               |
| USD  | 28,656,129       | EUR           | 23,625,440  | 06/07/2021    | Citibank         | 536,557                    | 0.03            |
| USD  | 191,453,718      | EUR           | 156,615,767 | 06/07/2021    | HSBC             | 4,812,328                  | 0.29            |
| USD  | 211,164          | EUR           | 177,000     | 06/07/2021    | J.P. Morgan      | 1,047                      | –               |
| USD  | 30,915,419       | EUR           | 25,307,389  | 06/07/2021    | Rabobank         | 759,575                    | 0.05            |
| USD  | 6,147,786        | EUR           | 5,145,481   | 06/07/2021    | Societe Generale | 38,150                     | –               |
| USD  | 206,117          | GBP           | 145,830     | 06/07/2021    | Barclays         | 3,927                      | –               |
| USD  | 216,816          | GBP           | 153,160     | 06/07/2021    | BNP Paribas      | 4,410                      | –               |
| USD  | 178,553          | GBP           | 126,000     | 06/07/2021    | Citibank         | 3,785                      | –               |
| USD  | 7,730            | GBP           | 5,534       | 06/07/2021    | HSBC             | 71                         | –               |
| USD  | 1,439,230        | JPY           | 157,563,481 | 06/07/2021    | BNP Paribas      | 16,501                     | –               |
| USD  | 376              | JPY           | 41,190      | 06/07/2021    | HSBC             | 4                          | –               |
| USD  | 2,211,000        | JPY           | 244,948,885 | 06/07/2021    | J.P. Morgan      | 3,365                      | –               |
| USD  | 70               | JPY           | 7,737       | 06/07/2021    | Rabobank         | –                          | –               |
| USD  | 228,079          | JPY           | 25,022,300  | 06/07/2021    | Societe Generale | 2,214                      | –               |
| USD  | 116,000          | SEK           | 981,491     | 06/07/2021    | BNP Paribas      | 1,037                      | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |                  | <b>12,606,068</b>          | <b>0.76</b>     |



## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--------------------|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| AUD                | 209,693          | CAD           | 196,000     | 06/07/2021    | BNP Paribas      | (718)                      | –               |
| AUD                | 55,535           | CAD           | 52,000      | 06/07/2021    | Citibank         | (252)                      | –               |
| AUD                | 56,976,832       | EUR           | 36,072,727  | 06/07/2021    | Barclays         | (5,130)                    | –               |
| AUD                | 1,361,992        | EUR           | 866,250     | 06/07/2021    | BNP Paribas      | (4,079)                    | –               |
| AUD                | 4,020,000        | EUR           | 2,557,049   | 06/07/2021    | Citibank         | (12,300)                   | –               |
| AUD                | 1,539,063        | EUR           | 976,000     | 06/07/2021    | HSBC             | (1,739)                    | –               |
| AUD                | 310,657          | GBP           | 170,000     | 06/07/2021    | BNP Paribas      | (1,365)                    | –               |
| AUD                | 82,203           | GBP           | 45,000      | 06/07/2021    | Citibank         | (380)                      | –               |
| AUD                | 56,152           | JPY           | 4,756,000   | 06/07/2021    | BNP Paribas      | (586)                      | –               |
| AUD                | 140,660          | JPY           | 11,934,740  | 06/07/2021    | HSBC             | (1,628)                    | –               |
| AUD                | 104,269          | USD           | 80,000      | 06/07/2021    | Barclays         | (1,449)                    | –               |
| AUD                | 2,157,428        | USD           | 1,655,760   | 06/07/2021    | BNP Paribas      | (30,388)                   | –               |
| AUD                | 302,925          | USD           | 235,130     | 06/07/2021    | Citibank         | (6,497)                    | –               |
| AUD                | 4,064,216        | USD           | 3,142,000   | 06/07/2021    | HSBC             | (76,503)                   | (0.01)          |
| CAD                | 7,395,260        | EUR           | 5,037,921   | 06/07/2021    | Citibank         | (2,441)                    | –               |
| CAD                | 1,538,250        | JPY           | 138,695,527 | 06/07/2021    | HSBC             | (6,270)                    | –               |
| CAD                | 11,450           | USD           | 9,437       | 06/07/2021    | BNP Paribas      | (160)                      | –               |
| CAD                | 38,410           | USD           | 31,793      | 06/07/2021    | HSBC             | (653)                      | –               |
| CHF                | 5,162            | CAD           | 7,000       | 06/07/2021    | Rabobank         | (58)                       | –               |
| CHF                | 11,133           | CAD           | 14,920      | 06/07/2021    | Societe Generale | (3)                        | –               |
| CHF                | 390              | EUR           | 356         | 06/07/2021    | Barclays         | –                          | –               |
| CHF                | 55,803           | EUR           | 51,000      | 06/07/2021    | Citibank         | (93)                       | –               |
| CHF                | 10,951           | EUR           | 10,000      | 06/07/2021    | HSBC             | (10)                       | –               |
| CHF                | 40,519           | EUR           | 37,000      | 06/07/2021    | J.P. Morgan      | (35)                       | –               |
| CHF                | 38,130           | EUR           | 35,000      | 06/07/2021    | Rabobank         | (215)                      | –               |
| CHF                | 128,232          | EUR           | 117,690     | 06/07/2021    | Societe Generale | (707)                      | –               |
| CHF                | 6,930            | GBP           | 5,438       | 06/07/2021    | Citibank         | (12)                       | –               |
| CHF                | 11,392           | GBP           | 9,000       | 06/07/2021    | Societe Generale | (91)                       | –               |
| CHF                | 47,193           | USD           | 51,770      | 06/07/2021    | Barclays         | (598)                      | –               |
| CHF                | 591,176          | USD           | 652,540     | 06/07/2021    | BNP Paribas      | (10,887)                   | –               |
| CHF                | 101,470          | USD           | 113,000     | 06/07/2021    | Citibank         | (2,710)                    | –               |
| CHF                | 41,680           | USD           | 45,435      | 06/07/2021    | HSBC             | (286)                      | –               |
| CHF                | 102,003          | USD           | 111,000     | 06/07/2021    | J.P. Morgan      | (537)                      | –               |
| EUR                | 259              | AUD           | 410         | 06/07/2021    | HSBC             | (1)                        | –               |
| EUR                | 39,849,663       | CAD           | 58,727,983  | 06/07/2021    | Barclays         | (138,598)                  | (0.01)          |
| EUR                | 1,088,880        | CAD           | 1,605,000   | 06/07/2021    | BNP Paribas      | (3,975)                    | –               |
| EUR                | 990,250          | CAD           | 1,459,000   | 06/07/2021    | Citibank         | (3,192)                    | –               |
| EUR                | 35,990           | CAD           | 53,000      | 06/07/2021    | Rabobank         | (98)                       | –               |
| EUR                | 2,936,985        | CHF           | 3,226,813   | 06/07/2021    | Barclays         | (6,757)                    | –               |
| EUR                | 13,680           | CHF           | 15,000      | 06/07/2021    | HSBC             | (4)                        | –               |
| EUR                | 78,265,541       | GBP           | 67,372,437  | 06/07/2021    | Barclays         | (210,686)                  | (0.01)          |
| EUR                | 1,053,316        | GBP           | 907,358     | 06/07/2021    | BNP Paribas      | (3,586)                    | –               |
| EUR                | 1,264,274        | GBP           | 1,090,000   | 06/07/2021    | HSBC             | (5,371)                    | –               |
| EUR                | 6,491,436        | GBP           | 5,580,000   | 06/07/2021    | J.P. Morgan      | (8,215)                    | –               |
| EUR                | 53,205           | GBP           | 46,000      | 06/07/2021    | Rabobank         | (376)                      | –               |
| EUR                | 132,041          | GBP           | 113,458     | 06/07/2021    | Societe Generale | (116)                      | –               |
| EUR                | 1,166,599        | JPY           | 155,580,963 | 06/07/2021    | Barclays         | (15,355)                   | –               |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|---------------|---------------|------------------|----------------------------|-----------------|
| EUR   | 1,242,910        | JPY           | 164,249,363   | 06/07/2021    | BNP Paribas      | (4,897)                    | –               |
| EUR   | 276,326          | JPY           | 37,022,000    | 06/07/2021    | HSBC             | (4,932)                    | –               |
| EUR   | 681,000          | JPY           | 90,167,730    | 06/07/2021    | J.P. Morgan      | (4,007)                    | –               |
| EUR   | 7,705,800        | JPY           | 1,032,835,840 | 06/07/2021    | Rabobank         | (140,685)                  | (0.01)          |
| EUR   | 854,950          | SEK           | 8,725,000     | 06/07/2021    | Barclays         | (5,296)                    | –               |
| EUR   | 3,753            | SGD           | 6,000         | 06/07/2021    | Citibank         | (11)                       | –               |
| EUR   | 1,436,200        | USD           | 1,741,178     | 06/07/2021    | Barclays         | (31,909)                   | –               |
| EUR   | 1,039,597        | USD           | 1,269,630     | 06/07/2021    | BNP Paribas      | (30,917)                   | –               |
| EUR   | 231,384,878      | USD           | 283,236,000   | 06/07/2021    | Citibank         | (7,431,314)                | (0.45)          |
| EUR   | 483,318,420      | USD           | 591,080,034   | 06/07/2021    | HSBC             | (15,062,727)               | (0.91)          |
| EUR   | 9,786,488        | USD           | 11,891,000    | 06/07/2021    | J.P. Morgan      | (239,651)                  | (0.02)          |
| EUR   | 117,794,724      | USD           | 143,892,277   | 06/07/2021    | Rabobank         | (3,530,975)                | (0.21)          |
| GBP   | 6,116            | AUD           | 11,270        | 06/07/2021    | J.P. Morgan      | (10)                       | –               |
| GBP   | 8,156            | CAD           | 14,000        | 06/07/2021    | HSBC             | (32)                       | –               |
| GBP   | 192,362          | CAD           | 329,440       | 06/07/2021    | Societe Generale | (253)                      | –               |
| GBP   | 417,581          | EUR           | 487,350       | 06/07/2021    | BNP Paribas      | (947)                      | –               |
| GBP   | 148,112          | EUR           | 172,530       | 06/07/2021    | Citibank         | (7)                        | –               |
| GBP   | 111,400          | EUR           | 130,000       | 06/07/2021    | HSBC             | (240)                      | –               |
| GBP   | 2,210            | JPY           | 342,000       | 06/07/2021    | HSBC             | (24)                       | –               |
| GBP   | 5,515            | JPY           | 855,240       | 06/07/2021    | Societe Generale | (73)                       | –               |
| GBP   | 524,902          | USD           | 733,015       | 06/07/2021    | Barclays         | (6,644)                    | –               |
| GBP   | 1,872,069        | USD           | 2,635,260     | 06/07/2021    | BNP Paribas      | (41,365)                   | –               |
| GBP   | 395,766          | USD           | 559,000       | 06/07/2021    | Citibank         | (10,339)                   | –               |
| GBP   | 1,925,552        | USD           | 2,683,130     | 06/07/2021    | HSBC             | (19,429)                   | –               |
| GBP   | 445,743          | USD           | 627,000       | 06/07/2021    | Societe Generale | (9,461)                    | –               |
| JPY   | 146,045          | EUR           | 1,110         | 06/07/2021    | Barclays         | (1)                        | –               |
| JPY   | 138,132,621      | USD           | 1,247,610     | 06/07/2021    | BNP Paribas      | (2,550)                    | –               |
| JPY   | 975,896,335      | USD           | 8,924,000     | 06/07/2021    | HSBC             | (110,538)                  | (0.01)          |
| JPY   | 343,044,997      | USD           | 3,090,980     | 06/07/2021    | Rabobank         | (99)                       | –               |
| SEK   | 364,295,357      | EUR           | 35,997,713    | 06/07/2021    | Barclays         | (79,803)                   | (0.01)          |
| SEK   | 1,321,293        | EUR           | 130,980       | 06/07/2021    | BNP Paribas      | (706)                      | –               |
| SEK   | 943,222          | GBP           | 80,620        | 06/07/2021    | Societe Generale | (910)                      | –               |
| SEK   | 144,276          | USD           | 17,430        | 06/07/2021    | Citibank         | (471)                      | –               |
| SEK   | 3,251,100        | USD           | 390,350       | 06/07/2021    | HSBC             | (8,587)                    | –               |
| SGD   | 1,653            | USD           | 1,230         | 06/07/2021    | J.P. Morgan      | –                          | –               |
| USD   | 143,405          | EUR           | 121,000       | 06/07/2021    | Citibank         | (85)                       | –               |
| USD   | 1,823,930        | EUR           | 1,538,000     | 06/07/2021    | HSBC             | (116)                      | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |               |               |                  | <b>(27,345,121)</b>        | <b>(1.65)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |               |               |                  | <b>(14,739,053)</b>        | <b>(0.89)</b>   |

## Schedule of Investments (continued)

### RobecoSAM Global SDG Credits

As at 30 June 2021

#### Interest Rate Swap Contracts

| Nominal<br>Amount   | Currency | Counterparty | Security Description                               | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|--------------|--|------------------|------------------------|--------------------|
| 14,336,000  | GBP      | Barclays     | Pay fixed 0.189% Receive floating<br>LIBOR 6 month | 05/01/2026       | 355,407                | 0.02               |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b>      |          |              |  |                  | <b>355,407</b>         | <b>0.02</b>        |
| 10,513,000  | GBP      | Barclays     | Pay floating LIBOR 6 month Receive<br>fixed 0.572% | 05/01/2041       | (1,199,646)            | (0.07)             |
| 10,000,000  | CAD      | Barclays     | Pay floating BA 3 month Receive fixed<br>1.636%    | 07/01/2041       | (631,620)              | (0.04)             |
| 17,230,000  | CAD      | Barclays     | Pay floating BA 3 month Receive fixed<br>0.802%    | 07/01/2026       | (301,319)              | (0.02)             |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |  |                  | <b>(2,132,585)</b>     | <b>(0.13)</b>      |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |          |              |  |                  | <b>(1,777,178)</b>     | <b>(0.11)</b>      |

### RobecoSAM Global SDG Credits

As at 30 June 2021

#### Credit Default Swap Contracts

| Nominal<br>Amount  | Currency | Counterparty | Reference Entity                  | Buy/Sell | Interest<br>(Paid)/<br>Received<br>Rate | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|--------------|-----------------------------------|----------|---|------------------|------------------------|--------------------|
| 102,100,000  | USD      | Citigroup    | CDX.NA.HY.36-V1                   | Buy      | (5.00)%                                 | 20/06/2026       | (8,793,028)            | (0.53)             |
| 2,600,000  | USD      | Citigroup    | Weyerhaeuser Co. 7.13% 15/07/2023 | Buy      | (1.00)%                                 | 20/12/2024       | (57,601)               | –                  |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |              |                                   |          |   |                  | <b>(8,850,629)</b>     | <b>(0.53)</b>      |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |              |                                   |          |   |                  | <b>(8,850,629)</b>     | <b>(0.53)</b>      |

## Schedule of Investments (continued)

### RobecoSAM SDG High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S, FRN 6.5% Perpetual   | EUR      | 1,000,000                  | 1,122,725              | 0.49               |
| Erste Group Bank AG, Reg. S, FRN 8.875% Perpetual   | EUR      | 200,000                    | 204,831                | 0.09               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.5% 12/03/2030                                 | EUR      | 1,100,000                  | 1,123,643              | 0.49               |
| Sappi Papier Holding GmbH, Reg. S 3.125% 15/04/2026   | EUR      | 917,000                    | 919,178                | 0.40               |
| Sappi Papier Holding GmbH, Reg. S 7.5% 15/06/2032   | USD      | 115,000                    | 107,268                | 0.05               |
| Suzano Austria GmbH 6% 15/01/2029   | USD      | 1,420,000                  | 1,424,969              | 0.62               |
|   |          |                            | <u>4,902,614</u>       | <u>2.14</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Belfius Bank SA, FRN 1.741% Perpetual   | EUR      | 200,000                    | 192,000                | 0.08               |
| Belfius Bank SA, FRN 5.348% Perpetual   | EUR      | 600,000                    | 627,705                | 0.27               |
| Ontex Group NV, Reg. S 3.5% 15/07/2026  | EUR      | 1,756,000                  | 1,753,805              | 0.77               |
| Solvay SA, FRN 2.5% 31/12/2164  | EUR      | 1,500,000                  | 1,548,235              | 0.68               |
|   |          |                            | <u>4,121,745</u>       | <u>1.80</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| China Resources Land Ltd., Reg. S, FRN 3.75% Perpetual  | USD      | 1,500,000                  | 1,314,112              | 0.57               |
| Longfor Group Holdings Ltd., Reg. S 3.375% 13/04/2027   | USD      | 200,000                    | 177,218                | 0.08               |
|   |          |                            | <u>1,491,330</u>       | <u>0.65</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Enel Chile SA 4.875% 12/06/2028   | USD      | 192,000                    | 186,625                | 0.08               |
|   |          |                            | <u>186,625</u>         | <u>0.08</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| DKT Finance ApS, Reg. S 7% 17/06/2023   | EUR      | 502,000                    | 510,785                | 0.22               |
|   |          |                            | <u>510,785</u>         | <u>0.22</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ, Reg. S 2.375% 15/05/2025   | EUR      | 128,000                    | 136,021                | 0.06               |
| Nokia OYJ, Reg. S 3.125% 15/05/2028   | EUR      | 303,000                    | 337,161                | 0.15               |
|   |          |                            | <u>473,182</u>         | <u>0.21</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S, FRN 2.625% Perpetual  | EUR      | 400,000                    | 391,555                | 0.17               |
| Accor SA, Reg. S, FRN 4.375% Perpetual  | EUR      | 300,000                    | 315,033                | 0.14               |
| BNP Paribas SA, Reg. S, FRN 6.125% Perpetual  | EUR      | 214,000                    | 224,918                | 0.10               |
| Chrome Bidco SASU, Reg. S 3.5% 31/05/2028   | EUR      | 660,000                    | 669,900                | 0.29               |
| Chrome Holdco SASU, Reg. S 5% 31/05/2029  | EUR      | 310,000                    | 317,790                | 0.14               |
| Credit Agricole Assurances SA, Reg. S, FRN 4.75% 27/09/2048                                   | EUR      | 200,000                    | 244,236                | 0.11               |

## Schedule of Investments (continued)

### RobecoSAM SDG High Yield Bonds As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>France (continued)</i>   |          |                            |                        |                    |
| Crown European Holdings SA, Reg. S 2.625% 30/09/2024  | EUR      | 1,030,000                  | 1,078,210              | 0.47               |
| Crown European Holdings SA, Reg. S 3.375% 15/05/2025  | EUR      | 540,000                    | 579,721                | 0.25               |
| Crown European Holdings SA, Reg. S 2.875% 01/02/2026  | EUR      | 711,000                    | 756,311                | 0.33               |
| Derichebourg SA, Reg. S 2.25% 15/07/2028  | EUR      | 689,000                    | 701,210                | 0.31               |
| Faurecia SE, Reg. S 3.125% 15/06/2026   | EUR      | 399,000                    | 412,637                | 0.18               |
| Faurecia SE, Reg. S 2.375% 15/06/2027   | EUR      | 2,120,000                  | 2,170,088              | 0.95               |
| Faurecia SE, Reg. S 3.75% 15/06/2028  | EUR      | 264,000                    | 278,182                | 0.12               |
| Getlink SE, Reg. S 3.5% 30/10/2025  | EUR      | 1,420,000                  | 1,473,601              | 0.64               |
| Loxam SAS, Reg. S 3.75% 15/07/2026  | EUR      | 715,000                    | 732,875                | 0.32               |
| Paprec Holding SA, Reg. S 4% 31/03/2025   | EUR      | 1,051,000                  | 1,069,659              | 0.47               |
| Solvay Finance SACA, Reg. S, FRN 5.425% Perpetual   | EUR      | 231,000                    | 254,835                | 0.11               |
| SPCM SA, Reg. S 4.875% 15/09/2025   | USD      | 200,000                    | 172,629                | 0.07               |
| SPCM SA, Reg. S 2.625% 01/02/2029   | EUR      | 691,000                    | 709,487                | 0.31               |
| SPIE SA, Reg. S 2.625% 18/06/2026   | EUR      | 1,000,000                  | 1,035,703              | 0.45               |
| Veolia Environnement SA, Reg. S, FRN 2.5% Perpetual   | EUR      | 1,900,000                  | 1,910,158              | 0.83               |
| Verallia SA, Reg. S 1.625% 14/05/2028   | EUR      | 900,000                    | 909,653                | 0.40               |
|   |          |                            | <u>16,408,391</u>      | <u>7.16</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| ADLER Real Estate AG, Reg. S 1.875% 27/04/2023  | EUR      | 600,000                    | 602,262                | 0.26               |
| CeramTec BondCo GmbH, Reg. S 5.25% 15/12/2025   | EUR      | 952,000                    | 965,033                | 0.42               |
| IHO Verwaltungs GmbH, 144A 6% 15/05/2027  | USD      | 620,000                    | 547,319                | 0.24               |
| IHO Verwaltungs GmbH, Reg. S 3.625% 15/05/2025  | EUR      | 183,000                    | 185,925                | 0.08               |
| IHO Verwaltungs GmbH, Reg. S 6.375% 15/05/2029  | USD      | 338,000                    | 311,229                | 0.14               |
| IHO Verwaltungs GmbH, Reg. S, FRN 3.875% 15/05/2027   | EUR      | 150,000                    | 154,566                | 0.07               |
| Infineon Technologies AG, Reg. S, FRN 3.625% Perpetual  | EUR      | 1,400,000                  | 1,538,672              | 0.67               |
| Kaefer Isoliertechnik GmbH & Co. KG, Reg. S 5.5% 10/01/2024   | EUR      | 230,000                    | 233,402                | 0.10               |
| Schaeffler AG, Reg. S 2.75% 12/10/2025  | EUR      | 100,000                    | 106,790                | 0.05               |
| Schaeffler AG, Reg. S 2.875% 26/03/2027   | EUR      | 96,000                     | 103,103                | 0.04               |
| SGL Carbon SE, Reg. S 4.625% 30/09/2024   | EUR      | 353,000                    | 359,927                | 0.16               |
| WEPA Hygieneprodukte GmbH, Reg. S 2.875% 15/12/2027   | EUR      | 1,120,000                  | 1,106,194              | 0.48               |
|   |          |                            | <u>6,214,422</u>       | <u>2.71</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Vanke Real Estate Hong Kong Co. Ltd., Reg. S 3.5% 12/11/2029  | USD      | 2,110,000                  | 1,839,622              | 0.80               |
| Weichai International Hong Kong Energy Group Co. Ltd., Reg. S, FRN 3.75% Perpetual                        | USD      | 2,000,000                  | 1,714,205              | 0.75               |
|   |          |                            | <u>3,553,827</u>       | <u>1.55</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt., Reg. S, FRN 2.875% 15/07/2029   | EUR      | 1,040,000                  | 1,071,850              | 0.47               |
|   |          |                            | <u>1,071,850</u>       | <u>0.47</u>        |

## Schedule of Investments (continued)

### RobecoSAM SDG High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>India</i>  |          |                            |                        |                    |
| UltraTech Cement Ltd., Reg. S 2.8% 16/02/2031   | USD      | 600,000                    | 487,498                | 0.21               |
|   |          |                            | <u>487,498</u>         | <u>0.21</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 1.875% 19/11/2029  | EUR      | 930,000                    | 953,497                | 0.42               |
| eircom Finance DAC, Reg. S 3.5% 15/05/2026  | EUR      | 248,000                    | 254,212                | 0.11               |
| eircom Finance DAC, Reg. S 2.625% 15/02/2027  | EUR      | 1,180,000                  | 1,173,298              | 0.51               |
| Smurfit Kappa Treasury ULC, Reg. S 1.5% 15/09/2027  | EUR      | 1,000,000                  | 1,058,334              | 0.46               |
|   |          |                            | <u>3,439,341</u>       | <u>1.50</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Assicurazioni Generali SpA, Reg. S, FRN 4.596% Perpetual  | EUR      | 1,010,000                  | 1,136,486              | 0.49               |
| Intesa Sanpaolo SpA, Reg. S 5.148% 10/06/2030   | GBP      | 1,000,000                  | 1,326,452              | 0.58               |
| Intesa Sanpaolo SpA, Reg. S, FRN 5.875% Perpetual   | EUR      | 843,000                    | 958,019                | 0.42               |
| Intesa Sanpaolo Vita SpA, Reg. S, FRN 4.75% Perpetual   | EUR      | 1,000,000                  | 1,100,000              | 0.48               |
| Lkq Italia Bondco Di Lkq Italia Bondco Gp SRL E C SAPA, Reg. S 3.875% 01/04/2024                          | EUR      | 100,000                    | 108,009                | 0.05               |
| Sofima Holding SpA, Reg. S 3.75% 15/01/2028   | EUR      | 860,000                    | 864,458                | 0.38               |
| Telecom Italia SpA, 144A 5.303% 30/05/2024  | USD      | 220,000                    | 202,825                | 0.09               |
| Telecom Italia SpA, Reg. S 4% 11/04/2024  | EUR      | 450,000                    | 485,611                | 0.21               |
| UniCredit SpA, Reg. S, FRN 2% 23/09/2029  | EUR      | 560,000                    | 564,376                | 0.25               |
| UnipolSai Assicurazioni SpA, Reg. S 3.875% 01/03/2028   | EUR      | 1,090,000                  | 1,188,263              | 0.52               |
|   |          |                            | <u>7,934,499</u>       | <u>3.47</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Adient Global Holdings Ltd., Reg. S 3.5% 15/08/2024   | EUR      | 1,054,000                  | 1,084,170              | 0.47               |
| Avis Budget Finance plc, Reg. S 4.125% 15/11/2024   | EUR      | 570,000                    | 581,237                | 0.25               |
| Avis Budget Finance plc, Reg. S 4.5% 15/05/2025   | EUR      | 476,000                    | 484,847                | 0.21               |
| Avis Budget Finance plc, Reg. S 4.75% 30/01/2026  | EUR      | 100,000                    | 102,225                | 0.05               |
|   |          |                            | <u>2,252,479</u>       | <u>0.98</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| ADLER Group SA, Reg. S 1.875% 14/01/2026  | EUR      | 500,000                    | 490,735                | 0.21               |
| ADLER Group SA, Reg. S 2.25% 14/01/2029   | EUR      | 900,000                    | 873,613                | 0.38               |
| Aramark International Finance Sarl, Reg. S 3.125% 01/04/2025  | EUR      | 201,000                    | 203,483                | 0.09               |
| ARD Finance SA, Reg. S 6.5% 30/06/2027  | USD      | 200,000                    | 176,960                | 0.08               |
| ARD Finance SA, Reg. S, FRN 5% 30/06/2027   | EUR      | 1,093,000                  | 1,121,395              | 0.49               |
| BK LC Lux Finco1 Sarl, Reg. S 5.25% 30/04/2029  | EUR      | 149,000                    | 152,470                | 0.07               |
| Greif Nevada Holdings, Inc. SCS, Reg. S 7.375% 15/07/2021   | EUR      | 480,000                    | 481,032                | 0.21               |
| Holcim Finance Luxembourg SA, Reg. S, FRN 3% Perpetual  | EUR      | 100,000                    | 104,746                | 0.04               |
| Kleopatra Holdings 2 SCA, Reg. S 6.5% 01/09/2026  | EUR      | 936,000                    | 911,639                | 0.40               |
| Lincoln Financing SARL, Reg. S 3.625% 01/04/2024  | EUR      | 1,431,000                  | 1,447,716              | 0.63               |

## Schedule of Investments (continued)

### RobecoSAM SDG High Yield Bonds As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Luxembourg (continued)</i>   |          |                            |                        |                    |
| Millicom International Cellular SA, Reg. S 6.25% 25/03/2029   | USD      | 1,692,000                  | 1,558,383              | 0.68               |
|   |          |                            | <u>7,522,172</u>       | <u>3.28</u>        |
| <i>Mauritius</i>  |          |                            |                        |                    |
| HTA Group Ltd., Reg. S 7% 18/12/2025  | USD      | 300,000                    | 269,226                | 0.12               |
| Network i2i Ltd., Reg. S, FRN 5.65% Perpetual   | USD      | 2,300,000                  | 2,070,368              | 0.90               |
|   |          |                            | <u>2,339,594</u>       | <u>1.02</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Banco Mercantil del Norte SA, Reg. S, FRN 6.75% Perpetual   | USD      | 1,300,000                  | 1,178,430              | 0.52               |
| Nemak SAB de CV, Reg. S 3.25% 15/03/2024  | EUR      | 144,000                    | 145,737                | 0.06               |
|   |          |                            | <u>1,324,167</u>       | <u>0.58</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Axalta Coating Systems Dutch Holding B BV, Reg. S 3.75% 15/01/2025  | EUR      | 732,000                    | 745,210                | 0.33               |
| Darling Global Finance BV, Reg. S 3.625% 15/05/2026   | EUR      | 598,000                    | 607,379                | 0.26               |
| Energizer Gamma Acquisition BV, Reg. S 4.625% 15/07/2026  | EUR      | 306,000                    | 313,330                | 0.14               |
| Koninklijke KPN NV, Reg. S, FRN 7% 28/03/2073   | USD      | 638,000                    | 580,751                | 0.25               |
| Koninklijke KPN NV, Reg. S, FRN 2% Perpetual  | EUR      | 700,000                    | 710,403                | 0.31               |
| LeasePlan Corp. NV, Reg. S, FRN 7.375% Perpetual  | EUR      | 203,000                    | 227,289                | 0.10               |
| LKQ European Holdings BV, Reg. S 4.125% 01/04/2028  | EUR      | 427,000                    | 458,338                | 0.20               |
| OI European Group BV, Reg. S 3.125% 15/11/2024  | EUR      | 261,000                    | 270,067                | 0.12               |
| Q-Park Holding I BV, Reg. S 2% 01/03/2027   | EUR      | 342,000                    | 325,589                | 0.14               |
| Sigma Holdco BV, 144A 7.875% 15/05/2026   | USD      | 327,000                    | 280,076                | 0.12               |
| Telefonica Europe BV, Reg. S, FRN 3.875% Perpetual  | EUR      | 700,000                    | 753,404                | 0.33               |
| Trivium Packaging Finance BV, Reg. S 3.75% 15/08/2026   | EUR      | 118,000                    | 119,696                | 0.05               |
| ZF Europe Finance BV, Reg. S 3% 23/10/2029  | EUR      | 100,000                    | 104,571                | 0.05               |
| Ziggo Bond Co. BV, Reg. S 3.375% 28/02/2030   | EUR      | 875,000                    | 863,408                | 0.38               |
| Ziggo Bond Co. BV, Reg. S 5.125% 28/02/2030   | USD      | 342,000                    | 294,986                | 0.13               |
|   |          |                            | <u>6,654,497</u>       | <u>2.91</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| CaixaBank SA, Reg. S, FRN 6% Perpetual  | EUR      | 1,200,000                  | 1,252,495              | 0.55               |
| Cellnex Finance Co. SA, Reg. S 1.25% 15/01/2029   | EUR      | 200,000                    | 195,755                | 0.08               |
| Cellnex Finance Co. SA, Reg. S 2% 15/02/2033  | EUR      | 1,000,000                  | 990,708                | 0.43               |
| El Corte Ingles SA, Reg. S 3.625% 15/03/2024  | EUR      | 285,000                    | 296,011                | 0.13               |
| Grupo Antolin-Irausa SA, Reg. S 3.375% 30/04/2026   | EUR      | 471,000                    | 473,500                | 0.21               |
| NH Hotel Group SA, Reg. S 4% 02/07/2026   | EUR      | 776,000                    | 778,110                | 0.34               |
|   |          |                            | <u>3,986,579</u>       | <u>1.74</u>        |

## Schedule of Investments (continued)

### RobecoSAM SDG High Yield Bonds As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Supranational</i>  |          |                            |                        |                    |
| Ardagh Packaging Finance plc, 144A 5.25% 15/08/2027   | USD      | 720,000                    | 619,697                | 0.27               |
| Ardagh Packaging Finance plc, Reg. S 2.125% 15/08/2026  | EUR      | 330,000                    | 329,971                | 0.14               |
| Ardagh Packaging Finance plc, Reg. S 2.125% 15/08/2026  | EUR      | 426,000                    | 425,942                | 0.19               |
| Ardagh Packaging Finance plc, Reg. S 4.75% 15/07/2027   | GBP      | 283,000                    | 336,036                | 0.15               |
| CANPACK SA, 144A 3.125% 01/11/2025  | USD      | 200,000                    | 171,473                | 0.07               |
|   |          |                            | <u>1,883,119</u>       | <u>0.82</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Volvo Treasury AB, Reg. S, FRN 4.85% 10/03/2078   | EUR      | 718,000                    | 770,038                | 0.34               |
|   |          |                            | <u>770,038</u>         | <u>0.34</u>        |
| <i>Thailand</i>   |          |                            |                        |                    |
| Kasikornbank PCL, Reg. S, FRN 5.275% Perpetual  | USD      | 1,280,000                  | 1,146,336              | 0.50               |
|   |          |                            | <u>1,146,336</u>       | <u>0.50</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| Turkcell Iletisim Hizmetleri A/S, Reg. S 5.8% 11/04/2028  | USD      | 1,310,000                  | 1,178,865              | 0.51               |
| Turkiye Sise ve Cam Fabrikalari A/S, Reg. S 6.95% 14/03/2026  | USD      | 1,920,000                  | 1,798,431              | 0.79               |
|   |          |                            | <u>2,977,296</u>       | <u>1.30</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Anglian Water Osprey Financing plc, Reg. S 4% 08/03/2026  | GBP      | 1,270,000                  | 1,604,312              | 0.70               |
| Direct Line Insurance Group plc, Reg. S, FRN 4.75% Perpetual  | GBP      | 702,000                    | 839,953                | 0.37               |
| EC Finance plc, Reg. S 2.375% 15/11/2022  | EUR      | 417,000                    | 411,253                | 0.18               |
| INEOS Finance plc, Reg. S 2.125% 15/11/2025   | EUR      | 100,000                    | 100,113                | 0.04               |
| Nomad Foods Bondco plc, Reg. S 2.5% 24/06/2028  | EUR      | 1,471,000                  | 1,488,272              | 0.65               |
| Tesco Property Finance 3 plc, Reg. S 5.744% 13/04/2040  | GBP      | 392,025                    | 610,651                | 0.27               |
| Tesco Property Finance 4 plc, Reg. S 5.801% 13/10/2040  | GBP      | 96,221                     | 149,846                | 0.06               |
| Tesco Property Finance 5 plc, Reg. S 5.661% 13/10/2041  | GBP      | 997,826                    | 1,555,959              | 0.68               |
| Tesco Property Finance 6 plc, Reg. S 5.411% 13/07/2044  | GBP      | 127,190                    | 193,514                | 0.08               |
| Thames Water Kemble Finance plc, Reg. S 4.625% 19/05/2026   | GBP      | 520,000                    | 619,980                | 0.27               |
| Virgin Media Secured Finance plc, Reg. S 5% 15/04/2027  | GBP      | 206,000                    | 249,579                | 0.11               |
| Vmed O2 UK Financing I plc, Reg. S 3.25% 31/01/2031   | EUR      | 312,000                    | 313,051                | 0.14               |
| Vmed O2 UK Financing I plc, Reg. S 4.25% 31/01/2031   | USD      | 544,000                    | 451,218                | 0.20               |
| Vmed O2 UK Financing I plc, Reg. S 4.5% 15/07/2031  | GBP      | 930,000                    | 1,089,935              | 0.48               |
| Vodafone Group plc, Reg. S, FRN 4.875% 03/10/2078   | GBP      | 167,000                    | 211,461                | 0.09               |
| Vodafone Group plc, Reg. S, FRN 6.25% 03/10/2078  | USD      | 385,000                    | 358,801                | 0.16               |
| Vodafone Group plc, Reg. S, FRN 3.05% 27/08/2080  | EUR      | 314,000                    | 323,005                | 0.14               |
|   |          |                            | <u>10,570,903</u>      | <u>4.62</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AmeriGas Partners LP 5.5% 20/05/2025  | USD      | 335,000                    | 310,898                | 0.14               |



## Schedule of Investments (continued)

### RobecoSAM SDG High Yield Bonds As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| AmeriGas Partners LP 5.875% 20/08/2026  | USD      | 192,000                    | 181,282                | 0.08               |
| AmeriGas Partners LP 5.75% 20/05/2027   | USD      | 371,000                    | 349,619                | 0.15               |
| Ashtead Capital, Inc., 144A 4.125% 15/08/2025   | USD      | 375,000                    | 323,800                | 0.14               |
| Ashtead Capital, Inc., 144A 5.25% 01/08/2026  | USD      | 266,000                    | 233,824                | 0.10               |
| Ashtead Capital, Inc., 144A 4.375% 15/08/2027   | USD      | 914,000                    | 807,970                | 0.35               |
| B&G Foods, Inc. 5.25% 01/04/2025  | USD      | 732,000                    | 634,635                | 0.28               |
| B&G Foods, Inc. 5.25% 15/09/2027  | USD      | 223,000                    | 195,927                | 0.09               |
| Ball Corp. 4% 15/11/2023  | USD      | 192,000                    | 171,608                | 0.07               |
| Ball Corp. 5.25% 01/07/2025   | USD      | 476,000                    | 454,238                | 0.20               |
| Ball Corp. 4.875% 15/03/2026  | USD      | 289,000                    | 271,551                | 0.12               |
| Ball Corp. 2.875% 15/08/2030  | USD      | 2,160,000                  | 1,786,301              | 0.78               |
| Belden, Inc., Reg. S 4.125% 15/10/2026  | EUR      | 610,000                    | 625,975                | 0.27               |
| Belden, Inc., Reg. S 3.375% 15/07/2027  | EUR      | 570,000                    | 585,773                | 0.26               |
| Belden, Inc., Reg. S 3.875% 15/03/2028  | EUR      | 507,000                    | 528,096                | 0.23               |
| Berry Global, Inc., Reg. S 1.5% 15/01/2027  | EUR      | 1,279,000                  | 1,301,587              | 0.57               |
| Catalent Pharma Solutions, Inc., Reg. S 2.375% 01/03/2028   | EUR      | 2,050,000                  | 2,058,857              | 0.90               |
| Cogent Communications Group, Inc., Reg. S 4.375% 30/06/2024   | EUR      | 1,553,000                  | 1,582,993              | 0.69               |
| Embarq Corp. 7.995% 01/06/2036  | USD      | 38,000                     | 36,321                 | 0.02               |
| Encompass Health Corp. 4.5% 01/02/2028  | USD      | 180,000                    | 157,476                | 0.07               |
| HCA, Inc. 5.875% 01/05/2023   | USD      | 97,000                     | 88,820                 | 0.04               |
| HCA, Inc. 5.875% 15/02/2026   | USD      | 356,000                    | 347,371                | 0.15               |
| HCA, Inc. 3.5% 01/09/2030   | USD      | 944,000                    | 847,511                | 0.37               |
| HCA, Inc. 7.5% 15/11/2095   | USD      | 481,000                    | 567,341                | 0.25               |
| Hilton Worldwide Finance LLC 4.875% 01/04/2027  | USD      | 481,000                    | 423,187                | 0.18               |
| IQVIA, Inc., Reg. S 2.875% 15/09/2025   | EUR      | 307,000                    | 310,968                | 0.14               |
| IQVIA, Inc., Reg. S 2.25% 15/01/2028  | EUR      | 165,000                    | 166,118                | 0.07               |
| Kraton Polymers LLC, Reg. S 5.25% 15/05/2026  | EUR      | 179,000                    | 183,555                | 0.08               |
| Lennar Corp. 4.5% 30/04/2024  | USD      | 1,002,000                  | 924,531                | 0.40               |
| Level 3 Financing, Inc. 5.25% 15/03/2026  | USD      | 269,000                    | 233,860                | 0.10               |
| Lumen Technologies, Inc. 5.8% 15/03/2022  | USD      | 346,000                    | 300,491                | 0.13               |
| Lumen Technologies, Inc. 6.875% 15/01/2028  | USD      | 135,000                    | 127,530                | 0.06               |
| MPT Operating Partnership LP, REIT 3.325% 24/03/2025  | EUR      | 100,000                    | 107,974                | 0.05               |
| MPT Operating Partnership LP, REIT 5.25% 01/08/2026   | USD      | 174,000                    | 151,122                | 0.07               |
| MPT Operating Partnership LP, REIT 5% 15/10/2027  | USD      | 1,699,000                  | 1,519,187              | 0.66               |
| MPT Operating Partnership LP, REIT 3.692% 05/06/2028  | GBP      | 500,000                    | 620,837                | 0.27               |
| MPT Operating Partnership LP, REIT 4.625% 01/08/2029  | USD      | 385,000                    | 348,090                | 0.15               |
| MPT Operating Partnership LP, REIT 3.5% 15/03/2031  | USD      | 372,000                    | 316,859                | 0.14               |
| Netflix, Inc. 3.625% 15/05/2027   | EUR      | 1,007,000                  | 1,157,970              | 0.51               |
| Netflix, Inc. 4.625% 15/05/2029   | EUR      | 681,000                    | 850,732                | 0.37               |
| Netflix, Inc., Reg. S 3.875% 15/11/2029   | EUR      | 750,000                    | 903,003                | 0.39               |
| Netflix, Inc., Reg. S 3.625% 15/06/2030   | EUR      | 810,000                    | 963,482                | 0.42               |
| Organon & Co., Reg. S 2.875% 30/04/2028   | EUR      | 430,000                    | 436,356                | 0.19               |
| PulteGroup, Inc. 7.875% 15/06/2032  | USD      | 1,060,000                  | 1,288,476              | 0.56               |
| PulteGroup, Inc. 6.375% 15/05/2033  | USD      | 735,000                    | 820,969                | 0.36               |

## Schedule of Investments (continued)

### RobecoSAM SDG High Yield Bonds As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| PulteGroup, Inc. 6% 15/02/2035  | USD      | 465,000                    | 513,928                | 0.22               |
| PVH Corp. 7.75% 15/11/2023  | USD      | 50,000                     | 48,422                 | 0.02               |
| PVH Corp., Reg. S 3.125% 15/12/2027   | EUR      | 825,000                    | 937,143                | 0.41               |
| Qwest Corp. 6.75% 01/12/2021  | USD      | 280,000                    | 241,989                | 0.11               |
| Sealed Air Corp., Reg. S 4.5% 15/09/2023  | EUR      | 600,000                    | 648,111                | 0.28               |
| Service Corp. International 3.375% 15/08/2030   | USD      | 197,000                    | 163,057                | 0.07               |
| Silgan Holdings, Inc. 3.25% 15/03/2025  | EUR      | 494,000                    | 497,946                | 0.22               |
| Spectrum Brands, Inc. 5.75% 15/07/2025  | USD      | 6,000                      | 5,189                  | –                  |
| Spectrum Brands, Inc., Reg. S 4% 01/10/2026   | EUR      | 445,000                    | 454,942                | 0.20               |
| Standard Industries, Inc., Reg. S 2.25% 21/11/2026  | EUR      | 1,160,000                  | 1,154,339              | 0.50               |
| Suburban Propane Partners LP 5.875% 01/03/2027  | USD      | 591,000                    | 524,080                | 0.23               |
| UGI International LLC, Reg. S 3.25% 01/11/2025  | EUR      | 166,000                    | 169,502                | 0.07               |
| United Rentals North America, Inc. 5.875% 15/09/2026  | USD      | 346,000                    | 302,741                | 0.13               |
| United Rentals North America, Inc. 5.5% 15/05/2027  | USD      | 655,000                    | 585,074                | 0.26               |
| United Rentals North America, Inc. 3.875% 15/11/2027  | USD      | 740,000                    | 656,592                | 0.29               |
| United Rentals North America, Inc. 4.875% 15/01/2028  | USD      | 983,000                    | 879,701                | 0.38               |
| United Rentals North America, Inc. 5.25% 15/01/2030   | USD      | 139,000                    | 128,412                | 0.06               |
| United Rentals North America, Inc. 3.875% 15/02/2031  | USD      | 182,000                    | 156,243                | 0.07               |
| WMG Acquisition Corp., Reg. S 3.625% 15/10/2026   | EUR      | 1,187,000                  | 1,217,453              | 0.53               |
| Xerox Corp. 4.375% 15/03/2023   | USD      | 1,000,000                  | 880,034                | 0.38               |
| ZF North America Capital, Inc., Reg. S 2.75% 27/04/2023   | EUR      | 200,000                    | 208,591                | 0.09               |
|   |          |                            | <u>36,978,560</u>      | <u>16.14</u>       |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| CAS Capital No. 1 Ltd., Reg. S, FRN 4% 31/12/2164   | USD      | 1,500,000                  | 1,270,791              | 0.56               |
| ENN Clean Energy International Investment Ltd., Reg. S 3.375%<br>12/05/2026                               | USD      | 1,250,000                  | 1,075,298              | 0.47               |
|   |          |                            | <u>2,346,089</u>       | <u>1.03</u>        |
| Total Bonds   |          |                            | <u>131,547,938</u>     | <u>57.43</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>131,547,938</u>     | <u>57.43</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| FMG Resources August 2006 Pty. Ltd., 144A 5.125% 15/05/2024   | USD      | 841,000                    | 771,250                | 0.34               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.5% 15/09/2027   | USD      | 481,000                    | 440,868                | 0.19               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.375% 01/04/2031   | USD      | 2,000,000                  | 1,800,899              | 0.79               |
|   |          |                            | <u>3,013,017</u>       | <u>1.32</u>        |

## Schedule of Investments (continued)

### RobecoSAM SDG High Yield Bonds As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| ams AG, Reg. S 6% 31/07/2025  | EUR      | 1,419,000                  | 1,519,399              | 0.66               |
| Sappi Papier Holding GmbH, 144A 7.5% 15/06/2032   | USD      | 361,000                    | 336,728                | 0.15               |
|   |          |                            | <u>1,856,127</u>       | <u>0.81</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Itau Unibanco Holding SA, Reg. S 3.25% 24/01/2025   | USD      | 1,000,000                  | 863,953                | 0.38               |
| Itau Unibanco Holding SA, Reg. S, FRN 6.125% Perpetual  | USD      | 1,360,000                  | 1,160,642              | 0.50               |
|   |          |                            | <u>2,024,595</u>       | <u>0.88</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Bausch Health Cos., Inc., 144A 5.5% 01/11/2025  | USD      | 77,000                     | 66,616                 | 0.03               |
| Bausch Health Cos., Inc., 144A 5.75% 15/08/2027   | USD      | 550,000                    | 487,328                | 0.21               |
| GFL Environmental, Inc., 144A 3.5% 01/09/2028   | USD      | 1,986,000                  | 1,674,731              | 0.73               |
| Mattamy Group Corp., 144A 5.25% 15/12/2027  | USD      | 640,000                    | 565,894                | 0.25               |
| Mattamy Group Corp., 144A 4.625% 01/03/2030   | USD      | 470,000                    | 405,600                | 0.18               |
| St Marys Cement, Inc. Canada, Reg. S 5.75% 28/01/2027   | USD      | 1,520,000                  | 1,473,986              | 0.64               |
|   |          |                            | <u>4,674,155</u>       | <u>2.04</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Braskem Finance Ltd. 6.45% 03/02/2024   | USD      | 790,000                    | 752,887                | 0.33               |
|   |          |                            | <u>752,887</u>         | <u>0.33</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| UPM-Kymmene OYJ, 144A 7.45% 26/11/2027  | USD      | 375,000                    | 400,454                | 0.17               |
| UPM-Kymmene OYJ, Reg. S 7.45% 26/11/2027  | USD      | 183,000                    | 195,422                | 0.09               |
|   |          |                            | <u>595,876</u>         | <u>0.26</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Paprec Holding SA, Reg. S 3.5% 01/07/2028   | EUR      | 440,000                    | 439,779                | 0.19               |
| SPCM SA, 144A 4.875% 15/09/2025   | USD      | 1,723,000                  | 1,487,199              | 0.65               |
|   |          |                            | <u>1,926,978</u>       | <u>0.84</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Cimpress plc, 144A 7% 15/06/2026  | USD      | 886,000                    | 787,492                | 0.34               |
| James Hardie International Finance DAC, 144A 5% 15/01/2028  | USD      | 200,000                    | 178,963                | 0.08               |
| Smurfit Kappa Treasury Funding DAC 7.5% 20/11/2025  | USD      | 374,000                    | 391,024                | 0.17               |
|   |          |                            | <u>1,357,479</u>       | <u>0.59</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| UniCredit SpA, FRN, 144A 5.861% 19/06/2032  | USD      | 1,720,000                  | 1,605,178              | 0.70               |
|   |          |                            | <u>1,605,178</u>       | <u>0.70</u>        |

## Schedule of Investments (continued)

### RobecoSAM SDG High Yield Bonds As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Kleopatra Finco Sarl, Reg. S 4.25% 01/03/2026   | EUR      | 637,000                    | 639,658                | 0.28               |
| Telecom Italia Capital SA 6.375% 15/11/2033   | USD      | 77,000                     | 77,419                 | 0.03               |
| Telecom Italia Capital SA 7.721% 04/06/2038   | USD      | 96,000                     | 110,473                | 0.05               |
| Telenet Finance Luxembourg Notes Sarl, 144A 5.5% 01/03/2028   | USD      | 800,000                    | 709,013                | 0.31               |
|   |          |                            | <u>1,536,563</u>       | <u>0.67</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Cemex SAB de CV, 144A 5.45% 19/11/2029  | USD      | 1,430,000                  | 1,327,399              | 0.58               |
| Nemak SAB de CV, Reg. S 4.75% 23/01/2025  | USD      | 487,000                    | 423,312                | 0.18               |
| Orbia Advance Corp. SAB de CV, Reg. S 6.75% 19/09/2042  | USD      | 1,200,000                  | 1,322,919              | 0.58               |
|   |          |                            | <u>3,073,630</u>       | <u>1.34</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Energizer Gamma Acquisition BV, Reg. S 3.5% 30/06/2029  | EUR      | 436,000                    | 435,737                | 0.19               |
| OI European Group BV, 144A 4% 15/03/2023  | USD      | 1,160,000                  | 1,007,844              | 0.44               |
| Selecta Group BV, Reg. S, FRN 8% 01/04/2026   | EUR      | 763,768                    | 784,168                | 0.34               |
| Selecta Group BV, Reg. S, FRN 10% 01/07/2026  | EUR      | 264,194                    | 249,837                | 0.11               |
| Sensata Technologies BV, 144A 4% 15/04/2029   | USD      | 614,000                    | 525,872                | 0.23               |
|   |          |                            | <u>3,003,458</u>       | <u>1.31</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Ardagh Packaging Finance plc, 144A 4.125% 15/08/2026  | USD      | 481,000                    | 418,717                | 0.18               |
| ATP Tower Holdings LLC, Reg. S 4.05% 27/04/2026   | USD      | 1,800,000                  | 1,548,950              | 0.68               |
| Cascades, Inc., 144A 5.125% 15/01/2026  | USD      | 1,032,000                  | 925,252                | 0.41               |
| Titan Acquisition Ltd., 144A 7.75% 15/04/2026   | USD      | 606,000                    | 529,807                | 0.23               |
|   |          |                            | <u>3,422,726</u>       | <u>1.50</u>        |
| <i>Thailand</i>   |          |                            |                        |                    |
| Bangkok Bank PCL, Reg. S, FRN 3.733% 25/09/2034   | USD      | 730,000                    | 639,150                | 0.28               |
|   |          |                            | <u>639,150</u>         | <u>0.28</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| TI Automotive Finance plc, Reg. S 3.75% 15/04/2029  | EUR      | 316,000                    | 322,369                | 0.14               |
| Vmed O2 UK Financing I plc, Reg. S 4% 31/01/2029  | GBP      | 362,000                    | 417,207                | 0.18               |
|   |          |                            | <u>739,576</u>         | <u>0.32</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Adient US LLC, 144A 9% 15/04/2025   | USD      | 140,000                    | 129,911                | 0.06               |
| Albertsons Cos., Inc., 144A 3.25% 15/03/2026  | USD      | 892,000                    | 765,842                | 0.33               |
| Albertsons Cos., Inc., 144A 7.5% 15/03/2026   | USD      | 957,000                    | 885,053                | 0.39               |
| Albertsons Cos., Inc., 144A 4.625% 15/01/2027   | USD      | 617,000                    | 543,957                | 0.24               |
| Albertsons Cos., Inc., 144A 3.5% 15/03/2029   | USD      | 1,190,000                  | 991,536                | 0.43               |

## Schedule of Investments (continued)

### RobecoSAM SDG High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Albertsons Cos., Inc. 5.75% 15/03/2025  | USD      | 49,000                     | 42,326                 | 0.02               |
| Aramark Services, Inc., 144A 5% 01/04/2025  | USD      | 494,000                    | 427,117                | 0.19               |
| Aramark Services, Inc., 144A 5% 01/02/2028  | USD      | 192,000                    | 169,266                | 0.07               |
| Axalta Coating Systems LLC, 144A 3.375% 15/02/2029  | USD      | 578,000                    | 476,427                | 0.21               |
| Berry Global, Inc., 144A 4.875% 15/07/2026  | USD      | 674,000                    | 601,254                | 0.26               |
| Brink's Co. (The), 144A 4.625% 15/10/2027   | USD      | 623,000                    | 548,344                | 0.24               |
| CCO Holdings LLC, 144A 5.125% 01/05/2027  | USD      | 963,000                    | 851,621                | 0.37               |
| CCO Holdings LLC, 144A 5% 01/02/2028  | USD      | 289,000                    | 255,702                | 0.11               |
| CCO Holdings LLC, 144A 4.75% 01/03/2030   | USD      | 2,445,000                  | 2,178,590              | 0.95               |
| Charter Communications Operating LLC 6.484% 23/10/2045  | USD      | 289,000                    | 336,353                | 0.15               |
| Clearwater Paper Corp., 144A 5.375% 01/02/2025  | USD      | 491,000                    | 442,032                | 0.19               |
| Cogent Communications Group, Inc., 144A 3.5% 01/05/2026   | USD      | 800,000                    | 690,469                | 0.30               |
| CommScope, Inc., 144A 6% 01/03/2026   | USD      | 385,000                    | 342,792                | 0.15               |
| CSC Holdings LLC, 144A 6.5% 01/02/2029  | USD      | 1,750,000                  | 1,634,149              | 0.71               |
| CSC Holdings LLC, 144A 4.5% 15/11/2031  | USD      | 2,000,000                  | 1,697,714              | 0.74               |
| DaVita, Inc., 144A 4.625% 01/06/2030  | USD      | 200,000                    | 173,536                | 0.08               |
| Dell International LLC 5.3% 01/10/2029  | USD      | 1,340,000                  | 1,362,802              | 0.59               |
| Diamond Sports Group LLC, 144A 5.375% 15/08/2026  | USD      | 1,692,000                  | 924,458                | 0.40               |
| Edgewell Personal Care Co., 144A 5.5% 01/06/2028  | USD      | 600,000                    | 536,651                | 0.23               |
| Edgewell Personal Care Co., 144A 4.125% 01/04/2029  | USD      | 776,000                    | 660,545                | 0.29               |
| Energizer Holdings, Inc., 144A 4.75% 15/06/2028   | USD      | 375,000                    | 325,065                | 0.14               |
| Energizer Holdings, Inc., 144A 4.375% 31/03/2029  | USD      | 420,000                    | 354,670                | 0.15               |
| Flex Acquisition Co., Inc., 144A 6.875% 15/01/2025  | USD      | 376,000                    | 323,009                | 0.14               |
| Flex Acquisition Co., Inc., 144A 7.875% 15/07/2026  | USD      | 655,000                    | 575,343                | 0.25               |
| Gartner, Inc., 144A 3.625% 15/06/2029   | USD      | 285,000                    | 244,527                | 0.11               |
| Gartner, Inc., 144A 3.75% 01/10/2030  | USD      | 150,000                    | 129,401                | 0.06               |
| Goodyear Tire & Rubber Co. (The) 5% 31/05/2026  | USD      | 231,000                    | 200,139                | 0.09               |
| Goodyear Tire & Rubber Co. (The) 4.875% 15/03/2027  | USD      | 2,060,000                  | 1,842,470              | 0.80               |
| Goodyear Tire & Rubber Co. (The) 5.625% 30/04/2033  | USD      | 900,000                    | 800,227                | 0.35               |
| Graphic Packaging International LLC, 144A 3.5% 15/03/2028   | USD      | 1,250,000                  | 1,061,600              | 0.46               |
| Graphic Packaging International LLC, 144A 3.5% 01/03/2029   | USD      | 1,250,000                  | 1,044,605              | 0.46               |
| Hanesbrands, Inc., 144A 4.625% 15/05/2024   | USD      | 250,000                    | 224,063                | 0.10               |
| Hilton Domestic Operating Co., Inc., 144A 3.75% 01/05/2029  | USD      | 850,000                    | 723,873                | 0.32               |
| Hilton Domestic Operating Co., Inc. 4.875% 15/01/2030   | USD      | 230,000                    | 207,507                | 0.09               |
| Hologic, Inc., 144A 3.25% 15/02/2029  | USD      | 696,000                    | 583,714                | 0.25               |
| Ingevity Corp., 144A 4.5% 01/02/2026  | USD      | 1,404,000                  | 1,204,778              | 0.53               |
| Ingevity Corp., 144A 3.875% 01/11/2028  | USD      | 270,000                    | 227,197                | 0.10               |
| IQVIA, Inc., 144A 5% 15/05/2027   | USD      | 200,000                    | 176,589                | 0.08               |
| IQVIA, Inc., Reg. S 2.25% 15/03/2029  | EUR      | 916,000                    | 915,246                | 0.40               |
| JC Penney Corp., Inc. 0% 15/10/2036 <sup>§</sup>  | USD      | 15,000                     | –                      | –                  |
| JC Penney Corp., Inc. 0% 01/03/2097 <sup>§</sup>  | USD      | 460,000                    | –                      | –                  |
| Level 3 Financing, Inc., 144A 4.625% 15/09/2027   | USD      | 1,443,000                  | 1,262,559              | 0.55               |
| Level 3 Financing, Inc., 144A 4.25% 01/07/2028  | USD      | 1,500,000                  | 1,283,508              | 0.56               |
| Level 3 Financing, Inc., 144A 3.75% 15/07/2029  | USD      | 140,000                    | 114,801                | 0.05               |

## Schedule of Investments (continued)

### RobecoSAM SDG High Yield Bonds As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Levi Strauss & Co., 144A 3.5% 01/03/2031  | USD      | 467,000                    | 392,477                | 0.17               |
| Levi Strauss & Co. 5% 01/05/2025  | USD      | 62,000                     | 53,379                 | 0.02               |
| Mercer International, Inc., 144A 5.125% 01/02/2029  | USD      | 286,000                    | 248,030                | 0.11               |
| Mercer International, Inc. 5.5% 15/01/2026  | USD      | 1,246,000                  | 1,079,761              | 0.47               |
| NCR Corp., 144A 5% 01/10/2028   | USD      | 305,000                    | 265,788                | 0.12               |
| NCR Corp., 144A 5.125% 15/04/2029   | USD      | 442,000                    | 384,541                | 0.17               |
| NCR Corp., 144A 5.25% 01/10/2030  | USD      | 81,000                     | 71,053                 | 0.03               |
| Netflix, Inc. 5.5% 15/02/2022   | USD      | 19,000                     | 16,481                 | 0.01               |
| Netflix, Inc. 5.875% 15/11/2028   | USD      | 481,000                    | 498,262                | 0.22               |
| NGPL PipeCo LLC, 144A 4.875% 15/08/2027   | USD      | 586,000                    | 565,952                | 0.25               |
| NGPL PipeCo LLC, 144A 7.768% 15/12/2037   | USD      | 339,000                    | 408,656                | 0.18               |
| Owens-Brockway Glass Container, Inc., 144A 5.875% 15/08/2023  | USD      | 378,000                    | 343,451                | 0.15               |
| Owens-Brockway Glass Container, Inc., 144A 5.375% 15/01/2025  | USD      | 192,000                    | 173,276                | 0.08               |
| Pattern Energy Operations LP, 144A 4.5% 15/08/2028  | USD      | 1,214,000                  | 1,059,640              | 0.46               |
| Post Holdings, Inc., 144A 5.75% 01/03/2027  | USD      | 134,000                    | 118,336                | 0.05               |
| Post Holdings, Inc., 144A 5.625% 15/01/2028   | USD      | 385,000                    | 344,934                | 0.15               |
| Post Holdings, Inc., 144A 5.5% 15/12/2029   | USD      | 666,000                    | 601,070                | 0.26               |
| Post Holdings, Inc., 144A 4.5% 15/09/2031   | USD      | 1,500,000                  | 1,262,486              | 0.55               |
| Primo Water Holdings, Inc., 144A 4.375% 30/04/2029  | USD      | 440,000                    | 371,100                | 0.16               |
| Primo Water Holdings, Inc., Reg. S 3.875% 31/10/2028  | EUR      | 1,130,000                  | 1,151,332              | 0.50               |
| Qorvo, Inc., 144A 3.375% 01/04/2031   | USD      | 405,000                    | 355,477                | 0.15               |
| Qorvo, Inc. 4.375% 15/10/2029   | USD      | 161,000                    | 148,074                | 0.06               |
| Reynolds Group Issuer, Inc., 144A 4% 15/10/2027   | USD      | 1,875,000                  | 1,569,921              | 0.68               |
| SBA Communications Corp., REIT 3.875% 15/02/2027  | USD      | 709,000                    | 615,168                | 0.27               |
| Sealed Air Corp., 144A 4.875% 01/12/2022  | USD      | 250,000                    | 219,268                | 0.10               |
| Sealed Air Corp., 144A 5.25% 01/04/2023   | USD      | 193,000                    | 172,180                | 0.07               |
| Sealed Air Corp., 144A 5.5% 15/09/2025  | USD      | 96,000                     | 90,584                 | 0.04               |
| Sealed Air Corp., 144A 4% 01/12/2027  | USD      | 1,500,000                  | 1,345,180              | 0.59               |
| Sealed Air Corp., 144A 6.875% 15/07/2033  | USD      | 106,000                    | 114,286                | 0.05               |
| Silgan Holdings, Inc. 4.125% 01/02/2028   | USD      | 119,000                    | 104,126                | 0.05               |
| Sirius XM Radio, Inc., 144A 3.875% 01/08/2022   | USD      | 1,074,000                  | 907,110                | 0.40               |
| Sirius XM Radio, Inc., 144A 5.375% 15/07/2026   | USD      | 597,000                    | 519,550                | 0.23               |
| Sirius XM Radio, Inc., 144A 5% 01/08/2027   | USD      | 96,000                     | 85,009                 | 0.04               |
| Sirius XM Radio, Inc., 144A 4% 15/07/2028   | USD      | 800,000                    | 696,716                | 0.30               |
| Spectrum Brands, Inc., 144A 5% 01/10/2029   | USD      | 24,000                     | 21,552                 | 0.01               |
| Spectrum Brands, Inc., 144A 5.5% 15/07/2030   | USD      | 58,000                     | 52,742                 | 0.02               |
| Spectrum Brands, Inc., 144A 3.875% 15/03/2031   | USD      | 438,000                    | 362,826                | 0.16               |
| Sprint Capital Corp. 6.875% 15/11/2028  | USD      | 1,870,000                  | 2,023,031              | 0.88               |
| Sprint Corp. 7.125% 15/06/2024  | USD      | 1,000,000                  | 974,572                | 0.43               |
| Sprint Corp. 7.625% 01/03/2026  | USD      | 1,080,000                  | 1,114,101              | 0.49               |
| SS&C Technologies, Inc., 144A 5.5% 30/09/2027   | USD      | 481,000                    | 430,234                | 0.19               |
| Standard Industries, Inc., 144A 4.75% 15/01/2028  | USD      | 1,484,000                  | 1,309,381              | 0.57               |
| Standard Industries, Inc., 144A 3.375% 15/01/2031   | USD      | 170,000                    | 137,151                | 0.06               |
| Taylor Morrison Communities, Inc., 144A 5.75% 15/01/2028  | USD      | 501,000                    | 476,823                | 0.21               |

## Schedule of Investments (continued)

### RobecoSAM SDG High Yield Bonds As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Time Warner Cable LLC 6.55% 01/05/2037  | USD      | 90,000                     | 103,188                | 0.04               |
| Time Warner Cable LLC 7.3% 01/07/2038   | USD      | 38,000                     | 46,627                 | 0.02               |
| Time Warner Cable LLC 4.5% 15/09/2042   | USD      | 246,000                    | 231,271                | 0.10               |
| Time Warner Entertainment Co. LP 8.375% 15/07/2033  | USD      | 364,000                    | 465,788                | 0.20               |
| T-Mobile USA, Inc. 4% 15/04/2022  | USD      | 289,000                    | 248,571                | 0.11               |
| Wabash National Corp., 144A 5.5% 01/10/2025   | USD      | 906,000                    | 778,856                | 0.34               |
| Western Digital Corp. 4.75% 15/02/2026  | USD      | 771,000                    | 722,514                | 0.32               |
| WMG Acquisition Corp., 144A 3% 15/02/2031   | USD      | 559,000                    | 447,607                | 0.19               |
| Xerox Holdings Corp., 144A 5.5% 15/08/2028  | USD      | 1,674,000                  | 1,458,983              | 0.64               |
| ZF North America Capital, Inc., 144A 4.5% 29/04/2022  | USD      | 500,000                    | 433,249                | 0.19               |
| ZF North America Capital, Inc., 144A 4.75% 29/04/2025   | USD      | 1,201,000                  | 1,094,935              | 0.48               |
|   |          |                            | 60,779,994             | 26.53              |
| Total Bonds   |          |                            | 91,001,389             | 39.72              |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 91,001,389             | 39.72              |
| Other transferable securities and money market instruments  |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Selecta Group FinCo. S.A. 12% 01/10/2026*   | EUR      | 176,863                    | 119,382                | 0.05               |
| Selecta Group FinCo. S.A. 12% 01/10/2026*   | EUR      | 88,432                     | 59,692                 | 0.03               |
|   |          |                            | 179,074                | 0.08               |
| Total Bonds   |          |                            | 179,074                | 0.08               |
| Total Other transferable securities and money market instruments                                      |          |                            | 179,074                | 0.08               |
| <b>Total Investments</b>  |          |                            | <b>222,728,401</b>     | <b>97.23</b>       |
| <b>Cash</b>   |          |                            | <b>14,279,746</b>      | <b>6.23</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(7,940,399)</b>     | <b>(3.46)</b>      |
| <b>Total net assets</b>   |          |                            | <b>229,067,748</b>     | <b>100.00</b>      |

§ Security is currently in default.

\* Security is valued at its fair value under the direction of the Board of Directors.

## Schedule of Investments (continued)

### RobecoSAM SDG High Yield Bonds

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| US Long Bond, 21/09/2021                                    | 26                     | USD      | 3,524,327                 | 94,865                           | 0.04               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>94,865</b>                    | <b>0.04</b>        |
| US 2 Year Note, 30/09/2021                                  | 105                    | USD      | 19,507,238                | (31,127)                         | (0.01)             |
| US 5 Year Note, 30/09/2021                                  | 50                     | USD      | 5,204,051                 | (13,265)                         | –                  |
| Euro-Bobl, 08/09/2021                                       | (98)                   | EUR      | (13,146,700)              | (15,680)                         | (0.01)             |
| Euro-Bund, 08/09/2021                                       | (58)                   | EUR      | (10,011,380)              | (59,740)                         | (0.03)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(119,812)</b>                 | <b>(0.05)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(24,947)</b>                  | <b>(0.01)</b>      |

### RobecoSAM SDG High Yield Bonds

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency<br>Purchased   | Amount<br>Purchased | Currency<br>Sold | Amount Sold | Maturity<br>Date | Counterparty | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|---------------------|------------------|-------------|------------------|--------------|----------------------------------|--------------------|
| EUR   | 692,446             | GBP              | 594,460     | 06/07/2021       | BNP Paribas  | 12                               | –                  |
| EUR   | 1,359,732           | USD              | 1,611,520   | 06/07/2021       | Rabobank     | 946                              | –                  |
| GBP   | 420                 | EUR              | 487         | 06/07/2021       | Barclays     | 2                                | –                  |
| GBP   | 1,249               | EUR              | 1,450       | 06/07/2021       | BNP Paribas  | 5                                | –                  |
| USD   | 279,423             | CHF              | 250,810     | 06/07/2021       | Barclays     | 6,794                            | –                  |
| USD   | 2,988               | EUR              | 2,478       | 06/07/2021       | Barclays     | 42                               | –                  |
| USD   | 3,146,672           | EUR              | 2,641,662   | 06/07/2021       | BNP Paribas  | 11,518                           | 0.01               |
| USD   | 49,055,912          | EUR              | 40,118,849  | 06/07/2021       | J.P. Morgan  | 1,243,641                        | 0.54               |
| USD   | 1,024,190           | EUR              | 841,112     | 06/07/2021       | Rabobank     | 22,454                           | 0.01               |
| USD   | 1,730               | GBP              | 1,224       | 06/07/2021       | BNP Paribas  | 33                               | –                  |
| USD   | 11,286,988          | GBP              | 7,931,070   | 06/07/2021       | HSBC         | 278,647                          | 0.12               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                     |                  |             |                  |              | <b>1,564,094</b>                 | <b>0.68</b>        |
| EUR   | 913,747             | USD              | 1,110,908   | 06/07/2021       | Barclays     | (22,938)                         | (0.01)             |
| EUR   | 177,232,096         | USD              | 216,951,854 | 06/07/2021       | J.P. Morgan  | (5,695,271)                      | (2.49)             |
| GBP   | 2,000               | USD              | 2,767       | 06/07/2021       | Barclays     | (3)                              | –                  |
| GBP   | 173,444             | USD              | 246,797     | 06/07/2021       | HSBC         | (6,062)                          | –                  |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |             |                  |              | <b>(5,724,274)</b>               | <b>(2.50)</b>      |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                     |                  |             |                  |              | <b>(4,160,180)</b>               | <b>(1.82)</b>      |



## Schedule of Investments (continued)

### RobecoSAM Global Green Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Raiffeisen Bank International AG, Reg. S 0.375% 25/09/2026                                    | EUR      | 100,000                    | 101,610                | 0.63               |
| Verbund AG, Reg. S 0.9% 01/04/2041  | EUR      | 200,000                    | 201,094                | 1.24               |
|   |          |                            | <u>302,704</u>         | <u>1.87</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Belfius Bank SA, Reg. S 0.375% 08/06/2027   | EUR      | 100,000                    | 99,866                 | 0.62               |
| KBC Group NV, Reg. S 0.875% 27/06/2023  | EUR      | 100,000                    | 102,326                | 0.63               |
|   |          |                            | <u>202,192</u>         | <u>1.25</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Fibria Overseas Finance Ltd. 5.5% 17/01/2027  | USD      | 218,000                    | 213,273                | 1.32               |
| QNB Finance Ltd., Reg. S 1.625% 22/09/2025  | USD      | 216,000                    | 183,279                | 1.13               |
|   |          |                            | <u>396,552</u>         | <u>2.45</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Chile Government Bond 0.83% 02/07/2031  | EUR      | 154,000                    | 156,002                | 0.96               |
|   |          |                            | <u>156,002</u>         | <u>0.96</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Kommunekredit, Reg. S 0.75% 05/07/2028  | EUR      | 150,000                    | 159,037                | 0.98               |
| Kommunekredit, Reg. S 0.125% 26/09/2040   | EUR      | 100,000                    | 91,209                 | 0.56               |
|   |          |                            | <u>250,246</u>         | <u>1.54</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp, Reg. S 0.375% 28/05/2026   | EUR      | 300,000                    | 306,670                | 1.89               |
|   |          |                            | <u>306,670</u>         | <u>1.89</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Agence Francaise de Developpement EPIC, Reg. S 1.375% 17/09/2024                              | EUR      | 200,000                    | 211,395                | 1.30               |
| Air Liquide Finance SA, Reg. S 0.375% 27/05/2031  | EUR      | 100,000                    | 101,208                | 0.62               |
| AXA SA, Reg. S, FRN 1.375% 07/10/2041   | EUR      | 100,000                    | 99,901                 | 0.62               |
| BNP Paribas SA, Reg. S, FRN 0.5% 04/06/2026   | EUR      | 100,000                    | 101,536                | 0.63               |
| BNP Paribas SA, Reg. S, FRN 0.375% 14/10/2027   | EUR      | 100,000                    | 100,115                | 0.62               |
| BPCE SA, Reg. S 0.125% 04/12/2024   | EUR      | 100,000                    | 101,000                | 0.62               |
| Credit Agricole SA, Reg. S 0.375% 21/10/2025  | EUR      | 200,000                    | 202,378                | 1.25               |
| Electricite de France SA, Reg. S 1% 13/10/2026  | EUR      | 100,000                    | 104,687                | 0.65               |
| Engie SA, Reg. S 2.125% 30/03/2032  | EUR      | 200,000                    | 231,434                | 1.43               |
| Engie SA, Reg. S, FRN 3.25% Perpetual   | EUR      | 100,000                    | 108,346                | 0.67               |
| France Government Bond OAT, Reg. S, 144A 1.75% 25/06/2039                                     | EUR      | 716,000                    | 869,284                | 5.36               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/06/2044                                      | EUR      | 203,000                    | 193,974                | 1.20               |

## Schedule of Investments (continued)

### RobecoSAM Global Green Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>France (continued)</i>   |          |                            |                        |                    |
| La Banque Postale SA, Reg. S 1.375% 24/04/2029  | EUR      | 100,000                    | 106,578                | 0.66               |
| Regie Autonome des Transports Parisiens, Reg. S 0.35% 20/06/2029  | EUR      | 200,000                    | 203,431                | 1.25               |
| SFIL SA, Reg. S 0% 23/11/2028   | EUR      | 100,000                    | 100,140                | 0.62               |
| SNCF Reseau, Reg. S 2.25% 20/12/2047  | EUR      | 200,000                    | 250,633                | 1.54               |
| Societe Du Grand Paris EPIC, Reg. S 1.7% 25/05/2050   | EUR      | 100,000                    | 116,567                | 0.72               |
| Societe Du Grand Paris EPIC, Reg. S 1% 18/02/2070   | EUR      | 100,000                    | 91,030                 | 0.56               |
| Societe Generale SFH SA, Reg. S 0.125% 18/07/2029   | EUR      | 100,000                    | 101,185                | 0.62               |
| Unibail-Rodamco-Westfield SE, REIT, Reg. S 1% 14/03/2025  | EUR      | 100,000                    | 104,080                | 0.64               |
|   |          |                            | <u>3,498,902</u>       | <u>21.58</u>       |
| <i>Germany</i>  |          |                            |                        |                    |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2050  | EUR      | 201,000                    | 186,696                | 1.15               |
| Daimler AG, Reg. S 0.75% 10/09/2030   | EUR      | 130,000                    | 133,768                | 0.82               |
| Daimler AG, Reg. S 0.75% 11/03/2033   | EUR      | 45,000                     | 45,208                 | 0.28               |
| Kreditanstalt fuer Wiederaufbau 1.25% 28/08/2023  | NOK      | 250,000                    | 24,658                 | 0.15               |
| Kreditanstalt fuer Wiederaufbau 1.75% 14/09/2029  | USD      | 250,000                    | 217,199                | 1.34               |
| Kreditanstalt fuer Wiederaufbau 0.75% 30/09/2030  | USD      | 68,000                     | 53,847                 | 0.33               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 0.875% 15/09/2026   | GBP      | 35,000                     | 41,397                 | 0.26               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 1.375% 02/02/2028   | SEK      | 470,000                    | 48,714                 | 0.30               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 0% 15/06/2029   | EUR      | 110,000                    | 111,098                | 0.68               |
| Landwirtschaftliche Rentenbank, Reg. S 0% 22/09/2027  | EUR      | 160,000                    | 162,736                | 1.00               |
| Landwirtschaftliche Rentenbank, Reg. S 0% 30/06/2031  | EUR      | 160,000                    | 159,838                | 0.99               |
| NRW Bank 0% 15/10/2029  | EUR      | 100,000                    | 100,169                | 0.62               |
| NRW Bank, Reg. S 0.5% 13/09/2027  | EUR      | 200,000                    | 208,441                | 1.29               |
| NRW Bank, Reg. S 0.75% 30/06/2028   | EUR      | 46,000                     | 48,826                 | 0.30               |
| Vonovia SE, Reg. S 0.625% 24/03/2031  | EUR      | 100,000                    | 98,939                 | 0.61               |
| ZF Finance GmbH, Reg. S 2% 06/05/2027   | EUR      | 100,000                    | 100,522                | 0.62               |
|   |          |                            | <u>1,742,056</u>       | <u>10.74</u>       |
| <i>Italy</i>  |          |                            |                        |                    |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 1.5% 30/04/2045   | EUR      | 506,000                    | 491,744                | 3.03               |
|   |          |                            | <u>491,744</u>         | <u>3.03</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Mitsubishi UFJ Financial Group, Inc., Reg. S 0.848% 19/07/2029  | EUR      | 200,000                    | 206,580                | 1.27               |
|   |          |                            | <u>206,580</u>         | <u>1.27</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Coca-Cola Femsa SAB de CV 1.85% 01/09/2032  | USD      | 273,000                    | 221,716                | 1.37               |
|   |          |                            | <u>221,716</u>         | <u>1.37</u>        |

## Schedule of Investments (continued)

### RobecoSAM Global Green Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Alliander NV, Reg. S 0.375% 10/06/2030  | EUR      | 100,000                    | 101,044                | 0.62               |
| Cooperatieve Rabobank UA, Reg. S 0.25% 30/10/2026   | EUR      | 300,000                    | 303,621                | 1.87               |
| de Volksbank NV, Reg. S 0.375% 03/03/2028   | EUR      | 100,000                    | 98,938                 | 0.61               |
| Enel Finance International NV, Reg. S 1.125% 16/09/2026   | EUR      | 240,000                    | 252,501                | 1.56               |
| Enexis Holding NV, Reg. S 0.625% 17/06/2032   | EUR      | 200,000                    | 203,002                | 1.25               |
| Iberdrola International BV, Reg. S, FRN 3.25% Perpetual   | EUR      | 200,000                    | 217,622                | 1.34               |
| Koninklijke Philips NV, Reg. S 0.5% 22/05/2026  | EUR      | 100,000                    | 102,444                | 0.63               |
| LeasePlan Corp. NV, Reg. S 1.375% 07/03/2024  | EUR      | 100,000                    | 103,932                | 0.64               |
| LeasePlan Corp. NV, Reg. S 0.25% 23/02/2026   | EUR      | 119,000                    | 118,644                | 0.73               |
| Naturgy Finance BV, Reg. S 0.875% 15/05/2025  | EUR      | 100,000                    | 103,365                | 0.64               |
| Nederlandse Waterschapsbank NV, Reg. S 0% 02/10/2034  | EUR      | 123,000                    | 118,375                | 0.73               |
| Netherlands Government Bond, Reg. S, 144A 0.5% 15/01/2040   | EUR      | 219,000                    | 231,102                | 1.43               |
| TenneT Holding BV, Reg. S 0.125% 09/12/2027   | EUR      | 100,000                    | 100,067                | 0.62               |
| TenneT Holding BV, Reg. S, FRN 2.374% Perpetual   | EUR      | 100,000                    | 103,752                | 0.64               |
|   |          |                            | <u>2,158,409</u>       | <u>13.31</u>       |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB Boligkreditt A/S, Reg. S 0.625% 19/06/2025  | EUR      | 100,000                    | 103,811                | 0.64               |
| DNB Boligkreditt A/S, Reg. S 0.01% 21/01/2031   | EUR      | 160,000                    | 158,614                | 0.98               |
| Kommunalbanken A/S, Reg. S 0.5% 21/10/2024  | USD      | 200,000                    | 167,994                | 1.04               |
| SpareBank 1 Boligkreditt A/S, Reg. S 0.5% 30/01/2025  | EUR      | 100,000                    | 103,090                | 0.63               |
|   |          |                            | <u>533,509</u>         | <u>3.29</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Kia Corp., Reg. S 1.75% 16/10/2026  | USD      | 200,000                    | 169,783                | 1.05               |
|   |          |                            | <u>169,783</u>         | <u>1.05</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S 1% 21/06/2026  | EUR      | 200,000                    | 208,118                | 1.28               |
| Banco de Sabadell SA, Reg. S, FRN 1.125% 11/03/2027   | EUR      | 100,000                    | 102,792                | 0.63               |
| Banco Santander SA, Reg. S 0.3% 04/10/2026  | EUR      | 300,000                    | 302,310                | 1.87               |
| Bankinter SA, Reg. S 0.625% 06/10/2027  | EUR      | 100,000                    | 100,741                | 0.62               |
| CaixaBank SA, Reg. S, FRN 0.5% 09/02/2029   | EUR      | 200,000                    | 197,045                | 1.22               |
| Iberdrola Finanzas SA, Reg. S 1.25% 13/09/2027  | EUR      | 100,000                    | 107,489                | 0.66               |
| Instituto de Credito Oficial, Reg. S 0% 30/04/2027  | EUR      | 200,000                    | 201,030                | 1.24               |
|   |          |                            | <u>1,219,525</u>       | <u>7.52</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Asian Development Bank 1.875% 10/08/2022  | USD      | 54,000                     | 46,391                 | 0.29               |
| Asian Development Bank 3.125% 26/09/2028  | USD      | 50,000                     | 47,451                 | 0.29               |
| Asian Development Bank, Reg. S 0% 24/10/2029  | EUR      | 49,000                     | 49,054                 | 0.30               |

## Schedule of Investments (continued)

### RobecoSAM Global Green Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Supranational (continued)</i>  |          |                            |                        |                    |
| European Investment Bank, 144A 2.875% 13/06/2025  | USD      | 200,000                    | 182,830                | 1.13               |
| European Investment Bank 2.125% 13/04/2026  | USD      | 65,000                     | 58,012                 | 0.36               |
| European Investment Bank 2.375% 24/05/2027  | USD      | 100,000                    | 90,467                 | 0.56               |
| European Investment Bank 1.625% 09/10/2029  | USD      | 260,000                    | 223,885                | 1.38               |
| European Investment Bank, Reg. S 0.75% 15/11/2024   | GBP      | 42,000                     | 49,503                 | 0.30               |
| European Investment Bank, Reg. S 0.01% 15/11/2035   | EUR      | 65,000                     | 62,245                 | 0.38               |
| European Investment Bank, Reg. S 1% 14/11/2042  | EUR      | 185,000                    | 205,353                | 1.27               |
| International Bank for Reconstruction & Development 2.125%<br>03/03/2025                                  | USD      | 150,000                    | 133,079                | 0.82               |
| International Bank for Reconstruction & Development 3.125%<br>20/11/2025                                  | USD      | 50,000                     | 46,397                 | 0.29               |
| International Bank for Reconstruction & Development 0.625%<br>22/11/2027                                  | EUR      | 75,000                     | 79,022                 | 0.49               |
| International Finance Corp. 1.25% 15/12/2023  | GBP      | 25,000                     | 29,829                 | 0.18               |
| International Finance Corp. 2.125% 07/04/2026   | USD      | 75,000                     | 66,882                 | 0.41               |
| Nordic Investment Bank, Reg. S 0.125% 10/06/2024  | EUR      | 58,000                     | 59,085                 | 0.36               |
| Nordic Investment Bank, Reg. S 0% 30/04/2027  | EUR      | 250,000                    | 254,165                | 1.57               |
|   |          |                            | <u>1,683,650</u>       | <u>10.38</u>       |
| <i>Sweden</i>   |          |                            |                        |                    |
| Kommuninvest I Sverige AB, Reg. S 0.625% 01/06/2023   | SEK      | 1,000,000                  | 99,706                 | 0.62               |
| Kommuninvest I Sverige AB, Reg. S 0.375% 19/06/2024   | USD      | 250,000                    | 209,791                | 1.29               |
| Sweden Government Bond, Reg. S 0.125% 09/09/2030  | SEK      | 2,250,000                  | 218,777                | 1.35               |
| Vattenfall AB, Reg. S 0.5% 24/06/2026   | EUR      | 100,000                    | 102,154                | 0.63               |
|   |          |                            | <u>630,428</u>         | <u>3.89</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| HSBC Holdings plc, Reg. S, FRN 1.5% 04/12/2024  | EUR      | 200,000                    | 207,736                | 1.28               |
| National Grid Electricity Transmission plc, Reg. S 0.19% 20/01/2025                                       | EUR      | 100,000                    | 100,713                | 0.62               |
| SSE plc, Reg. S 1.375% 04/09/2027   | EUR      | 100,000                    | 106,688                | 0.66               |
| Vodafone Group plc, Reg. S 0.9% 24/11/2026  | EUR      | 100,000                    | 104,134                | 0.64               |
|   |          |                            | <u>519,271</u>         | <u>3.20</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Georgia Power Co. 3.25% 01/04/2026  | USD      | 75,000                     | 68,274                 | 0.42               |
| Southern Power Co. 1.85% 20/06/2026   | EUR      | 100,000                    | 108,404                | 0.67               |
|   |          |                            | <u>176,678</u>         | <u>1.09</u>        |
| Total Bonds   |          |                            | <u>14,866,617</u>      | <u>91.68</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>14,866,617</u>      | <u>91.68</u>       |

## Schedule of Investments (continued)

### RobecoSAM Global Green Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR   | % of Net<br>Assets   |
|---|----------|----------------------------|--------------------------|----------------------|
| Transferable securities and money market instruments dealt in on another regulated market       |          |                            |                          |                      |
| Bonds   |          |                            |                          |                      |
| <i>United States of America</i>   |          |                            |                          |                      |
| Apple, Inc. 3% 20/06/2027   | USD      | 350,000                    | 324,264                  | 2.00                 |
| Bank of America Corp., FRN 2.456% 22/10/2025  | USD      | 400,000                    | 352,958                  | 2.18                 |
| Citigroup, Inc., FRN 1.678% 15/05/2024  | USD      | 100,000                    | 86,109                   | 0.53                 |
| PepsiCo, Inc. 2.875% 15/10/2049   | USD      | 100,000                    | 86,647                   | 0.53                 |
|   |          |                            | <u>849,978</u>           | <u>5.24</u>          |
| Total Bonds   |          |                            | <u>849,978</u>           | <u>5.24</u>          |
| Total Transferable securities and money market instruments dealt in on another regulated market |          |                            | <u>849,978</u>           | <u>5.24</u>          |
| <b>Total Investments</b>  |          |                            | <b><u>15,716,595</u></b> | <b><u>96.92</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>395,128</u></b>    | <b><u>2.44</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>104,948</u></b>    | <b><u>0.64</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>16,216,671</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### RobecoSAM Global Green Bonds

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of Contracts | Currency | Global Exposure<br>EUR | Unrealised Gain/(Loss)<br>EUR | % of Net Assets |
|---|---------------------|----------|------------------------|-------------------------------|-----------------|
| US 2 Year Note, 30/09/2021                                  | (8)                 | USD      | (1,486,266)            | 2,364                         | 0.02            |
| US 5 Year Note, 30/09/2021                                  | (7)                 | USD      | (728,567)              | 1,744                         | 0.01            |
| Canada 10 Year Bond, 21/09/2021                             | 3                   | CAD      | 297,283                | 3,473                         | 0.02            |
| Euro-Bund, 08/09/2021                                       | 6                   | EUR      | 1,035,660              | 6,120                         | 0.04            |
| US Ultra Bond, 21/09/2021                                   | 2                   | USD      | 324,964                | 13,096                        | 0.08            |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                     |          |                        | <b>26,797</b>                 | <b>0.17</b>     |
| US 10 Year Note, 21/09/2021                                 | (2)                 | USD      | (223,459)              | (1,015)                       | (0.01)          |
| US 10 Year Ultra Bond, 21/09/2021                           | (1)                 | USD      | (124,127)              | (1,983)                       | (0.01)          |
| Australia 10 Year Bond, 15/09/2021                          | 2                   | AUD      | 178,763                | (14)                          | –               |
| Euro-Bobl, 08/09/2021                                       | (40)                | EUR      | (5,366,000)            | (3,960)                       | (0.02)          |
| Euro-BTP, 08/09/2021  | (5)                 | EUR      | (757,050)              | (5,750)                       | (0.04)          |
| Euro-Buxl 30 Year Bond, 08/09/2021                          | (2)                 | EUR      | (406,480)              | (6,240)                       | (0.04)          |
| Euro-Schatz, 08/09/2021                                     | 60                  | EUR      | 6,728,400              | (950)                         | (0.01)          |
| Japan 10 Year Bond Mini, 10/09/2021                         | (4)                 | JPY      | (461,196)              | (517)                         | –               |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                     |          |                        | <b>(20,429)</b>               | <b>(0.13)</b>   |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                     |          |                        | <b>6,368</b>                  | <b>0.04</b>     |

### RobecoSAM Global Green Bonds

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss)<br>EUR | % of Net Assets |
|--|------------------|---------------|-------------|---------------|--------------|-------------------------------|-----------------|
| CAD  | 810,656          | EUR           | 549,940     | 06/07/2021    | BNP Paribas  | 2,041                         | 0.01            |
| CHF  | 5,636,388        | EUR           | 5,130,134   | 06/07/2021    | Barclays     | 11,803                        | 0.07            |
| CHF  | 24,397           | GBP           | 19,100      | 06/07/2021    | J.P. Morgan  | 9                             | –               |
| DKK  | 227,130          | EUR           | 30,538      | 06/07/2021    | HSBC         | 5                             | –               |
| EUR  | 334,011          | AUD           | 527,570     | 06/07/2021    | Barclays     | 48                            | –               |
| EUR  | 71,268           | CHF           | 78,080      | 06/07/2021    | BNP Paribas  | 37                            | –               |
| EUR  | 35,161           | NOK           | 355,680     | 06/07/2021    | Citibank     | 309                           | –               |
| EUR  | 389,561          | SEK           | 3,942,340   | 06/07/2021    | Barclays     | 864                           | 0.01            |
| GBP  | 196,748          | EUR           | 228,577     | 06/07/2021    | Citibank     | 597                           | 0.01            |
| GBP  | 52,300           | EUR           | 60,912      | 06/07/2021    | J.P. Morgan  | 7                             | –               |
| HKD  | 43,000           | CHF           | 5,081       | 06/07/2021    | J.P. Morgan  | 33                            | –               |
| HKD  | 175,000          | EUR           | 18,432      | 06/07/2021    | HSBC         | 569                           | –               |
| JPY  | 4,000,000        | EUR           | 29,843      | 06/07/2021    | Rabobank     | 545                           | –               |
| USD  | 499              | EUR           | 410         | 06/07/2021    | Barclays     | 11                            | –               |
| USD  | 357,929          | EUR           | 297,149     | 06/07/2021    | HSBC         | 4,646                         | 0.03            |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |              | <b>21,524</b>                 | <b>0.13</b>     |

## Schedule of Investments (continued)

### RobecoSAM Global Green Bonds

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| AUD   | 520,647          | EUR           | 329,628     | 06/07/2021    | Barclays     | (47)                       | –               |
| CHF   | 69,049           | EUR           | 63,000      | 06/07/2021    | BNP Paribas  | (8)                        | –               |
| CHF   | 40,406           | EUR           | 37,000      | 06/07/2021    | J.P. Morgan  | (139)                      | –               |
| CHF   | 19,680           | USD           | 22,000      | 06/07/2021    | Barclays     | (596)                      | –               |
| CHF   | 6,412            | USD           | 7,000       | 06/07/2021    | BNP Paribas  | (53)                       | –               |
| EUR   | 545,851          | CAD           | 804,630     | 06/07/2021    | BNP Paribas  | (2,026)                    | (0.01)          |
| EUR   | 62,548           | CHF           | 68,720      | 06/07/2021    | Barclays     | (144)                      | –               |
| EUR   | 40,632           | DKK           | 302,200     | 06/07/2021    | HSBC         | (7)                        | –               |
| EUR   | 388,939          | GBP           | 334,780     | 06/07/2021    | Citibank     | (1,017)                    | (0.01)          |
| EUR   | 36,093           | GBP           | 30,990      | 06/07/2021    | J.P. Morgan  | (4)                        | –               |
| EUR   | 23,066           | HKD           | 219,000     | 06/07/2021    | HSBC         | (712)                      | (0.01)          |
| EUR   | 34,558           | JPY           | 4,631,990   | 06/07/2021    | Rabobank     | (631)                      | –               |
| EUR   | 8,133            | NOK           | 83,110      | 06/07/2021    | J.P. Morgan  | (10)                       | –               |
| EUR   | 2,385            | SEK           | 24,340      | 06/07/2021    | Barclays     | (15)                       | –               |
| EUR   | 3,522,348        | USD           | 4,307,568   | 06/07/2021    | HSBC         | (109,665)                  | (0.68)          |
| NOK   | 83,110           | EUR           | 8,216       | 06/07/2021    | Citibank     | (72)                       | –               |
| SEK   | 24,340           | EUR           | 2,405       | 06/07/2021    | Barclays     | (5)                        | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(115,151)</b>           | <b>(0.71)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(93,627)</b>            | <b>(0.58)</b>   |

### RobecoSAM Global Green Bonds

As at 30 June 2021

#### Interest Rate Swap Contracts

| Nominal Amount  | Currency | Counterparty | Security Description                         | Maturity Date | Market Value EUR | % of Net Assets |          |
|---|----------|--------------|--|---------------|------------------|-----------------|----------|
| 225,000   | GBP      | Barclays     | Pay fixed 0.52% Receive floating SONIA 1 day | 24/06/2026    | (690)            | –               |          |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |  |               |                  | <b>(690)</b>    | <b>–</b> |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |          |              |  |               |                  | <b>(690)</b>    | <b>–</b> |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Credits As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S, FRN 1.625% 08/09/2031  | EUR      | 600,000                    | 621,200                | 0.63               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.5% 12/03/2030                                 | EUR      | 600,000                    | 612,896                | 0.63               |
| Raiffeisen Bank International AG, Reg. S, FRN 2.875% 18/06/2032                               | EUR      | 200,000                    | 218,662                | 0.22               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.375% 17/06/2033                               | EUR      | 200,000                    | 199,682                | 0.20               |
| Raiffeisen Bank International AG, Reg. S, FRN 6% 31/12/2164                                   | EUR      | 400,000                    | 445,689                | 0.46               |
|   |          |                            | <u>2,098,129</u>       | <u>2.14</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Anheuser-Busch InBev SA/NV, Reg. S 3.7% 02/04/2040  | EUR      | 957,000                    | 1,299,647              | 1.32               |
| Elia Transmission Belgium SA, Reg. S 0.875% 28/04/2030  | EUR      | 1,300,000                  | 1,340,575              | 1.37               |
|   |          |                            | <u>2,640,222</u>       | <u>2.69</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Fibria Overseas Finance Ltd. 5.5% 17/01/2027  | USD      | 1,225,000                  | 1,198,440              | 1.22               |
|   |          |                            | <u>1,198,440</u>       | <u>1.22</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, Reg. S, FRN 2.5% 21/06/2029  | EUR      | 613,000                    | 645,959                | 0.66               |
| Danske Bank A/S, Reg. S, FRN 1.5% 02/09/2030  | EUR      | 569,000                    | 582,719                | 0.59               |
| Nykredit Realkredit A/S 0.75% 20/01/2027  | EUR      | 736,000                    | 750,338                | 0.76               |
| Nykredit Realkredit A/S, Reg. S 0.5% 10/07/2025   | EUR      | 957,000                    | 976,926                | 1.00               |
| Orsted A/S, Reg. S, FRN 1.75% 09/12/3019  | EUR      | 736,000                    | 755,158                | 0.77               |
|   |          |                            | <u>3,711,100</u>       | <u>3.78</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nordea Bank Abp, Reg. S 0.5% 14/05/2027   | EUR      | 1,178,000                  | 1,207,918              | 1.23               |
| Sampo OYJ, Reg. S, FRN 2.5% 03/09/2052  | EUR      | 460,000                    | 487,929                | 0.50               |
|   |          |                            | <u>1,695,847</u>       | <u>1.73</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Banque Federative du Credit Mutuel SA, Reg. S 1.75% 19/12/2024                                | GBP      | 600,000                    | 720,896                | 0.73               |
| Banque Federative du Credit Mutuel SA, Reg. S 1.25% 03/06/2030                                | EUR      | 600,000                    | 628,737                | 0.64               |
| CNP Assurances, Reg. S, FRN 4.25% 05/06/2045  | EUR      | 600,000                    | 683,528                | 0.70               |
| CNP Assurances, Reg. S, FRN 2% 27/07/2050   | EUR      | 200,000                    | 207,547                | 0.21               |
| Crown European Holdings SA, Reg. S 0.75% 15/02/2023   | EUR      | 586,000                    | 587,601                | 0.60               |
| Electricite de France SA, Reg. S, FRN 3.375% Perpetual  | EUR      | 800,000                    | 835,937                | 0.85               |
| Electricite de France SA, Reg. S, FRN 6% Perpetual  | GBP      | 300,000                    | 390,443                | 0.40               |
| Orange SA, Reg. S 1.875% 12/09/2030   | EUR      | 1,300,000                  | 1,472,579              | 1.50               |
| WPP Finance SA, Reg. S 3.75% 19/05/2032   | GBP      | 500,000                    | 665,864                | 0.68               |
|   |          |                            | <u>6,193,132</u>       | <u>6.31</u>        |



## Schedule of Investments (continued)

### RobecoSAM Climate Global Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Germany</i>  |          |                            |                        |                    |
| Deutsche Bank AG, Reg. S 2.625% 16/12/2024  | GBP      | 700,000                    | 851,312                | 0.87               |
| Deutsche Bank AG, Reg. S 1.625% 20/01/2027  | EUR      | 300,000                    | 315,338                | 0.32               |
| Fresenius SE & Co. KGaA, Reg. S 1.625% 08/10/2027   | EUR      | 147,000                    | 158,170                | 0.16               |
| Vonovia SE, Reg. S 1% 16/06/2033  | EUR      | 500,000                    | 502,774                | 0.51               |
|   |          |                            | <u>1,827,594</u>       | <u>1.86</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Bharti Airtel Ltd., Reg. S 4.375% 10/06/2025  | USD      | 480,000                    | 441,791                | 0.45               |
|   |          |                            | <u>441,791</u>         | <u>0.45</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 1.875% 19/11/2029  | EUR      | 381,000                    | 390,627                | 0.40               |
| AIB Group plc, Reg. S, FRN 2.875% 30/05/2031  | EUR      | 454,000                    | 485,520                | 0.49               |
| Bank of Ireland Group plc, Reg. S, FRN 4.125% 19/09/2027  | USD      | 240,000                    | 207,135                | 0.21               |
| Bank of Ireland Group plc, Reg. S, FRN 2.375% 14/10/2029  | EUR      | 736,000                    | 767,617                | 0.78               |
| CCEP Finance Ireland DAC, Reg. S 0.875% 06/05/2033  | EUR      | 589,000                    | 588,330                | 0.60               |
|   |          |                            | <u>2,439,229</u>       | <u>2.48</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Mitsubishi UFJ Financial Group, Inc. 3.455% 02/03/2023  | USD      | 1,350,000                  | 1,195,849              | 1.22               |
|   |          |                            | <u>1,195,849</u>       | <u>1.22</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| CNH Industrial Finance Europe SA, Reg. S 0% 01/04/2024  | EUR      | 590,000                    | 589,715                | 0.60               |
| Medtronic Global Holdings SCA 0% 15/03/2023   | EUR      | 883,000                    | 888,114                | 0.91               |
|   |          |                            | <u>1,477,829</u>       | <u>1.51</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Grupo Televisa SAB 5% 13/05/2045  | USD      | 240,000                    | 241,880                | 0.25               |
|   |          |                            | <u>241,880</u>         | <u>0.25</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S 6.25% 27/04/2022   | USD      | 318,000                    | 280,292                | 0.29               |
| ABN AMRO Bank NV, Reg. S 0.875% 15/01/2024  | EUR      | 520,000                    | 535,080                | 0.55               |
| ABN AMRO Bank NV, Reg. S 1.25% 28/05/2025   | EUR      | 500,000                    | 522,497                | 0.53               |
| ABN AMRO Bank NV, Reg. S, FRN 4.4% 27/03/2028   | USD      | 600,000                    | 532,620                | 0.54               |
| BMW Finance NV, Reg. S 0% 14/04/2023  | EUR      | 122,000                    | 122,732                | 0.12               |
| Braskem Netherlands Finance BV, Reg. S 4.5% 10/01/2028  | USD      | 200,000                    | 177,494                | 0.18               |
| Helvetia Schweizerische Versicherungsgesellschaft AG, Reg. S, FRN 3.375% 29/09/2047                       | EUR      | 214,000                    | 240,345                | 0.24               |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Netherlands (continued)</i>  |          |                            |                        |                    |
| ING Groep NV, Reg. S, FRN 1% 13/11/2030   | EUR      | 600,000                    | 608,028                | 0.62               |
| LeasePlan Corp. NV 0.125% 13/09/2023  | EUR      | 587,000                    | 590,412                | 0.60               |
| LeasePlan Corp. NV, Reg. S, FRN 7.375% Perpetual  | EUR      | 680,000                    | 761,361                | 0.78               |
| NIBC Bank NV, Reg. S 2% 09/04/2024  | EUR      | 600,000                    | 626,474                | 0.64               |
| NIBC Bank NV, Reg. S, FRN 6% Perpetual  | EUR      | 480,000                    | 502,683                | 0.51               |
| Syngenta Finance NV, Reg. S 3.375% 16/04/2026   | EUR      | 810,000                    | 901,742                | 0.92               |
| Syngenta Finance NV, Reg. S 1.25% 10/09/2027  | EUR      | 200,000                    | 204,209                | 0.21               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 1,300,000                  | 1,443,341              | 1.47               |
| ZF Europe Finance BV, Reg. S 2.5% 23/10/2027  | EUR      | 500,000                    | 513,250                | 0.52               |
| ZF Europe Finance BV, Reg. S 3% 23/10/2029  | EUR      | 700,000                    | 731,996                | 0.75               |
|   |          |                            | <u>9,294,556</u>       | <u>9.47</u>        |
| <i>Panama</i>   |          |                            |                        |                    |
| Carnival Corp., Reg. S 7.625% 01/03/2026  | EUR      | 1,256,000                  | 1,391,910              | 1.42               |
|   |          |                            | <u>1,391,910</u>       | <u>1.42</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Banco Comercial Portugues SA, Reg. S, FRN 1.125% 12/02/2027   | EUR      | 300,000                    | 294,562                | 0.30               |
|   |          |                            | <u>294,562</u>         | <u>0.30</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Temasek Financial I Ltd., Reg. S 1.5% 01/03/2028  | EUR      | 750,000                    | 818,578                | 0.83               |
|   |          |                            | <u>818,578</u>         | <u>0.83</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, FRN 6.5% Perpetual  | USD      | 200,000                    | 183,887                | 0.19               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 1% 16/01/2030   | EUR      | 200,000                    | 201,140                | 0.20               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 3.104% 15/07/2031   | GBP      | 400,000                    | 488,763                | 0.50               |
| Banco de Sabadell SA, Reg. S 1.75% 10/05/2024   | EUR      | 900,000                    | 933,612                | 0.95               |
| Banco de Sabadell SA, Reg. S 5.625% 06/05/2026  | EUR      | 600,000                    | 699,085                | 0.71               |
| Banco de Sabadell SA, Reg. S, FRN 5.375% 12/12/2028   | EUR      | 200,000                    | 218,974                | 0.22               |
| Banco de Sabadell SA, Reg. S, FRN 2.5% 15/04/2031   | EUR      | 300,000                    | 301,865                | 0.31               |
| Banco Santander SA, Reg. S 1.375% 05/01/2026  | EUR      | 600,000                    | 629,002                | 0.64               |
| Banco Santander SA, Reg. S, FRN 7.5% Perpetual  | USD      | 400,000                    | 371,756                | 0.38               |
| Bankinter SA, Reg. S 0.625% 06/10/2027  | EUR      | 500,000                    | 503,704                | 0.51               |
| Bankinter SA, Reg. S 1.25% 07/02/2028   | EUR      | 100,000                    | 108,278                | 0.11               |
| CaixaBank SA, Reg. S 2.375% 01/02/2024  | EUR      | 600,000                    | 636,741                | 0.65               |
| CaixaBank SA, Reg. S, FRN 0.75% 10/07/2026  | EUR      | 500,000                    | 510,776                | 0.52               |
| CaixaBank SA, Reg. S, FRN 3.375% 15/03/2027   | EUR      | 600,000                    | 613,396                | 0.63               |
| Cellnex Telecom SA, Reg. S 1.75% 23/10/2030   | EUR      | 500,000                    | 497,828                | 0.51               |
| Telefonica Emisiones SA 4.103% 08/03/2027   | USD      | 1,472,000                  | 1,397,256              | 1.42               |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Spain (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 8,296,063              | 8.45               |
| <i>Sweden</i>   |          |                            |                        |                    |
| Swedbank AB, Reg. S 0.25% 09/10/2024  | EUR      | 957,000                    | 965,128                | 0.98               |
| Swedbank AB, Reg. S 0.2% 12/01/2028   | EUR      | 883,000                    | 868,308                | 0.89               |
|   |          |                            | 1,833,436              | 1.87               |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Credit Suisse Group AG, Reg. S, FRN 1.25% 17/07/2025  | EUR      | 628,000                    | 644,829                | 0.66               |
| Credit Suisse Group AG, Reg. S, FRN 3.25% 02/04/2026  | EUR      | 217,000                    | 239,229                | 0.24               |
| Credit Suisse Group AG, Reg. S, FRN 7.5% Perpetual  | USD      | 256,000                    | 239,623                | 0.24               |
|   |          |                            | 1,123,681              | 1.14               |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| DP World plc, Reg. S 2.375% 25/09/2026  | EUR      | 100,000                    | 106,719                | 0.11               |
| DP World plc, Reg. S 5.625% 25/09/2048  | USD      | 240,000                    | 252,251                | 0.26               |
|   |          |                            | 358,970                | 0.37               |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, FRN 3.932% 07/05/2025   | USD      | 724,000                    | 658,710                | 0.67               |
| Barclays plc, Reg. S, FRN 2% 07/02/2028   | EUR      | 572,000                    | 586,461                | 0.60               |
| Centrica plc, Reg. S 7% 19/09/2033  | GBP      | 306,000                    | 544,263                | 0.55               |
| Lloyds Banking Group plc, Reg. S, FRN 0.625% 15/01/2024   | EUR      | 957,000                    | 968,239                | 0.99               |
| Nationwide Building Society, Reg. S 1% 24/01/2023   | GBP      | 1,104,000                  | 1,296,745              | 1.32               |
| Nationwide Building Society, Reg. S 4% 14/09/2026   | USD      | 522,000                    | 485,897                | 0.49               |
| Santander UK Group Holdings plc, FRN 1.532% 21/08/2026  | USD      | 661,000                    | 558,418                | 0.57               |
| Santander UK Group Holdings plc, Reg. S, FRN 0.391% 28/02/2025  | EUR      | 482,000                    | 486,425                | 0.50               |
| Standard Chartered plc, Reg. S, FRN 3.885% 15/03/2024   | USD      | 544,000                    | 482,100                | 0.49               |
| Standard Chartered plc, Reg. S, FRN 4.644% 01/04/2031   | USD      | 251,000                    | 247,552                | 0.25               |
| Tesco Corporate Treasury Services plc, Reg. S 0.375% 27/07/2029   | EUR      | 589,000                    | 575,215                | 0.59               |
| Vodafone Group plc, Reg. S, FRN 3% 27/08/2080   | EUR      | 460,000                    | 473,192                | 0.48               |
|   |          |                            | 7,363,217              | 7.50               |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc. 3.2% 21/11/2029  | USD      | 736,000                    | 673,595                | 0.69               |
| American Express Co. 3% 30/10/2024  | USD      | 368,000                    | 332,808                | 0.34               |
| American Express Co. 3.125% 20/05/2026  | USD      | 368,000                    | 339,180                | 0.35               |
| American Honda Finance Corp. 2.4% 27/06/2024  | USD      | 668,000                    | 592,019                | 0.60               |
| American Honda Finance Corp. 1.2% 08/07/2025  | USD      | 701,000                    | 595,847                | 0.61               |
| American International Group, Inc. 2.5% 30/06/2025  | USD      | 369,000                    | 328,255                | 0.33               |
| Anheuser-Busch Cos. LLC 4.9% 01/02/2046   | USD      | 774,000                    | 825,568                | 0.84               |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Ashtead Capital, Inc., 144A 4.375% 15/08/2027   | USD      | 200,000                    | 176,799                | 0.18               |
| Ashtead Capital, Inc., 144A 4% 01/05/2028   | USD      | 325,000                    | 288,818                | 0.29               |
| AT&T, Inc. 2.25% 01/02/2032   | USD      | 173,000                    | 143,384                | 0.15               |
| AT&T, Inc. 4.5% 15/05/2035  | USD      | 1,472,000                  | 1,456,711              | 1.48               |
| Ball Corp. 4% 15/11/2023  | USD      | 243,000                    | 217,192                | 0.22               |
| Ball Corp. 0.875% 15/03/2024  | EUR      | 387,000                    | 389,830                | 0.40               |
| Ball Corp. 5.25% 01/07/2025   | USD      | 122,000                    | 116,422                | 0.12               |
| Ball Corp. 2.875% 15/08/2030  | USD      | 591,000                    | 488,752                | 0.50               |
| Citigroup, Inc., Reg. S 2.375% 22/05/2024   | EUR      | 1,472,000                  | 1,577,308              | 1.61               |
| CVS Health Corp. 4.25% 01/04/2050   | USD      | 736,000                    | 737,685                | 0.75               |
| General Electric Co., Reg. S 4.875% 18/09/2037  | GBP      | 220,000                    | 315,953                | 0.32               |
| HCA, Inc. 5.5% 15/06/2047   | USD      | 392,000                    | 430,461                | 0.44               |
| HCA, Inc. 5.25% 15/06/2049  | USD      | 515,000                    | 554,292                | 0.57               |
| Home Depot, Inc. (The) 0.9% 15/03/2028  | USD      | 149,000                    | 122,471                | 0.13               |
| Huntsman International LLC 4.25% 01/04/2025   | EUR      | 524,000                    | 590,529                | 0.60               |
| Johnson & Johnson 0.95% 01/09/2027  | USD      | 887,000                    | 734,619                | 0.75               |
| Kraft Heinz Foods Co., Reg. S 2.25% 25/05/2028  | EUR      | 320,000                    | 348,157                | 0.36               |
| Mastercard, Inc. 3.375% 01/04/2024  | USD      | 515,000                    | 468,286                | 0.48               |
| Mastercard, Inc. 1.9% 15/03/2031  | USD      | 516,000                    | 439,571                | 0.45               |
| Merck & Co., Inc. 0.75% 24/02/2026  | USD      | 1,201,000                  | 1,004,976              | 1.02               |
| MetLife, Inc. 3.6% 10/04/2024   | USD      | 589,000                    | 537,197                | 0.55               |
| Morgan Stanley 1.375% 27/10/2026  | EUR      | 1,104,000                  | 1,172,381              | 1.19               |
| MPT Operating Partnership LP, REIT 2.5% 24/03/2026  | GBP      | 736,000                    | 873,961                | 0.89               |
| NextEra Energy Capital Holdings, Inc. 2.25% 01/06/2030  | USD      | 1,179,000                  | 1,003,417              | 1.02               |
| Novartis Capital Corp. 2.2% 14/08/2030  | USD      | 1,179,000                  | 1,028,141              | 1.05               |
| Oracle Corp. 2.875% 25/03/2031  | USD      | 1,044,000                  | 916,688                | 0.93               |
| Oracle Corp. 3.85% 01/04/2060   | USD      | 405,000                    | 361,599                | 0.37               |
| Organon & Co., Reg. S 2.875% 30/04/2028   | EUR      | 336,000                    | 340,966                | 0.35               |
| PPG Industries, Inc. 1.2% 15/03/2026  | USD      | 36,000                     | 30,293                 | 0.03               |
| RELX Capital, Inc. 3% 22/05/2030  | USD      | 995,000                    | 896,529                | 0.91               |
| Thermo Fisher Scientific, Inc. 1.4% 23/01/2026  | EUR      | 736,000                    | 779,046                | 0.79               |
| T-Mobile USA, Inc. 3.875% 15/04/2030  | USD      | 1,363,000                  | 1,282,882              | 1.31               |
| T-Mobile USA, Inc. 3.6% 15/11/2060  | USD      | 148,000                    | 127,420                | 0.13               |
| Toyota Motor Credit Corp. 0.5% 14/08/2023   | USD      | 1,410,000                  | 1,191,304              | 1.21               |
| Toyota Motor Credit Corp. 3.05% 11/01/2028  | USD      | 135,000                    | 124,931                | 0.13               |
| Visa, Inc. 3.15% 14/12/2025   | USD      | 441,000                    | 406,861                | 0.41               |
| Visa, Inc. 0.75% 15/08/2027   | USD      | 149,000                    | 122,047                | 0.12               |
| Visa, Inc. 2.05% 15/04/2030   | USD      | 442,000                    | 383,393                | 0.39               |
| Walt Disney Co. (The) 3.8% 22/03/2030   | USD      | 1,228,000                  | 1,183,288              | 1.21               |
| Wells Fargo & Co., Reg. S 0.625% 14/08/2030   | EUR      | 883,000                    | 873,276                | 0.89               |
| Welltower, Inc., REIT 2.8% 01/06/2031   | USD      | 737,000                    | 642,174                | 0.65               |
| Westlake Chemical Corp. 1.625% 17/07/2029   | EUR      | 400,000                    | 418,389                | 0.43               |
| Zimmer Biomet Holdings, Inc. 1.164% 15/11/2027  | EUR      | 554,000                    | 577,186                | 0.59               |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Zimmer Biomet Holdings, Inc. 3.55% 20/03/2030   | USD      | 260,000                    | 240,075                | 0.24               |
|   |          |                            | <u>29,802,932</u>      | <u>30.37</u>       |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| JMH Co. Ltd., Reg. S 2.5% 09/04/2031  | USD      | 407,000                    | 347,923                | 0.36               |
| JMH Co. Ltd., Reg. S 2.875% 09/04/2036  | USD      | 292,000                    | 249,169                | 0.25               |
| TSMC Global Ltd., Reg. S 1% 28/09/2027  | USD      | 780,000                    | 634,130                | 0.65               |
| TSMC Global Ltd., Reg. S 2.25% 23/04/2031   | USD      | 640,000                    | 542,785                | 0.55               |
|   |          |                            | <u>1,774,007</u>       | <u>1.81</u>        |
| Total Bonds   |          |                            | <u>87,512,954</u>      | <u>89.17</u>       |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 0.75% 20/11/2031   | EUR      | 1,100,000                  | 1,081,976              | 1.11               |
|   |          |                            | <u>1,081,976</u>       | <u>1.11</u>        |
| Total Convertible Bonds   |          |                            | <u>1,081,976</u>       | <u>1.11</u>        |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>88,594,930</u>      | <u>90.28</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| FMG Resources August 2006 Pty. Ltd., 144A 4.375% 01/04/2031   | USD      | 109,000                    | 98,149                 | 0.10               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.5% 15/09/2027   | USD      | 441,000                    | 404,205                | 0.41               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.375% 01/04/2031   | USD      | 834,000                    | 750,975                | 0.76               |
| Transurban Finance Co. Pty. Ltd., Reg. S 2.45% 16/03/2031   | USD      | 600,000                    | 508,167                | 0.52               |
|   |          |                            | <u>1,761,496</u>       | <u>1.79</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Suzano Austria GmbH 3.125% 15/01/2032   | USD      | 538,000                    | 449,309                | 0.46               |
|   |          |                            | <u>449,309</u>         | <u>0.46</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Itau Unibanco Holding SA, Reg. S, FRN 4.5% 21/11/2029   | USD      | 281,000                    | 242,179                | 0.24               |
| Itau Unibanco Holding SA, Reg. S, FRN 6.125% Perpetual  | USD      | 240,000                    | 204,819                | 0.21               |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Brazil (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 446,998                | 0.45               |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Lenovo Group Ltd., Reg. S 5.875% 24/04/2025   | USD      | 960,000                    | 918,442                | 0.94               |
|   |          |                            | 918,442                | 0.94               |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S 4.75% 12/10/2023  | USD      | 264,000                    | 241,661                | 0.25               |
|   |          |                            | 241,661                | 0.25               |
| <i>Liberia</i>  |          |                            |                        |                    |
| Royal Caribbean Cruises Ltd., 144A 5.5% 01/04/2028  | USD      | 1,013,000                  | 896,161                | 0.91               |
|   |          |                            | 896,161                | 0.91               |
| <i>Mexico</i>   |          |                            |                        |                    |
| Orbia Advance Corp. SAB de CV, Reg. S 4% 04/10/2027   | USD      | 370,000                    | 341,015                | 0.35               |
|   |          |                            | 341,015                | 0.35               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Syngenta Finance NV, 144A 5.182% 24/04/2028   | USD      | 830,000                    | 800,481                | 0.82               |
| Syngenta Finance NV, Reg. S 5.676% 24/04/2048   | USD      | 200,000                    | 204,141                | 0.21               |
| Teva Pharmaceutical Finance Netherlands III BV 6.75% 01/03/2028                                       | USD      | 240,000                    | 221,351                | 0.22               |
|   |          |                            | 1,225,973              | 1.25               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Apple, Inc. 0.55% 20/08/2025  | USD      | 886,000                    | 738,892                | 0.75               |
| AT&T, Inc., 144A 3.5% 15/09/2053  | USD      | 93,000                     | 78,651                 | 0.08               |
| AT&T, Inc. 3.5% 01/02/2061  | USD      | 480,000                    | 396,749                | 0.40               |
| Bank of America Corp., FRN 3.458% 15/03/2025  | USD      | 368,000                    | 331,677                | 0.34               |
| BMW US Capital LLC, 144A 3.45% 12/04/2023   | USD      | 1,002,000                  | 887,566                | 0.90               |
| Booking Holdings, Inc. 4.625% 13/04/2030  | USD      | 899,000                    | 906,856                | 0.92               |
| Braskem America Finance Co., Reg. S 7.125% 22/07/2041   | USD      | 240,000                    | 250,923                | 0.26               |
| Bristol-Myers Squibb Co. 4.125% 15/06/2039  | USD      | 147,000                    | 149,864                | 0.15               |
| CCO Holdings LLC, 144A 5% 01/02/2028  | USD      | 400,000                    | 353,913                | 0.36               |
| Charter Communications Operating LLC 2.8% 01/04/2031  | USD      | 426,000                    | 367,482                | 0.37               |
| Charter Communications Operating LLC 6.384% 23/10/2035  | USD      | 147,000                    | 166,114                | 0.17               |
| Charter Communications Operating LLC 4.8% 01/03/2050  | USD      | 220,000                    | 213,731                | 0.22               |
| Charter Communications Operating LLC 3.7% 01/04/2051  | USD      | 934,000                    | 783,775                | 0.80               |
| Comcast Corp. 3.95% 15/10/2025  | USD      | 1,178,000                  | 1,111,747              | 1.13               |
| Comcast Corp. 1.5% 15/02/2031   | USD      | 224,000                    | 178,971                | 0.18               |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Daimler Finance North America LLC, 144A 2.125% 10/03/2025   | USD      | 150,000                    | 130,926                | 0.13               |
| Daimler Finance North America LLC, Reg. S 3.4% 22/02/2022   | USD      | 1,030,000                  | 885,604                | 0.90               |
| Dell International LLC 4.9% 01/10/2026  | USD      | 147,000                    | 143,041                | 0.15               |
| Fresenius Medical Care US Finance III, Inc., 144A 2.375% 16/02/2031                                   | USD      | 745,000                    | 613,719                | 0.63               |
| Graphic Packaging International LLC, 144A 1.512% 15/04/2026   | USD      | 18,000                     | 15,100                 | 0.02               |
| Hilton Domestic Operating Co., Inc., 144A 4% 01/05/2031   | USD      | 136,000                    | 115,813                | 0.12               |
| Intel Corp. 4.75% 25/03/2050  | USD      | 969,000                    | 1,084,899              | 1.11               |
| JPMorgan Chase & Co., FRN 1.045% 19/11/2026   | USD      | 1,477,000                  | 1,229,992              | 1.25               |
| Metropolitan Life Global Funding I, 144A 1.55% 07/01/2031   | USD      | 893,000                    | 717,924                | 0.73               |
| Microsoft Corp. 3.3% 06/02/2027   | USD      | 736,000                    | 690,723                | 0.70               |
| Mondelez International, Inc. 1.5% 04/05/2025  | USD      | 148,000                    | 126,908                | 0.13               |
| Mondelez International, Inc. 2.75% 13/04/2030   | USD      | 274,000                    | 243,203                | 0.25               |
| New York Life Global Funding, 144A 0.95% 24/06/2025   | USD      | 148,000                    | 124,838                | 0.13               |
| NVIDIA Corp. 2.85% 01/04/2030   | USD      | 1,328,000                  | 1,212,430              | 1.24               |
| Organon & Co., 144A 4.125% 30/04/2028   | USD      | 283,000                    | 243,477                | 0.25               |
| Sprint Capital Corp. 6.875% 15/11/2028  | USD      | 736,000                    | 796,230                | 0.81               |
| Sprint Corp. 7.125% 15/06/2024  | USD      | 31,000                     | 30,212                 | 0.03               |
| US Treasury Bill 0% 02/09/2021  | USD      | 3,184,000                  | 2,684,668              | 2.74               |
| Volkswagen Group of America Finance LLC, 144A 3.35% 13/05/2025  | USD      | 263,000                    | 239,170                | 0.24               |
| Wells Fargo & Co., FRN 1.654% 02/06/2024  | USD      | 590,000                    | 508,225                | 0.52               |
| Wells Fargo & Co., FRN 5.013% 04/04/2051  | USD      | 368,000                    | 425,104                | 0.43               |
|   |          |                            | 19,179,117             | 19.54              |
| Total Bonds   |          |                            | 25,460,172             | 25.94              |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 25,460,172             | 25.94              |
| <b>Total Investments</b>  |          |                            | <b>114,055,102</b>     | <b>116.22</b>      |
| <b>Cash</b>   |          |                            | <b>4,489,427</b>       | <b>4.57</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(20,404,709)</b>    | <b>(20.79)</b>     |
| <b>Total net assets</b>   |          |                            | <b>98,139,820</b>      | <b>100.00</b>      |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Credits

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of Contracts | Currency | Global Exposure<br>EUR | Unrealised Gain/(Loss)<br>EUR | % of Net Assets |
|---|---------------------|----------|------------------------|-------------------------------|-----------------|
| US 10 Year Ultra Bond, 21/09/2021                           | 6                   | USD      | 744,767                | 11,819                        | 0.01            |
| Euro-Schatz, 08/09/2021                                     | (52)                | EUR      | (5,831,280)            | 290                           | –               |
| Long Gilt, 28/09/2021                                       | 16                  | GBP      | 2,387,570              | 9,307                         | 0.01            |
| US Long Bond, 21/09/2021                                    | 109                 | USD      | 14,775,065             | 312,245                       | 0.32            |
| US Ultra Bond, 21/09/2021                                   | 37                  | USD      | 6,011,837              | 149,586                       | 0.15            |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                     |          |                        | <b>483,247</b>                | <b>0.49</b>     |
| US 2 Year Note, 30/09/2021                                  | 7                   | USD      | 1,300,483              | (191)                         | –               |
| US 5 Year Note, 30/09/2021                                  | 83                  | USD      | 8,638,725              | (6,388)                       | (0.01)          |
| US 10 Year Note, 21/09/2021                                 | (96)                | USD      | (10,726,031)           | (32,173)                      | (0.03)          |
| Euro-Bobl, 08/09/2021                                       | (52)                | EUR      | (6,975,800)            | (2,580)                       | –               |
| Euro-Bund, 08/09/2021                                       | (22)                | EUR      | (3,797,420)            | (8,410)                       | (0.01)          |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                     |          |                        | <b>(49,742)</b>               | <b>(0.05)</b>   |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                     |          |                        | <b>433,505</b>                | <b>0.44</b>     |

### RobecoSAM Climate Global Credits

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss)<br>EUR | % of Net Assets |
|--|------------------|---------------|-------------|---------------|--------------|-------------------------------|-----------------|
| EUR  | 5,989,000        | GBP           | 5,141,476   | 05/07/2021    | HSBC         | 39                            | –               |
| EUR  | 75,035           | USD           | 88,930      | 06/07/2021    | Rabobank     | 52                            | –               |
| GBP  | 660,000          | EUR           | 766,039     | 06/07/2021    | BNP Paribas  | 2,737                         | –               |
| GBP  | 70,686,525       | EUR           | 82,151,689  | 06/07/2021    | Citibank     | 184,829                       | 0.19            |
| GBP  | 11,880,515       | USD           | 16,408,000  | 06/07/2021    | BNP Paribas  | 3,829                         | –               |
| USD  | 1,826            | EUR           | 1,500       | 06/07/2021    | Barclays     | 39                            | –               |
| USD  | 1,048,040        | EUR           | 862,041     | 06/07/2021    | Citibank     | 21,635                        | 0.02            |
| USD  | 19,708,504       | EUR           | 16,110,138  | 06/07/2021    | HSBC         | 507,488                       | 0.52            |
| USD  | 320,000          | EUR           | 262,297     | 06/07/2021    | J.P. Morgan  | 7,518                         | 0.01            |
| USD  | 1,133            | GBP           | 820         | 06/07/2021    | Barclays     | –                             | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |              | <b>728,166</b>                | <b>0.74</b>     |



## Schedule of Investments (continued)

### RobecoSAM Climate Global Credits

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 934,820          | GBP           | 805,098     | 06/07/2021    | BNP Paribas  | (2,968)                    | –               |
| EUR   | 1,375,940        | GBP           | 1,183,940   | 06/07/2021    | Citibank     | (3,128)                    | (0.01)          |
| EUR   | 44,638           | USD           | 54,340      | 06/07/2021    | Barclays     | (1,180)                    | –               |
| EUR   | 285,712          | USD           | 340,000     | 06/07/2021    | Citibank     | (966)                      | –               |
| EUR   | 62,024,511       | USD           | 75,937,870  | 06/07/2021    | HSBC         | (2,004,047)                | (2.04)          |
| EUR   | 302,322          | USD           | 360,000     | 06/07/2021    | J.P. Morgan  | (1,219)                    | –               |
| GBP   | 308,080          | EUR           | 359,041     | 06/07/2021    | BNP Paribas  | (185)                      | –               |
| GBP   | 5,141,564        | EUR           | 5,989,000   | 06/07/2021    | HSBC         | (44)                       | –               |
| GBP   | 330,861          | USD           | 467,700     | 06/07/2021    | Barclays     | (8,960)                    | (0.01)          |
| GBP   | 739,024          | USD           | 1,044,720   | 06/07/2021    | BNP Paribas  | (20,053)                   | (0.02)          |
| GBP   | 599,993          | USD           | 829,260     | 06/07/2021    | HSBC         | (329)                      | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(2,043,079)</b>         | <b>(2.08)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(1,314,913)</b>         | <b>(1.34)</b>   |

### RobecoSAM Climate Global Credits

As at 30 June 2021

#### Credit Default Swap Contracts

| Nominal Amount   | Currency | Counterparty | Reference Entity | Buy/Sell | Interest (Paid)/Received Rate | Maturity Date | Market Value EUR | % of Net Assets |
|--|----------|--------------|------------------|----------|-------------------------------|---------------|------------------|-----------------|
| 11,157,000   | USD      | Citigroup    | CDX.NA.HY.36-V1  | Buy      | (5.00)%                       | 20/06/2026    | (960,860)        | (0.98)          |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |              |                  |          |                               |               | <b>(960,860)</b> | <b>(0.98)</b>   |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |              |                  |          |                               |               | <b>(960,860)</b> | <b>(0.98)</b>   |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Raiffeisen Bank International AG, Reg. S, FRN 1.5% 12/03/2030                                 | EUR      | 100,000                    | 102,150                | 0.24               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.375% 17/06/2033                               | EUR      | 100,000                    | 99,841                 | 0.23               |
|   |          |                            | <u>201,991</u>         | <u>0.47</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Anheuser-Busch InBev SA/NV, Reg. S 3.7% 02/04/2040  | EUR      | 100,000                    | 135,804                | 0.31               |
| Elia Transmission Belgium SA, Reg. S 0.875% 28/04/2030  | EUR      | 100,000                    | 103,121                | 0.24               |
|   |          |                            | <u>238,925</u>         | <u>0.55</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| Fibria Overseas Finance Ltd. 5.5% 17/01/2027  | USD      | 110,000                    | 107,615                | 0.25               |
|   |          |                            | <u>107,615</u>         | <u>0.25</u>        |
| <i>China</i>  |          |                            |                        |                    |
| China Government Bond 3.22% 06/12/2025  | CNY      | 3,100,000                  | 409,460                | 0.94               |
| China Government Bond 2.68% 21/05/2030  | CNY      | 21,800,000                 | 2,734,759              | 6.31               |
|   |          |                            | <u>3,144,219</u>       | <u>7.25</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, Reg. S, FRN 2.5% 21/06/2029  | EUR      | 110,000                    | 115,914                | 0.27               |
| Denmark Government Bond 0.5% 15/11/2027   | DKK      | 1,956,000                  | 275,730                | 0.63               |
| Denmark Government Bond, Reg. S, 144A 0.5% 15/11/2029   | DKK      | 8,521,000                  | 1,203,895              | 2.78               |
| Nykredit Realkredit A/S 0.75% 20/01/2027  | EUR      | 160,000                    | 163,117                | 0.37               |
| Orsted A/S, Reg. S, FRN 1.75% 09/12/3019  | EUR      | 100,000                    | 102,603                | 0.24               |
|   |          |                            | <u>1,861,259</u>       | <u>4.29</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Finland Government Bond, Reg. S, 144A 0.5% 15/09/2027   | EUR      | 539,000                    | 568,263                | 1.31               |
| Finland Government Bond, Reg. S, 144A 0% 15/09/2030   | EUR      | 377,000                    | 379,529                | 0.88               |
| Nordea Bank Abp, Reg. S 0.5% 14/05/2027   | EUR      | 110,000                    | 112,794                | 0.26               |
|   |          |                            | <u>1,060,586</u>       | <u>2.45</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Banque Federative du Credit Mutuel SA, Reg. S 1.25% 03/06/2030                                | EUR      | 100,000                    | 104,790                | 0.24               |
| France Government Bond OAT, Reg. S, 144A 1.25% 25/05/2036                                     | EUR      | 415,000                    | 464,986                | 1.07               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/05/2040                                      | EUR      | 23,000                     | 22,542                 | 0.05               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/06/2044                                      | EUR      | 564,000                    | 538,923                | 1.24               |
| France Government Bond OAT, Reg. S 0% 25/05/2022  | EUR      | 846,000                    | 850,977                | 1.96               |
| France Government Bond OAT, Reg. S 1.75% 25/05/2023   | EUR      | 792,000                    | 828,289                | 1.91               |
| France Government Bond OAT, Reg. S 0.5% 25/05/2029  | EUR      | 416,000                    | 436,562                | 1.01               |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>France (continued)</i>   |          |                            |                        |                    |
| France Government Bond OAT, Reg. S 1.5% 25/05/2031  | EUR      | 184,000                    | 210,178                | 0.49               |
| France Treasury Bill BTF, Reg. S 0% 22/09/2021  | EUR      | 2,500,000                  | 2,503,701              | 5.78               |
| Holding d'Infrastructures de Transport SASU, Reg. S 2.5% 04/05/2027                                       | EUR      | 100,000                    | 111,473                | 0.26               |
| Orange SA, Reg. S 1.875% 12/09/2030   | EUR      | 100,000                    | 113,275                | 0.26               |
| WPP Finance SA, Reg. S 3.75% 19/05/2032   | GBP      | 100,000                    | 133,173                | 0.31               |
|   |          |                            | <u>6,318,869</u>       | <u>14.58</u>       |
| <i>Germany</i>  |          |                            |                        |                    |
| Bundesrepublik Deutschland, Reg. S 4.75% 04/07/2034   | EUR      | 95,000                     | 156,464                | 0.36               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2050  | EUR      | 217,000                    | 199,551                | 0.46               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2050  | EUR      | 256,000                    | 237,782                | 0.55               |
| Deutsche Bank AG, Reg. S 1.625% 20/01/2027  | EUR      | 100,000                    | 105,113                | 0.24               |
| Fresenius SE & Co. KGaA, Reg. S 1.625% 08/10/2027   | EUR      | 134,000                    | 144,182                | 0.34               |
| Vonovia SE, Reg. S 1% 16/06/2033  | EUR      | 100,000                    | 100,555                | 0.23               |
|   |          |                            | <u>943,647</u>         | <u>2.18</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 2.875% 30/05/2031  | EUR      | 100,000                    | 106,942                | 0.25               |
| Bank of Ireland Group plc, Reg. S, FRN 2.375% 14/10/2029  | EUR      | 100,000                    | 104,296                | 0.24               |
|   |          |                            | <u>211,238</u>         | <u>0.49</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 1.5% 30/04/2045   | EUR      | 215,000                    | 208,942                | 0.48               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 1.7% 01/09/2051   | EUR      | 95,000                     | 92,078                 | 0.21               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.15% 01/03/2072  | EUR      | 40,000                     | 39,163                 | 0.09               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 1.35% 15/04/2022  | EUR      | 836,000                    | 848,135                | 1.96               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0.6% 15/06/2023   | EUR      | 330,000                    | 336,239                | 0.78               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0% 01/04/2026   | EUR      | 852,000                    | 848,336                | 1.96               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 1.35% 01/04/2030  | EUR      | 243,000                    | 257,374                | 0.59               |
|   |          |                            | <u>2,630,267</u>       | <u>6.07</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Japan Government Ten Year Bond 0.1% 20/03/2030  | JPY      | 46,000,000                 | 352,595                | 0.81               |
| Japan Government Ten Year Bond 0.1% 20/06/2030  | JPY      | 101,000,000                | 773,338                | 1.78               |
| Japan Government Twenty Year Bond 1.5% 20/03/2034   | JPY      | 50,000,000                 | 443,423                | 1.02               |
| Japan Government Twenty Year Bond 0.7% 20/03/2037   | JPY      | 55,000,000                 | 444,190                | 1.03               |
| Mitsubishi UFJ Financial Group, Inc. 3.455% 02/03/2023  | USD      | 120,000                    | 106,298                | 0.25               |
|   |          |                            | <u>2,119,844</u>       | <u>4.89</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| European Financial Stability Facility, Reg. S 0% 15/10/2025   | EUR      | 200,000                    | 203,411                | 0.47               |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Luxembourg (continued)</i>   |          |                            |                        |                    |
| European Financial Stability Facility, Reg. S 0.05% 17/10/2029  | EUR      | 250,000                    | 252,399                | 0.58               |
| Medtronic Global Holdings SCA 0% 15/03/2023   | EUR      | 300,000                    | 301,738                | 0.70               |
|   |          |                            | <u>757,548</u>         | <u>1.75</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S 0.875% 15/01/2024  | EUR      | 200,000                    | 205,800                | 0.48               |
| ING Groep NV, Reg. S, FRN 1% 13/11/2030   | EUR      | 200,000                    | 202,676                | 0.47               |
| NIBC Bank NV, Reg. S 2% 09/04/2024  | EUR      | 100,000                    | 104,412                | 0.24               |
| Syngenta Finance NV, Reg. S 1.25% 10/09/2027  | EUR      | 200,000                    | 204,209                | 0.47               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 200,000                    | 222,052                | 0.51               |
| ZF Europe Finance BV, Reg. S 3% 23/10/2029  | EUR      | 100,000                    | 104,571                | 0.24               |
|   |          |                            | <u>1,043,720</u>       | <u>2.41</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| New Zealand Government Bond, Reg. S 4.5% 15/04/2027   | NZD      | 392,000                    | 272,931                | 0.63               |
|   |          |                            | <u>272,931</u>         | <u>0.63</u>        |
| <i>Panama</i>   |          |                            |                        |                    |
| Carnival Corp., Reg. S 7.625% 01/03/2026  | EUR      | 120,000                    | 132,985                | 0.31               |
|   |          |                            | <u>132,985</u>         | <u>0.31</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Portugal Obrigaçoes do Tesouro OT, Reg. S, 144A 0.475% 18/10/2030   | EUR      | 189,000                    | 192,695                | 0.44               |
|   |          |                            | <u>192,695</u>         | <u>0.44</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 3.104% 15/07/2031   | GBP      | 100,000                    | 122,191                | 0.28               |
| Banco de Sabadell SA, Reg. S 5.625% 06/05/2026  | EUR      | 100,000                    | 116,514                | 0.27               |
| Banco Santander SA, Reg. S 1.375% 05/01/2026  | EUR      | 200,000                    | 209,667                | 0.48               |
| CaixaBank SA, Reg. S, FRN 3.375% 15/03/2027   | EUR      | 200,000                    | 204,466                | 0.47               |
| Spain Government Bond 0.4% 30/04/2022   | EUR      | 843,000                    | 849,904                | 1.96               |
| Spain Government Bond, Reg. S, 144A 0.6% 31/10/2029   | EUR      | 621,000                    | 640,527                | 1.48               |
| Telefonica Emisiones SA 4.103% 08/03/2027   | USD      | 150,000                    | 142,384                | 0.33               |
|   |          |                            | <u>2,285,653</u>       | <u>5.27</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| European Investment Bank, Reg. S 0% 28/03/2028  | EUR      | 200,000                    | 202,856                | 0.47               |
| European Investment Bank, Reg. S 0.01% 15/11/2035   | EUR      | 378,000                    | 361,977                | 0.84               |
| European Investment Bank, Reg. S 0.01% 15/05/2041   | EUR      | 310,000                    | 283,238                | 0.65               |
| European Stability Mechanism, Reg. S 0.5% 05/03/2029  | EUR      | 400,000                    | 419,158                | 0.97               |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Supranational (continued)</i>  |          |                            |                        |                    |
| European Union, Reg. S 0% 06/07/2026  | EUR      | 110,000                    | 112,175                | 0.26               |
| European Union, Reg. S 0% 04/07/2029  | EUR      | 300,000                    | 303,165                | 0.70               |
| European Union, Reg. S 0% 04/07/2031  | EUR      | 288,000                    | 287,507                | 0.66               |
| European Union, Reg. S 0.7% 06/07/2051  | EUR      | 66,000                     | 66,892                 | 0.15               |
|   |          |                            | <u>2,036,968</u>       | <u>4.70</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Swedbank AB, Reg. S 0.2% 12/01/2028   | EUR      | 170,000                    | 167,172                | 0.39               |
|   |          |                            | <u>167,172</u>         | <u>0.39</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Credit Suisse Group AG, Reg. S, FRN 3.25% 02/04/2026  | EUR      | 100,000                    | 110,244                | 0.25               |
|   |          |                            | <u>110,244</u>         | <u>0.25</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, Reg. S, FRN 2% 07/02/2028   | EUR      | 200,000                    | 205,056                | 0.47               |
| UK Treasury, Reg. S 3.75% 07/09/2021  | GBP      | 1,532,000                  | 1,796,839              | 4.15               |
| UK Treasury, Reg. S 4% 07/03/2022   | GBP      | 702,000                    | 840,066                | 1.94               |
| UK Treasury, Reg. S 0.75% 22/07/2023  | GBP      | 1,061,000                  | 1,253,404              | 2.89               |
| UK Treasury, Reg. S 0.625% 07/06/2025   | GBP      | 756,000                    | 893,911                | 2.06               |
| UK Treasury, Reg. S 0.375% 22/10/2030   | GBP      | 514,000                    | 578,424                | 1.33               |
| UK Treasury, Reg. S 4.25% 07/03/2036  | GBP      | 286,000                    | 478,986                | 1.11               |
| UK Treasury, Reg. S 0.875% 31/01/2046   | GBP      | 332,000                    | 355,741                | 0.82               |
| UK Treasury, Reg. S 1.5% 22/07/2047   | GBP      | 561,000                    | 691,353                | 1.60               |
| UK Treasury, Reg. S 1.75% 22/07/2057  | GBP      | 250,000                    | 338,653                | 0.78               |
|   |          |                            | <u>7,432,433</u>       | <u>17.15</u>       |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc. 3.2% 21/11/2029  | USD      | 200,000                    | 183,042                | 0.42               |
| American Express Co. 3% 30/10/2024  | USD      | 100,000                    | 90,437                 | 0.21               |
| American Honda Finance Corp. 1.2% 08/07/2025  | USD      | 130,000                    | 110,499                | 0.25               |
| AT&T, Inc. 2.35% 05/09/2029   | EUR      | 200,000                    | 226,557                | 0.52               |
| Ball Corp. 2.875% 15/08/2030  | USD      | 130,000                    | 107,509                | 0.25               |
| Citigroup, Inc., Reg. S 2.375% 22/05/2024   | EUR      | 140,000                    | 150,016                | 0.35               |
| Comcast Corp. 0.25% 20/05/2027  | EUR      | 200,000                    | 200,921                | 0.46               |
| HCA, Inc. 5.25% 15/06/2049  | USD      | 90,000                     | 96,867                 | 0.22               |
| Hilton Worldwide Finance LLC 4.875% 01/04/2027  | USD      | 28,000                     | 24,635                 | 0.06               |
| Home Depot, Inc. (The) 0.9% 15/03/2028  | USD      | 256,000                    | 210,421                | 0.49               |
| Johnson & Johnson 0.95% 01/09/2027  | USD      | 80,000                     | 66,256                 | 0.15               |
| JPMorgan Chase & Co., Reg. S, FRN 1.09% 11/03/2027  | EUR      | 200,000                    | 208,237                | 0.48               |
| Mastercard, Inc. 1.9% 15/03/2031  | USD      | 100,000                    | 85,188                 | 0.20               |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Merck & Co., Inc. 0.75% 24/02/2026  | USD      | 140,000                    | 117,150                | 0.27               |
| Mondelez International, Inc. 0.25% 17/03/2028   | EUR      | 100,000                    | 99,333                 | 0.23               |
| Morgan Stanley 1.375% 27/10/2026  | EUR      | 100,000                    | 106,194                | 0.25               |
| MPT Operating Partnership LP, REIT 2.5% 24/03/2026  | GBP      | 100,000                    | 118,745                | 0.27               |
| NextEra Energy Capital Holdings, Inc. 2.25% 01/06/2030  | USD      | 110,000                    | 93,618                 | 0.22               |
| Novartis Capital Corp. 2.2% 14/08/2030  | USD      | 110,000                    | 95,925                 | 0.22               |
| Oracle Corp. 2.875% 25/03/2031  | USD      | 100,000                    | 87,805                 | 0.20               |
| Oracle Corp. 3.85% 01/04/2060   | USD      | 37,000                     | 33,035                 | 0.08               |
| RELX Capital, Inc. 3% 22/05/2030  | USD      | 90,000                     | 81,093                 | 0.19               |
| Thermo Fisher Scientific, Inc. 1.4% 23/01/2026  | EUR      | 100,000                    | 105,849                | 0.24               |
| T-Mobile USA, Inc. 3.875% 15/04/2030  | USD      | 200,000                    | 188,244                | 0.43               |
| Toyota Motor Credit Corp. 3.05% 11/01/2028  | USD      | 130,000                    | 120,304                | 0.28               |
| US Treasury 0.25% 30/09/2025  | USD      | 2,345,000                  | 1,935,690              | 4.47               |
| US Treasury 1.125% 15/02/2031   | USD      | 371,000                    | 303,799                | 0.70               |
| US Treasury 1.875% 15/02/2041   | USD      | 116,000                    | 95,783                 | 0.22               |
| US Treasury 2.875% 15/08/2045   | USD      | 1,079,000                  | 1,051,596              | 2.43               |
| US Treasury 1.375% 15/08/2050   | USD      | 1,716,000                  | 1,219,552              | 2.81               |
| Visa, Inc. 2.05% 15/04/2030   | USD      | 100,000                    | 86,741                 | 0.20               |
| Walt Disney Co. (The) 3.8% 22/03/2030   | USD      | 300,000                    | 289,077                | 0.67               |
| Wells Fargo & Co., Reg. S 2.125% 04/06/2024   | EUR      | 200,000                    | 212,864                | 0.49               |
| Welltower, Inc., REIT 2.8% 01/06/2031   | USD      | 70,000                     | 60,993                 | 0.14               |
| Westlake Chemical Corp. 1.625% 17/07/2029   | EUR      | 100,000                    | 104,597                | 0.24               |
| Zimmer Biomet Holdings, Inc. 3.55% 20/03/2030   | USD      | 100,000                    | 92,337                 | 0.21               |
|   |          |                            | <u>8,460,909</u>       | <u>19.52</u>       |
| Total Bonds   |          |                            | <u>41,731,718</u>      | <u>96.29</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>41,731,718</u>      | <u>96.29</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| FMG Resources August 2006 Pty. Ltd., 144A 4.5% 15/09/2027   | USD      | 27,000                     | 24,747                 | 0.06               |
| FMG Resources August 2006 Pty. Ltd., 144A 4.375% 01/04/2031   | USD      | 150,000                    | 135,068                | 0.31               |
| Transurban Finance Co. Pty. Ltd., Reg. S 2.45% 16/03/2031   | USD      | 70,000                     | 59,286                 | 0.13               |
|   |          |                            | <u>219,101</u>         | <u>0.50</u>        |
| <i>Liberia</i>  |          |                            |                        |                    |
| Royal Caribbean Cruises Ltd., 144A 5.5% 01/04/2028  | USD      | 90,000                     | 79,620                 | 0.18               |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Liberia (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 79,620                 | 0.18               |
| <i>United States of America</i>   |          |                            |                        |                    |
| Apple, Inc. 0.55% 20/08/2025  | USD      | 300,000                    | 250,189                | 0.58               |
| AT&T, Inc., 144A 3.5% 15/09/2053  | USD      | 47,000                     | 39,748                 | 0.09               |
| BMW US Capital LLC, 144A 3.45% 12/04/2023   | USD      | 110,000                    | 97,437                 | 0.23               |
| Booking Holdings, Inc. 4.625% 13/04/2030  | USD      | 80,000                     | 80,699                 | 0.19               |
| Bristol-Myers Squibb Co. 4.125% 15/06/2039  | USD      | 100,000                    | 101,948                | 0.24               |
| Charter Communications Operating LLC 3.7% 01/04/2051  | USD      | 210,000                    | 176,224                | 0.41               |
| Comcast Corp. 1.5% 15/02/2031   | USD      | 100,000                    | 79,898                 | 0.18               |
| Daimler Finance North America LLC, 144A 2.125% 10/03/2025   | USD      | 150,000                    | 130,926                | 0.30               |
| Intel Corp. 4.75% 25/03/2050  | USD      | 90,000                     | 100,765                | 0.23               |
| JPMorgan Chase & Co., FRN 1.045% 19/11/2026   | USD      | 100,000                    | 83,276                 | 0.19               |
| Metropolitan Life Global Funding I, 144A 1.55% 07/01/2031   | USD      | 150,000                    | 120,592                | 0.28               |
| Microsoft Corp. 3.3% 06/02/2027   | USD      | 100,000                    | 93,848                 | 0.22               |
| Mondelez International, Inc. 1.5% 04/05/2025  | USD      | 100,000                    | 85,749                 | 0.20               |
| New York Life Global Funding, 144A 0.95% 24/06/2025   | USD      | 100,000                    | 84,350                 | 0.19               |
| NVIDIA Corp. 2.85% 01/04/2030   | USD      | 120,000                    | 109,557                | 0.25               |
| Sprint Capital Corp. 6.875% 15/11/2028  | USD      | 70,000                     | 75,728                 | 0.17               |
| Wells Fargo & Co., FRN 1.654% 02/06/2024  | USD      | 100,000                    | 86,140                 | 0.20               |
|   |          |                            | 1,797,074              | 4.15               |
| Total Bonds   |          |                            | 2,095,795              | 4.83               |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 2,095,795              | 4.83               |
| <b>Total Investments</b>  |          |                            | <b>43,827,513</b>      | <b>101.12</b>      |
| <b>Cash</b>   |          |                            | <b>1,402,441</b>       | <b>3.24</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(1,888,736)</b>     | <b>(4.36)</b>      |
| <b>Total net assets</b>   |          |                            | <b>43,341,218</b>      | <b>100.00</b>      |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Bonds

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| US 2 Year Note, 30/09/2021                                  | (45)                   | USD      | (8,360,244)               | 8,465                            | 0.02               |
| US 10 Year Note, 21/09/2021                                 | (26)                   | USD      | (2,904,967)               | 9,882                            | 0.02               |
| US 10 Year Ultra Bond, 21/09/2021                           | 11                     | USD      | 1,365,406                 | 3,558                            | 0.01               |
| Euro-Bobl, 08/09/2021                                       | (66)                   | EUR      | (8,853,900)               | 12,520                           | 0.03               |
| Long Gilt, 28/09/2021                                       | 1                      | GBP      | 149,223                   | 850                              | –                  |
| US Long Bond, 21/09/2021                                    | 5                      | USD      | 677,755                   | 4,743                            | 0.01               |
| US Ultra Bond, 21/09/2021                                   | 1                      | USD      | 162,482                   | 256                              | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>40,274</b>                    | <b>0.09</b>        |
| US 5 Year Note, 30/09/2021                                  | 3                      | USD      | 312,243                   | (2,115)                          | –                  |
| Euro-Bund, 08/09/2021                                       | (9)                    | EUR      | (1,553,490)               | (170)                            | –                  |
| Euro-OAT, 08/09/2021  | (6)                    | EUR      | (954,240)                 | (850)                            | –                  |
| Euro-Schatz, 08/09/2021                                     | 47                     | EUR      | 5,270,580                 | (2,515)                          | (0.01)             |
| Korea 10 Year Bond, 17/09/2021                              | 4                      | KRW      | 376,757                   | (404)                            | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(6,054)</b>                   | <b>(0.01)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>34,220</b>                    | <b>0.08</b>        |



## Schedule of Investments (continued)

### RobecoSAM Climate Global Bonds

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--------------------|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| AUD                | 74,660           | EUR           | 47,257      | 06/07/2021    | HSBC         | 4                          | –               |
| BRL                | 2,023            | USD           | 402         | 15/07/2021    | J.P. Morgan  | 1                          | –               |
| CAD                | 240,000          | EUR           | 163,133     | 06/07/2021    | BNP Paribas  | 284                        | –               |
| CAD                | 77,860           | EUR           | 52,827      | 06/07/2021    | Citibank     | 189                        | –               |
| CHF                | 37,550           | EUR           | 34,173      | 06/07/2021    | HSBC         | 83                         | –               |
| CLP                | 36,904,730       | USD           | 49,934      | 15/07/2021    | Citibank     | 618                        | –               |
| CNY                | 20,140           | USD           | 3,115       | 15/07/2021    | HSBC         | 1                          | –               |
| COP                | 2,453,520        | USD           | 654         | 15/07/2021    | BNP Paribas  | 2                          | –               |
| EUR                | 634              | AUD           | 1,000       | 06/07/2021    | BNP Paribas  | 1                          | –               |
| EUR                | 3,175            | AUD           | 5,000       | 06/07/2021    | Citibank     | 10                         | –               |
| EUR                | 148,116          | AUD           | 233,000     | 06/07/2021    | HSBC         | 622                        | –               |
| EUR                | 104,189          | CHF           | 113,630     | 06/07/2021    | HSBC         | 527                        | –               |
| EUR                | 1,832            | CHF           | 2,000       | 06/07/2021    | Rabobank     | 8                          | –               |
| EUR                | 1,459            | DKK           | 10,850      | 06/07/2021    | J.P. Morgan  | –                          | –               |
| EUR                | 93,537           | GBP           | 80,000      | 06/07/2021    | BNP Paribas  | 352                        | –               |
| EUR                | 205,186          | GBP           | 176,000     | 06/07/2021    | HSBC         | 179                        | –               |
| EUR                | 83,655           | HUF           | 29,267,890  | 06/07/2021    | J.P. Morgan  | 284                        | –               |
| EUR                | 56,008           | ILS           | 216,400     | 06/07/2021    | HSBC         | 11                         | –               |
| EUR                | 18,328           | JPY           | 2,411,000   | 06/07/2021    | Barclays     | 12                         | –               |
| EUR                | 1,358,962        | JPY           | 178,807,080 | 06/07/2021    | J.P. Morgan  | 559                        | –               |
| EUR                | 933              | MXN           | 22,000      | 06/07/2021    | J.P. Morgan  | 2                          | –               |
| EUR                | 8,867            | NOK           | 89,700      | 06/07/2021    | Citibank     | 78                         | –               |
| EUR                | 79,808           | NZD           | 134,160     | 06/07/2021    | Citibank     | 766                        | –               |
| EUR                | 212,231          | NZD           | 360,000     | 06/07/2021    | HSBC         | 131                        | –               |
| EUR                | 23,767           | PLN           | 106,540     | 06/07/2021    | Citibank     | 170                        | –               |
| EUR                | 20,267           | RON           | 99,780      | 06/07/2021    | J.P. Morgan  | 8                          | –               |
| EUR                | 19,396           | RUB           | 1,673,350   | 06/07/2021    | Citibank     | 93                         | –               |
| EUR                | 3,148            | SEK           | 31,800      | 06/07/2021    | BNP Paribas  | 13                         | –               |
| EUR                | 113,981          | SEK           | 1,147,180   | 06/07/2021    | HSBC         | 874                        | –               |
| EUR                | 625,867          | USD           | 741,762     | 06/07/2021    | Rabobank     | 435                        | –               |
| EUR                | 156,499          | ZAR           | 2,605,120   | 06/07/2021    | BNP Paribas  | 2,741                      | 0.01            |
| EUR                | 109,461          | ZAR           | 1,842,203   | 06/07/2021    | HSBC         | 732                        | –               |
| GBP                | 237,870          | EUR           | 276,048     | 06/07/2021    | BNP Paribas  | 1,025                      | –               |
| GBP                | 79,049           | EUR           | 91,870      | 06/07/2021    | Citibank     | 207                        | –               |
| GBP                | 411,770          | EUR           | 478,287     | 06/07/2021    | HSBC         | 1,348                      | 0.01            |
| GBP                | 627,380          | EUR           | 730,357     | 06/07/2021    | J.P. Morgan  | 423                        | –               |
| HUF                | 161,610          | EUR           | 456         | 06/07/2021    | Citibank     | 5                          | –               |
| ILS                | 279,470          | EUR           | 71,493      | 06/07/2021    | HSBC         | 825                        | –               |
| JPY                | 12,003,870       | EUR           | 91,035      | 06/07/2021    | BNP Paribas  | 159                        | –               |
| JPY                | 117,147,950      | EUR           | 874,041     | 06/07/2021    | Citibank     | 15,936                     | 0.04            |
| JPY                | 409,234,830      | EUR           | 3,073,174   | 06/07/2021    | J.P. Morgan  | 35,795                     | 0.08            |
| JPY                | 1,315,650        | USD           | 11,851      | 06/07/2021    | J.P. Morgan  | 2                          | –               |
| KRW                | 103,438,480      | USD           | 91,530      | 15/07/2021    | BNP Paribas  | 7                          | –               |
| MXN                | 3,153,605        | EUR           | 129,079     | 06/07/2021    | HSBC         | 4,403                      | 0.01            |
| MXN                | 3,667,900        | EUR           | 152,310     | 06/07/2021    | J.P. Morgan  | 2,940                      | 0.01            |
| MXN                | 5,400,000        | EUR           | 224,967     | 06/07/2021    | Rabobank     | 3,597                      | 0.01            |
| NOK                | 89,700           | EUR           | 8,778       | 06/07/2021    | J.P. Morgan  | 11                         | –               |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Bonds

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold   | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|---------------|---------------|--------------|----------------------------|-----------------|
| NZD  | 88,480           | EUR           | 51,897        | 06/07/2021    | J.P. Morgan  | 233                        | –               |
| PEN  | 69,800           | USD           | 17,669        | 15/07/2021    | Citibank     | 475                        | –               |
| PLN  | 2,140            | EUR           | 470           | 06/07/2021    | Citibank     | 4                          | –               |
| RON  | 339,390          | EUR           | 68,900        | 06/07/2021    | HSBC         | 8                          | –               |
| RUB  | 1,673,350        | EUR           | 18,570        | 06/07/2021    | HSBC         | 733                        | –               |
| RUB  | 1,640,020        | EUR           | 18,814        | 06/07/2021    | J.P. Morgan  | 105                        | –               |
| RUB  | 1,639,950        | USD           | 22,406        | 15/07/2021    | Barclays     | 2                          | –               |
| SGD  | 122,760          | EUR           | 76,572        | 06/07/2021    | Citibank     | 431                        | –               |
| USD  | 18,621           | CLP           | 13,460,620    | 15/07/2021    | BNP Paribas  | 119                        | –               |
| USD  | 1,972,747        | CNY           | 12,678,400    | 15/07/2021    | BNP Paribas  | 9,395                      | 0.02            |
| USD  | 2,852,204        | CNY           | 18,268,466    | 15/07/2021    | HSBC         | 21,670                     | 0.05            |
| USD  | 34,709           | COP           | 125,298,250   | 15/07/2021    | J.P. Morgan  | 990                        | –               |
| USD  | 160              | DKK           | 1,000         | 06/07/2021    | Rabobank     | 1                          | –               |
| USD  | 2,601,400        | EUR           | 2,138,121     | 06/07/2021    | BNP Paribas  | 55,302                     | 0.13            |
| USD  | 64,630           | EUR           | 53,160        | 06/07/2021    | Citibank     | 1,334                      | 0.01            |
| USD  | 9,734,352        | EUR           | 7,998,375     | 06/07/2021    | HSBC         | 209,342                    | 0.48            |
| USD  | 7,244,529        | EUR           | 5,956,016     | 06/07/2021    | J.P. Morgan  | 152,356                    | 0.35            |
| USD  | 598,598          | EUR           | 489,634       | 06/07/2021    | Rabobank     | 15,086                     | 0.04            |
| USD  | 4,165            | GBP           | 3,000         | 06/07/2021    | HSBC         | 18                         | –               |
| USD  | 484,663          | IDR           | 6,894,642,000 | 15/07/2021    | BNP Paribas  | 9,216                      | 0.02            |
| USD  | 1,905            | IDR           | 27,498,220    | 15/07/2021    | Citibank     | 13                         | –               |
| USD  | 5,848            | JPY           | 647,000       | 06/07/2021    | BNP Paribas  | 16                         | –               |
| USD  | 314,641          | KRW           | 349,695,290   | 15/07/2021    | J.P. Morgan  | 4,366                      | 0.01            |
| USD  | 303              | MXN           | 6,000         | 06/07/2021    | J.P. Morgan  | 2                          | –               |
| USD  | 253              | SEK           | 2,160         | 06/07/2021    | BNP Paribas  | –                          | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |               |               |              | <b>557,690</b>             | <b>1.28</b>     |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Bonds

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--------------------|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| AUD                | 220,000          | EUR           | 140,329     | 06/07/2021    | BNP Paribas  | (1,065)                    | –               |
| CHF                | 100,000          | EUR           | 91,798      | 06/07/2021    | BNP Paribas  | (570)                      | –               |
| CLP                | 15,364,910       | USD           | 21,255      | 15/07/2021    | BNP Paribas  | (135)                      | –               |
| CNY                | 10,552,548       | USD           | 1,648,265   | 15/07/2021    | HSBC         | (13,129)                   | (0.03)          |
| COP                | 506,100,230      | USD           | 140,194     | 15/07/2021    | J.P. Morgan  | (4,000)                    | (0.01)          |
| EUR                | 48,049           | AUD           | 75,910      | 06/07/2021    | HSBC         | (4)                        | –               |
| EUR                | 632              | AUD           | 1,000       | 06/07/2021    | Rabobank     | (1)                        | –               |
| EUR                | 3,393            | CAD           | 5,000       | 06/07/2021    | BNP Paribas  | (12)                       | –               |
| EUR                | 53,383           | CAD           | 78,680      | 06/07/2021    | Citibank     | (191)                      | –               |
| EUR                | 172,360          | CAD           | 254,000     | 06/07/2021    | J.P. Morgan  | (590)                      | –               |
| EUR                | 679              | CAD           | 1,000       | 06/07/2021    | Rabobank     | (2)                        | –               |
| EUR                | 34,309           | CHF           | 37,700      | 06/07/2021    | HSBC         | (83)                       | –               |
| EUR                | 403              | DKK           | 3,000       | 06/07/2021    | Barclays     | –                          | –               |
| EUR                | 987,432          | DKK           | 7,343,000   | 06/07/2021    | BNP Paribas  | (17)                       | –               |
| EUR                | 359,013          | DKK           | 2,670,160   | 06/07/2021    | HSBC         | (57)                       | –               |
| EUR                | 153,972          | DKK           | 1,145,000   | 06/07/2021    | J.P. Morgan  | (2)                        | –               |
| EUR                | 4,648            | GBP           | 4,000       | 06/07/2021    | Barclays     | (11)                       | –               |
| EUR                | 187,933          | GBP           | 161,528     | 06/07/2021    | BNP Paribas  | (217)                      | –               |
| EUR                | 2,656,085        | GBP           | 2,285,087   | 06/07/2021    | Citibank     | (5,612)                    | (0.01)          |
| EUR                | 3,693,821        | GBP           | 3,180,000   | 06/07/2021    | HSBC         | (10,282)                   | (0.03)          |
| EUR                | 2,661,678        | GBP           | 2,287,540   | 06/07/2021    | J.P. Morgan  | (2,876)                    | (0.01)          |
| EUR                | 11,566           | GBP           | 10,000      | 06/07/2021    | Rabobank     | (82)                       | –               |
| EUR                | 22,839           | HUF           | 8,102,240   | 06/07/2021    | Citibank     | (240)                      | –               |
| EUR                | 15,874           | ILS           | 62,920      | 06/07/2021    | HSBC         | (407)                      | –               |
| EUR                | 14,603           | JPY           | 1,957,000   | 06/07/2021    | Barclays     | (264)                      | –               |
| EUR                | 23,497           | JPY           | 3,100,000   | 06/07/2021    | BNP Paribas  | (54)                       | –               |
| EUR                | 1,508,869        | JPY           | 202,177,520 | 06/07/2021    | Citibank     | (27,079)                   | (0.06)          |
| EUR                | 4,640,737        | JPY           | 619,286,000 | 06/07/2021    | HSBC         | (63,998)                   | (0.15)          |
| EUR                | 24,698           | JPY           | 3,299,000   | 06/07/2021    | J.P. Morgan  | (365)                      | –               |
| EUR                | 224,811          | MXN           | 5,414,000   | 06/07/2021    | BNP Paribas  | (4,346)                    | (0.01)          |
| EUR                | 736              | MXN           | 18,000      | 06/07/2021    | Citibank     | (26)                       | –               |
| EUR                | 76,472           | MXN           | 1,868,340   | 06/07/2021    | HSBC         | (2,609)                    | (0.01)          |
| EUR                | 6,782            | MXN           | 164,000     | 06/07/2021    | J.P. Morgan  | (159)                      | –               |
| EUR                | 9,425            | NOK           | 96,310      | 06/07/2021    | J.P. Morgan  | (12)                       | –               |
| EUR                | 75,811           | PLN           | 342,440     | 06/07/2021    | Rabobank     | (34)                       | –               |
| EUR                | 69,004           | RON           | 340,000     | 06/07/2021    | Citibank     | (27)                       | –               |
| EUR                | 18,570           | RUB           | 1,673,400   | 06/07/2021    | HSBC         | (733)                      | –               |
| EUR                | 1,035            | SGD           | 1,650       | 06/07/2021    | BNP Paribas  | –                          | –               |
| EUR                | 18,468           | SGD           | 29,850      | 06/07/2021    | Citibank     | (255)                      | –               |
| EUR                | 54,527           | SGD           | 88,000      | 06/07/2021    | HSBC         | (672)                      | –               |
| EUR                | 1,239            | SGD           | 2,000       | 06/07/2021    | Rabobank     | (16)                       | –               |
| EUR                | 1,527            | USD           | 1,858       | 06/07/2021    | Barclays     | (39)                       | –               |
| EUR                | 1,841,593        | USD           | 2,240,524   | 06/07/2021    | BNP Paribas  | (47,550)                   | (0.11)          |
| EUR                | 106,966          | USD           | 129,046     | 06/07/2021    | Citibank     | (1,842)                    | (0.01)          |
| EUR                | 19,499,435       | USD           | 23,747,495  | 06/07/2021    | HSBC         | (523,748)                  | (1.21)          |
| EUR                | 6,306,014        | USD           | 7,669,872   | 06/07/2021    | J.P. Morgan  | (160,995)                  | (0.37)          |
| EUR                | 7,718            | USD           | 9,403       | 06/07/2021    | Rabobank     | (210)                      | –               |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Bonds

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 28,209           | USD           | 34,270      | 15/07/2021    | J.P. Morgan  | (681)                      | –               |
| EUR   | 223,525          | ZAR           | 3,803,020   | 06/07/2021    | Citibank     | (933)                      | –               |
| GBP   | 3,631            | EUR           | 4,230       | 06/07/2021    | BNP Paribas  | –                          | –               |
| GBP   | 1,220            | EUR           | 1,427       | 06/07/2021    | HSBC         | (6)                        | –               |
| GBP   | 3,920            | USD           | 5,416       | 06/07/2021    | Barclays     | –                          | –               |
| GBP   | 481              | USD           | 680         | 06/07/2021    | BNP Paribas  | (13)                       | –               |
| GBP   | 947              | USD           | 1,309       | 06/07/2021    | HSBC         | (1)                        | –               |
| HUF   | 35,315,430       | EUR           | 100,895     | 06/07/2021    | J.P. Morgan  | (298)                      | –               |
| IDR   | 7,042,626,840    | USD           | 495,066     | 15/07/2021    | BNP Paribas  | (9,414)                    | (0.02)          |
| JPY   | 170,415,710      | EUR           | 1,295,187   | 06/07/2021    | J.P. Morgan  | (533)                      | –               |
| JPY   | 418,270          | GBP           | 2,728       | 06/07/2021    | J.P. Morgan  | (1)                        | –               |
| JPY   | 214,680          | USD           | 1,962       | 06/07/2021    | HSBC         | (23)                       | –               |
| KRW   | 340,963,170      | USD           | 306,784     | 15/07/2021    | J.P. Morgan  | (4,258)                    | (0.01)          |
| NOK   | 96,310           | EUR           | 9,521       | 06/07/2021    | Citibank     | (84)                       | –               |
| PLN   | 106,490          | EUR           | 23,756      | 06/07/2021    | Citibank     | (170)                      | –               |
| PLN   | 333,790          | EUR           | 74,662      | 06/07/2021    | HSBC         | (733)                      | –               |
| RON   | 99,740           | EUR           | 20,259      | 06/07/2021    | J.P. Morgan  | (8)                        | –               |
| RUB   | 33,380           | EUR           | 387         | 06/07/2021    | Citibank     | (2)                        | –               |
| SEK   | 975,000          | EUR           | 96,909      | 06/07/2021    | BNP Paribas  | (778)                      | –               |
| SEK   | 161,710          | EUR           | 16,054      | 06/07/2021    | Citibank     | (110)                      | –               |
| SEK   | 152,290          | EUR           | 15,049      | 06/07/2021    | HSBC         | (34)                       | –               |
| USD   | 396              | BRL           | 2,023       | 15/07/2021    | Citibank     | (6)                        | –               |
| USD   | 14,055           | CNY           | 91,000      | 15/07/2021    | HSBC         | (21)                       | –               |
| USD   | 105,297          | COP           | 393,626,950 | 15/07/2021    | BNP Paribas  | (43)                       | –               |
| USD   | 14,587           | EUR           | 12,300      | 06/07/2021    | HSBC         | (1)                        | –               |
| USD   | 457,882          | EUR           | 386,364     | 06/07/2021    | Rabobank     | (292)                      | –               |
| USD   | 2,361            | IDR           | 34,361,870  | 15/07/2021    | BNP Paribas  | –                          | –               |
| USD   | 75,810           | KRW           | 85,673,390  | 15/07/2021    | BNP Paribas  | (5)                        | –               |
| USD   | 249              | KRW           | 281,000     | 15/07/2021    | Citibank     | –                          | –               |
| USD   | 1,672            | KRW           | 1,894,000   | 15/07/2021    | J.P. Morgan  | (3)                        | –               |
| USD   | 17,679           | PEN           | 69,840      | 15/07/2021    | Citibank     | (475)                      | –               |
| USD   | 22,336           | RUB           | 1,640,020   | 15/07/2021    | BNP Paribas  | (62)                       | –               |
| ZAR   | 1,026,200        | EUR           | 61,976      | 06/07/2021    | Citibank     | (1,409)                    | (0.01)          |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(895,015)</b>           | <b>(2.06)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(337,325)</b>           | <b>(0.78)</b>   |

## Schedule of Investments (continued)

### RobecoSAM Climate Global Bonds

As at 30 June 2021

#### Interest Rate Swap Contracts

| Nominal<br>Amount   | Currency | Counterparty | Security Description                             | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|--------------|--|------------------|------------------------|--------------------|
| 800,000   | GBP      | Barclays     | Pay fixed 0.523% Receive floating<br>SONIA 1 day | 22/06/2026       | (2,591)                | (0.01)             |
| 825,000   | GBP      | Barclays     | Pay fixed 0.512% Receive floating<br>SONIA 1 day | 23/06/2026       | (2,135)                | (0.01)             |
| 2,500,000   | GBP      | Barclays     | Pay fixed 0.222% Receive floating<br>SONIA 1 day | 21/06/2023       | (1,872)                | –                  |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |  |                  | <b>(6,598)</b>         | <b>(0.02)</b>      |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |          |              |  |                  | <b>(6,598)</b>         | <b>(0.02)</b>      |

### RobecoSAM Climate Global Bonds

As at 30 June 2021

#### Credit Default Swap Contracts

| Nominal<br>Amount  | Currency | Counterparty | Reference Entity | Buy/Sell | Interest<br>(Paid)/<br>Received<br>Rate | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|--------------|------------------|----------|---|------------------|------------------------|--------------------|
| 3,630,000  | USD      | Citigroup    | CDX.NA.HY.36-V1  | Buy      | (5.00)%                                 | 20/06/2026       | (312,622)              | (0.72)             |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |              |                  |          |   |                  | <b>(312,622)</b>       | <b>(0.72)</b>      |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |              |                  |          |   |                  | <b>(312,622)</b>       | <b>(0.72)</b>      |

## Schedule of Investments (continued)

### Robeco Euro Government Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Austria Government Bond, Reg. S, 144A 0.75% 20/02/2028  | EUR      | 263,000                    | 281,449                | 0.05               |
| Austria Government Bond, Reg. S, 144A 2.4% 23/05/2034   | EUR      | 870,000                    | 1,119,005              | 0.20               |
| Austria Government Bond, Reg. S, 144A 4.15% 15/03/2037  | EUR      | 1,199,000                  | 1,918,215              | 0.35               |
| Austria Government Bond, Reg. S, 144A 3.15% 20/06/2044  | EUR      | 300,000                    | 476,382                | 0.09               |
| Austria Government Bond, Reg. S, 144A 1.5% 20/02/2047   | EUR      | 400,000                    | 490,727                | 0.09               |
| Austria Government Bond, Reg. S, 144A 3.8% 26/01/2062   | EUR      | 1,035,000                  | 2,154,656              | 0.39               |
|   |          |                            | <u>6,440,434</u>       | <u>1.17</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Belgium Government Bond, Reg. S, 144A 1.9% 22/06/2038   | EUR      | 958,000                    | 1,178,003              | 0.21               |
| Belgium Government Bond, Reg. S, 144A 1.6% 22/06/2047   | EUR      | 625,000                    | 738,513                | 0.14               |
| Belgium Government Bond, Reg. S 3.75% 22/06/2045  | EUR      | 1,732,000                  | 2,879,959              | 0.52               |
| Ministeries Van de Vlaamse Gemeenschap, Reg. S 0.375% 15/04/2030                              | EUR      | 3,300,000                  | 3,370,538              | 0.61               |
|   |          |                            | <u>8,167,013</u>       | <u>1.48</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Finland Government Bond, Reg. S, 144A 0.125% 15/04/2036                                       | EUR      | 1,146,000                  | 1,121,070              | 0.20               |
| Finland Government Bond, Reg. S, 144A 0.125% 15/04/2052                                       | EUR      | 3,692,000                  | 3,237,051              | 0.59               |
|   |          |                            | <u>4,358,121</u>       | <u>0.79</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Agence Francaise de Developpement EPIC, Reg. S 0% 25/03/2025                                  | EUR      | 8,700,000                  | 8,813,289              | 1.60               |
| Caisse Centrale du Credit Immobilier de France SA, Reg. S 0%<br>17/01/2024                    | EUR      | 4,200,000                  | 4,240,740              | 0.77               |
| Caisse Centrale du Credit Immobilier de France SA, Reg. S 0.05%<br>25/03/2025                 | EUR      | 2,800,000                  | 2,830,448              | 0.51               |
| Caisse d'Amortissement de la Dette Sociale, Reg. S 0% 25/11/2026                              | EUR      | 4,500,000                  | 4,563,032              | 0.83               |
| Dexia Credit Local SA, Reg. S 0.25% 01/06/2023  | EUR      | 5,500,000                  | 5,576,534              | 1.01               |
| Dexia Credit Local SA, Reg. S 0.01% 22/01/2027  | EUR      | 2,300,000                  | 2,316,370              | 0.42               |
| Dexia Credit Local SA, Reg. S 1% 18/10/2027   | EUR      | 4,500,000                  | 4,802,453              | 0.87               |
| France Government Bond OAT, Reg. S, 144A 1.25% 25/05/2036                                     | EUR      | 7,076,000                  | 7,928,296              | 1.44               |
| France Government Bond OAT, Reg. S, 144A 1.75% 25/06/2039                                     | EUR      | 8,381,000                  | 10,175,238             | 1.84               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/05/2040                                      | EUR      | 5,515,000                  | 5,405,224              | 0.98               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/06/2044                                      | EUR      | 10,820,000                 | 10,338,906             | 1.87               |
| France Government Bond OAT, Reg. S, 144A 0.75% 25/05/2052                                     | EUR      | 6,891,000                  | 6,588,730              | 1.19               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/05/2072                                      | EUR      | 2,104,364                  | 1,627,387              | 0.29               |
| France Government Bond OAT, Reg. S 0.5% 25/05/2026  | EUR      | 3,000,000                  | 3,139,596              | 0.57               |
| France Government Bond OAT, Reg. S 0.75% 25/05/2028   | EUR      | 2,500,000                  | 2,669,960              | 0.48               |
| France Government Bond OAT, Reg. S 0.75% 25/11/2028   | EUR      | 5,200,000                  | 5,560,662              | 1.01               |
| France Government Bond OAT, Reg. S 0.1% 01/03/2029  | EUR      | 14,598,000                 | 16,899,621             | 3.06               |
| France Government Bond OAT, Reg. S 0% 25/11/2029  | EUR      | 4,250,000                  | 4,274,247              | 0.77               |

## Schedule of Investments (continued)

### Robeco Euro Government Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>France (continued)</i>   |          |                            |                        |                    |
| France Government Bond OAT, Reg. S 0% 25/11/2031  | EUR      | 6,800,000                  | 6,711,356              | 1.22               |
| France Government Bond OAT, Reg. S 1.25% 25/05/2034   | EUR      | 5,800,000                  | 6,499,111              | 1.18               |
| France Government Bond OAT, Reg. S 4% 25/04/2060  | EUR      | 941,000                    | 1,862,300              | 0.34               |
| SNCF Reseau, Reg. S 2.25% 20/12/2047  | EUR      | 2,000,000                  | 2,506,325              | 0.45               |
|   |          |                            | 125,329,825            | 22.70              |
| <i>Germany</i>  |          |                            |                        |                    |
| Bundesobligation, Reg. S 0% 08/10/2021  | EUR      | 13,055,000                 | 13,079,018             | 2.37               |
| Bundesrepublik Deutschland, Reg. S 2% 04/01/2022  | EUR      | 9,902,000                  | 10,038,888             | 1.82               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2030  | EUR      | 3,847,000                  | 3,952,792              | 0.71               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2030  | EUR      | 15,213,000                 | 15,714,880             | 2.85               |
| Bundesrepublik Deutschland, Reg. S 0% 15/02/2031  | EUR      | 11,900,000                 | 12,192,040             | 2.21               |
| Bundesrepublik Deutschland, Reg. S 0% 15/05/2035  | EUR      | 7,095,000                  | 7,106,547              | 1.29               |
| Bundesrepublik Deutschland, Reg. S 0% 15/05/2036  | EUR      | 5,700,000                  | 5,654,102              | 1.02               |
| Bundesrepublik Deutschland, Reg. S 4% 04/01/2037  | EUR      | 4,024,000                  | 6,555,248              | 1.19               |
| Bundesrepublik Deutschland, Reg. S 3.25% 04/07/2042   | EUR      | 2,061,000                  | 3,414,959              | 0.62               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2050  | EUR      | 7,527,000                  | 6,991,338              | 1.27               |
| Kreditanstalt fuer Wiederaufbau 0.5% 15/09/2027   | EUR      | 3,500,000                  | 3,667,165              | 0.66               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 0% 15/09/2028   | EUR      | 3,487,000                  | 3,534,156              | 0.64               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 0% 15/06/2029   | EUR      | 3,960,000                  | 3,999,533              | 0.72               |
| NRW Bank 0% 15/10/2029  | EUR      | 4,700,000                  | 4,707,955              | 0.85               |
| NRW Bank 0% 18/02/2030  | EUR      | 1,200,000                  | 1,199,662              | 0.22               |
| State of Lower Saxony, Reg. S 0.01% 17/03/2026  | EUR      | 4,280,000                  | 4,351,074              | 0.79               |
| State of North Rhine-Westphalia Germany, Reg. S 0% 12/10/2035   | EUR      | 3,000,000                  | 2,842,709              | 0.51               |
| State of North Rhine-Westphalia Germany, Reg. S 0.6% 04/06/2041   | EUR      | 2,160,000                  | 2,195,398              | 0.40               |
|   |          |                            | 111,197,464            | 20.14              |
| <i>Ireland</i>  |          |                            |                        |                    |
| Ireland Government Bond, Reg. S 0% 18/10/2031   | EUR      | 3,980,000                  | 3,916,320              | 0.71               |
|   |          |                            | 3,916,320              | 0.71               |
| <i>Italy</i>  |          |                            |                        |                    |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 1.85% 01/07/2025  | EUR      | 7,398,000                  | 7,953,908              | 1.44               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 0.85% 15/01/2027  | EUR      | 3,615,000                  | 3,740,601              | 0.68               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 0.25% 15/03/2028  | EUR      | 1,600,000                  | 1,583,778              | 0.29               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 0.6% 01/08/2031   | EUR      | 14,495,000                 | 14,186,774             | 2.57               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 3.35% 01/03/2035  | EUR      | 9,036,000                  | 11,533,402             | 2.09               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 0.95% 01/03/2037  | EUR      | 5,661,000                  | 5,390,814              | 0.98               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.95% 01/09/2038  | EUR      | 1,405,000                  | 1,740,997              | 0.31               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 1.5% 30/04/2045   | EUR      | 6,804,000                  | 6,612,306              | 1.20               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.8% 01/03/2067   | EUR      | 1,310,000                  | 1,550,322              | 0.28               |

## Schedule of Investments (continued)

### Robeco Euro Government Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Italy (continued)</i>  |          |                            |                        |                    |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.15% 01/03/2072  | EUR      | 1,960,000                  | 1,918,974              | 0.35               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 1.45% 15/09/2022  | EUR      | 680,000                    | 695,339                | 0.12               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0.95% 01/03/2023  | EUR      | 3,300,000                  | 3,373,545              | 0.61               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0% 15/01/2024   | EUR      | 11,000,000                 | 11,068,546             | 2.00               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0% 15/04/2024   | EUR      | 5,400,000                  | 5,430,275              | 0.98               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 1.45% 15/11/2024  | EUR      | 13,708,000                 | 14,445,415             | 2.62               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 1.6% 01/06/2026   | EUR      | 5,300,000                  | 5,687,036              | 1.03               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 1.25% 01/12/2026  | EUR      | 11,472,000                 | 12,130,777             | 2.20               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 2.05% 01/08/2027  | EUR      | 1,800,000                  | 1,990,356              | 0.36               |
|   |          |                            | <u>111,033,165</u>     | <u>20.11</u>       |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| European Financial Stability Facility, Reg. S 0% 19/04/2024   | EUR      | 1,577,000                  | 1,598,495              | 0.29               |
| European Financial Stability Facility, Reg. S 0% 15/10/2025   | EUR      | 2,750,000                  | 2,796,906              | 0.51               |
| European Financial Stability Facility, Reg. S 0% 13/10/2027   | EUR      | 6,900,000                  | 6,992,866              | 1.27               |
| European Financial Stability Facility, Reg. S 0.05% 17/10/2029  | EUR      | 2,500,000                  | 2,523,987              | 0.46               |
| Luxembourg Government Bond, Reg. S 0% 13/11/2026  | EUR      | 4,611,000                  | 4,703,648              | 0.85               |
| State of the Grand-Duchy of Luxembourg, Reg. S 0% 14/09/2032  | EUR      | 1,527,000                  | 1,512,342              | 0.27               |
|   |          |                            | <u>20,128,244</u>      | <u>3.65</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| BNG Bank NV, Reg. S 0.05% 13/07/2024  | EUR      | 5,300,000                  | 5,380,468              | 0.98               |
| BNG Bank NV, Reg. S 0.5% 26/11/2025   | EUR      | 5,500,000                  | 5,708,512              | 1.03               |
| Nederlandse Financierings-Maatschappij voor Ontwikkelingslanden NV, Reg. S 0.125% 03/04/2027              | EUR      | 2,000,000                  | 2,026,662              | 0.37               |
| Netherlands Government Bond, Reg. S, 144A 0.25% 15/07/2025  | EUR      | 1,800,000                  | 1,861,917              | 0.34               |
| Netherlands Government Bond, Reg. S, 144A 0% 15/01/2027   | EUR      | 9,700,000                  | 9,947,300              | 1.80               |
| Netherlands Government Bond, Reg. S, 144A 0% 15/07/2030   | EUR      | 4,531,000                  | 4,604,731              | 0.83               |
| Netherlands Government Bond, Reg. S, 144A 0% 15/07/2031   | EUR      | 9,812,000                  | 9,906,056              | 1.79               |
| Netherlands Government Bond, Reg. S, 144A 2.5% 15/01/2033   | EUR      | 2,000,000                  | 2,592,437              | 0.47               |
| Netherlands Government Bond, Reg. S, 144A 0% 15/01/2038   | EUR      | 6,200,000                  | 6,004,383              | 1.09               |
| Netherlands Government Bond, Reg. S, 144A 0.5% 15/01/2040   | EUR      | 6,850,000                  | 7,228,529              | 1.31               |
| Netherlands Government Bond, Reg. S, 144A 0% 15/01/2052   | EUR      | 2,287,000                  | 2,047,970              | 0.37               |
|   |          |                            | <u>57,308,965</u>      | <u>10.38</u>       |
| <i>Portugal</i>   |          |                            |                        |                    |
| Portugal Obrigacoes do Tesouro OT, Reg. S, 144A 0.3% 17/10/2031   | EUR      | 4,000,000                  | 3,963,329              | 0.72               |
| Portugal Obrigacoes do Tesouro OT, Reg. S, 144A 1% 12/04/2052   | EUR      | 1,148,000                  | 1,047,959              | 0.19               |
|   |          |                            | <u>5,011,288</u>       | <u>0.91</u>        |



## Schedule of Investments (continued)

### Robeco Euro Government Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Slovenia</i>   |          |                            |                        |                    |
| Slovenia Government Bond, Reg. S 1.5% 25/03/2035  | EUR      | 607,000                    | 693,695                | 0.12               |
|   |          |                            | <u>693,695</u>         | <u>0.12</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Spain Government Bond, Reg. S, 144A 1.95% 30/07/2030  | EUR      | 2,977,000                  | 3,416,106              | 0.62               |
| Spain Government Bond, Reg. S, 144A 1.25% 31/10/2030  | EUR      | 3,794,000                  | 4,109,517              | 0.74               |
| Spain Government Bond, Reg. S, 144A 0.1% 30/04/2031   | EUR      | 10,822,000                 | 10,496,039             | 1.90               |
| Spain Government Bond, Reg. S, 144A 0.5% 31/10/2031   | EUR      | 5,744,000                  | 5,755,840              | 1.04               |
| Spain Government Bond, Reg. S, 144A 1.85% 30/07/2035  | EUR      | 2,000,000                  | 2,286,304              | 0.41               |
| Spain Government Bond, Reg. S, 144A 1.2% 31/10/2040   | EUR      | 1,240,000                  | 1,259,532              | 0.23               |
| Spain Government Bond, Reg. S, 144A 4.7% 30/07/2041   | EUR      | 4,825,000                  | 7,978,569              | 1.45               |
| Spain Government Bond, Reg. S, 144A 5.15% 31/10/2044  | EUR      | 984,000                    | 1,778,880              | 0.32               |
| Spain Government Bond, Reg. S, 144A 1% 31/10/2050   | EUR      | 5,352,000                  | 4,841,351              | 0.88               |
| Spain Government Bond, Reg. S, 144A 3.45% 30/07/2066  | EUR      | 1,351,000                  | 2,084,130              | 0.38               |
| Spain Government Bond, Reg. S, 144A 1.45% 31/10/2071  | EUR      | 1,749,000                  | 1,543,438              | 0.28               |
|   |          |                            | <u>45,549,706</u>      | <u>8.25</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| European Investment Bank, Reg. S 0% 28/03/2028  | EUR      | 2,750,000                  | 2,789,268              | 0.51               |
| European Investment Bank, Reg. S 0.01% 15/05/2041   | EUR      | 1,014,000                  | 926,462                | 0.17               |
| European Stability Mechanism, Reg. S 0% 15/12/2026  | EUR      | 3,970,000                  | 4,035,391              | 0.73               |
| European Stability Mechanism, Reg. S 0.5% 05/03/2029  | EUR      | 2,600,000                  | 2,724,524              | 0.49               |
| European Union, Reg. S 0% 06/07/2026  | EUR      | 1,373,000                  | 1,400,148              | 0.25               |
| European Union, Reg. S 0% 02/06/2028  | EUR      | 4,757,000                  | 4,829,584              | 0.88               |
| European Union, Reg. S 0% 04/07/2029  | EUR      | 1,485,000                  | 1,500,668              | 0.27               |
| European Union, Reg. S 0% 04/07/2031  | EUR      | 4,670,000                  | 4,662,013              | 0.84               |
| European Union, Reg. S 0.45% 02/05/2046   | EUR      | 3,526,000                  | 3,400,715              | 0.62               |
| European Union, Reg. S 0.75% 04/01/2047   | EUR      | 1,879,000                  | 1,932,814              | 0.35               |
| European Union, Reg. S 0.7% 06/07/2051  | EUR      | 837,000                    | 848,310                | 0.15               |
| International Bank for Reconstruction & Development 0% 15/01/2027   | EUR      | 4,963,000                  | 5,037,063              | 0.91               |
| Nordic Investment Bank, Reg. S 0% 25/09/2026  | EUR      | 4,322,000                  | 4,396,318              | 0.80               |
| Nordic Investment Bank, Reg. S 0% 30/04/2027  | EUR      | 6,000,000                  | 6,099,966              | 1.11               |
|   |          |                            | <u>44,583,244</u>      | <u>8.08</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Sweden Government Bond, Reg. S 0.125% 09/09/2030  | SEK      | 28,800,000                 | 2,800,339              | 0.51               |
|   |          |                            | <u>2,800,339</u>       | <u>0.51</u>        |
| Total Bonds   |          |                            | <u>546,517,823</u>     | <u>99.00</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>546,517,823</u>     | <u>99.00</u>       |

## Schedule of Investments (continued)

### Robeco Euro Government Bonds

As at 30 June 2021

| Investments                       | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|-----------------------------------|----------|----------------------------|------------------------|--------------------|
| <b>Total Investments</b>          |          |                            | <b>546,517,823</b>     | <b>99.00</b>       |
| <b>Cash</b>                       |          |                            | <b>17,396,809</b>      | <b>3.15</b>        |
| <b>Other assets/(liabilities)</b> |          |                            | <b>(11,878,081)</b>    | <b>(2.15)</b>      |
| <b>Total net assets</b>           |          |                            | <b>552,036,551</b>     | <b>100.00</b>      |

### Robeco Euro Government Bonds

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| Euro-Bobl, 08/09/2021                                       | (672)                  | EUR      | (90,148,800)              | (44,050)                         | (0.01)             |
| Euro-BTP, 08/09/2021  | (6)                    | EUR      | (908,460)                 | (6,900)                          | –                  |
| Euro-Bund, 08/09/2021                                       | (104)                  | EUR      | (17,951,440)              | (26,850)                         | –                  |
| Euro-Buxl 30 Year Bond, 08/09/2021                          | (113)                  | EUR      | (22,966,120)              | (345,612)                        | (0.06)             |
| Euro-OAT, 08/09/2021  | (330)                  | EUR      | (52,483,200)              | (198,000)                        | (0.04)             |
| Euro-Schatz, 08/09/2021                                     | 1,654                  | EUR      | 185,479,560               | (29,125)                         | (0.01)             |
| Long Gilt, 28/09/2021                                       | (39)                   | GBP      | (5,819,703)               | (53,119)                         | (0.01)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(703,656)</b>                 | <b>(0.13)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(703,656)</b>                 | <b>(0.13)</b>      |

### Robeco Euro Government Bonds

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency<br>Purchased  | Amount<br>Purchased | Currency<br>Sold | Amount Sold | Maturity<br>Date | Counterparty     | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|--|---------------------|------------------|-------------|------------------|------------------|----------------------------------|--------------------|
| EUR  | 162,666             | GBP              | 139,630     | 06/07/2021       | HSBC             | 23                               | –                  |
| EUR  | 99,466              | HUF              | 34,564,720  | 06/07/2021       | J.P. Morgan      | 1,007                            | –                  |
| EUR  | 2,783,951           | SEK              | 28,173,470  | 06/07/2021       | Barclays         | 6,172                            | –                  |
| GBP  | 139,630             | EUR              | 162,227     | 06/07/2021       | J.P. Morgan      | 416                              | –                  |
| HUF  | 34,564,720          | EUR              | 97,434      | 06/07/2021       | Citibank         | 1,025                            | –                  |
| USD  | 156,750             | EUR              | 128,059     | 06/07/2021       | Societe Generale | 4,108                            | –                  |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                     |                  |             |                  |                  | <b>12,751</b>                    | <b>–</b>           |

## Schedule of Investments (continued)

### Robeco Euro Government Bonds

As at 30 June 2021

#### Interest Rate Swap Contracts

| <b>Nominal<br/>Amount</b>   | <b>Currency</b> | <b>Counterparty</b> | <b>Security Description</b>                      | <b>Maturity<br/>Date</b> | <b>Market<br/>Value<br/>EUR</b> | <b>% of Net<br/>Assets</b> |
|---|-----------------|---------------------|--|--------------------------|---------------------------------|----------------------------|
| 21,000,000  | GBP             | Barclays            | Pay fixed 0.516% Receive floating<br>SONIA 1 day | 23/06/2026               | (58,797)                        | (0.01)                     |
| 10,000,000  | GBP             | Barclays            | Pay fixed 0.523% Receive floating<br>SONIA 1 day | 22/06/2026               | (32,391)                        | (0.01)                     |
| <b>Total Market Value on Interest Rate Swap Contracts – Liabilities</b> |                 |                     |  |                          | <b>(91,188)</b>                 | <b>(0.02)</b>              |
| <b>Net Market Value on Interest Rate Swap Contracts - Liabilities</b>   |                 |                     |  |                          | <b>(91,188)</b>                 | <b>(0.02)</b>              |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| APT Pipelines Ltd., Reg. S 2% 15/07/2030  | EUR      | 1,250,000                  | 1,352,780              | 0.12               |
| APT Pipelines Ltd., Reg. S 1.25% 15/03/2033   | EUR      | 7,300,000                  | 7,253,523              | 0.65               |
| Optus Finance Pty. Ltd., Reg. S 1% 20/06/2029   | EUR      | 3,920,000                  | 4,056,201              | 0.37               |
| Telstra Corp. Ltd., Reg. S 1.125% 14/04/2026  | EUR      | 5,500,000                  | 5,780,786              | 0.52               |
| Telstra Corp. Ltd., Reg. S 1.375% 26/03/2029  | EUR      | 1,585,000                  | 1,707,113              | 0.15               |
| Transurban Finance Co. Pty. Ltd., Reg. S 1.45% 16/05/2029                                     | EUR      | 397,000                    | 418,531                | 0.04               |
|   |          |                            | <u>20,568,934</u>      | <u>1.85</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S 0.375% 16/04/2024   | EUR      | 1,300,000                  | 1,320,445              | 0.12               |
| Erste Group Bank AG, Reg. S 0.05% 16/09/2025  | EUR      | 1,900,000                  | 1,908,411              | 0.17               |
| Erste Group Bank AG, Reg. S 0.875% 22/05/2026   | EUR      | 1,900,000                  | 1,978,381              | 0.18               |
| Erste Group Bank AG, Reg. S, FRN 1.625% 08/09/2031  | EUR      | 1,200,000                  | 1,242,400              | 0.11               |
| OMV AG, Reg. S 1% 03/07/2034  | EUR      | 272,000                    | 275,218                | 0.03               |
| Raiffeisen Bank International AG, Reg. S 0.25% 22/01/2025                                     | EUR      | 8,300,000                  | 8,383,662              | 0.75               |
| Raiffeisen Bank International AG, Reg. S 0.375% 25/09/2026                                    | EUR      | 4,600,000                  | 4,674,065              | 0.42               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.5% 12/03/2030                                 | EUR      | 4,900,000                  | 5,005,320              | 0.45               |
|   |          |                            | <u>24,787,902</u>      | <u>2.23</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Anheuser-Busch InBev SA/NV, Reg. S 2.7% 31/03/2026  | EUR      | 6,200,000                  | 6,995,502              | 0.63               |
| Anheuser-Busch InBev SA/NV, Reg. S 2.875% 02/04/2032  | EUR      | 4,167,000                  | 5,064,981              | 0.45               |
| Anheuser-Busch InBev SA/NV, Reg. S 3.7% 02/04/2040  | EUR      | 3,320,000                  | 4,508,701              | 0.41               |
| Argenta Spaarbank NV, Reg. S 1% 06/02/2024  | EUR      | 2,400,000                  | 2,467,671              | 0.22               |
| Argenta Spaarbank NV, Reg. S 1% 29/01/2027  | EUR      | 3,100,000                  | 3,167,422              | 0.28               |
| Belfius Bank SA, Reg. S 0.625% 30/08/2023   | EUR      | 4,200,000                  | 4,287,068              | 0.39               |
| Belfius Bank SA, Reg. S 0% 28/08/2026   | EUR      | 4,000,000                  | 3,980,750              | 0.36               |
| Belfius Bank SA, Reg. S 0.125% 08/02/2028   | EUR      | 7,400,000                  | 7,335,530              | 0.66               |
| Elia Group SA/NV, Reg. S 1.5% 05/09/2028  | EUR      | 1,500,000                  | 1,620,353              | 0.15               |
| Elia Transmission Belgium SA, Reg. S 0.875% 28/04/2030  | EUR      | 1,100,000                  | 1,134,333              | 0.10               |
| KBC Group NV, Reg. S 0.75% 18/10/2023   | EUR      | 3,800,000                  | 3,887,953              | 0.35               |
| KBC Group NV, Reg. S 1.125% 25/01/2024  | EUR      | 5,000,000                  | 5,166,807              | 0.46               |
|   |          |                            | <u>49,617,071</u>      | <u>4.46</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Magna International, Inc. 1.9% 24/11/2023   | EUR      | 1,717,000                  | 1,796,011              | 0.16               |
| Magna International, Inc. 1.5% 25/09/2027   | EUR      | 300,000                    | 323,851                | 0.03               |
|   |          |                            | <u>2,119,862</u>       | <u>0.19</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| CK Hutchison Finance 16 Ltd., Reg. S 1.25% 06/04/2023   | EUR      | 3,090,000                  | 3,163,967              | 0.28               |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Cayman Islands (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 3,163,967              | 0.28               |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, Reg. S, FRN 0.5% 27/08/2025  | EUR      | 3,070,000                  | 3,101,781              | 0.28               |
| Danske Bank A/S, Reg. S, FRN 2.5% 21/06/2029  | EUR      | 5,126,000                  | 5,401,612              | 0.48               |
| Danske Bank A/S, Reg. S, FRN 1.5% 02/09/2030  | EUR      | 1,947,000                  | 1,993,945              | 0.18               |
| Nykredit Realkredit A/S, Reg. S 0.25% 13/01/2026  | EUR      | 8,217,000                  | 8,222,039              | 0.74               |
| Nykredit Realkredit A/S, Reg. S 0.375% 17/01/2028   | EUR      | 7,385,000                  | 7,295,151              | 0.66               |
|   |          |                            | 26,014,528             | 2.34               |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ, Reg. S 3.125% 15/05/2028   | EUR      | 4,700,000                  | 5,229,898              | 0.47               |
| Sampo OYJ, Reg. S, FRN 3.375% 23/05/2049  | EUR      | 905,000                    | 1,029,579              | 0.09               |
|   |          |                            | 6,259,477              | 0.56               |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S 3% 04/02/2026  | EUR      | 8,800,000                  | 9,372,652              | 0.84               |
| Air Liquide Finance SA, Reg. S 1.875% 05/06/2024  | EUR      | 3,600,000                  | 3,828,133              | 0.34               |
| Air Liquide Finance SA, Reg. S 0.75% 13/06/2024   | EUR      | 2,600,000                  | 2,672,366              | 0.24               |
| BNP Paribas Cardif SA, Reg. S 1% 29/11/2024   | EUR      | 2,600,000                  | 2,664,888              | 0.24               |
| BNP Paribas SA, Reg. S 1.125% 28/08/2024  | EUR      | 7,600,000                  | 7,880,349              | 0.71               |
| BNP Paribas SA, Reg. S, FRN 2.125% 23/01/2027   | EUR      | 900,000                    | 971,402                | 0.09               |
| BPCE SA, Reg. S 1% 15/07/2024   | EUR      | 4,800,000                  | 4,972,716              | 0.45               |
| BPCE SA, Reg. S 1% 01/04/2025   | EUR      | 5,800,000                  | 5,996,679              | 0.54               |
| BPCE SA, Reg. S 0.25% 15/01/2026  | EUR      | 9,200,000                  | 9,285,669              | 0.83               |
| Credit Agricole SA, Reg. S 0.5% 24/06/2024  | EUR      | 7,400,000                  | 7,517,333              | 0.68               |
| Credit Agricole SA, Reg. S, FRN 1.625% 05/06/2030   | EUR      | 2,900,000                  | 3,012,982              | 0.27               |
| Electricite de France SA, Reg. S, FRN 5% Perpetual  | EUR      | 3,800,000                  | 4,269,908              | 0.38               |
| Electricite de France SA, Reg. S, FRN 3.375% Perpetual  | EUR      | 5,600,000                  | 5,851,558              | 0.53               |
| Electricite de France SA, Reg. S, FRN 5.375% Perpetual  | EUR      | 1,000,000                  | 1,122,500              | 0.10               |
| Holding d'Infrastructures de Transport SASU, Reg. S 2.25% 24/03/2025                                      | EUR      | 3,600,000                  | 3,877,744              | 0.35               |
| Holding d'Infrastructures de Transport SASU, Reg. S 1.625%<br>27/11/2027                                  | EUR      | 1,100,000                  | 1,170,911              | 0.11               |
| Holding d'Infrastructures de Transport SASU, Reg. S 1.625%<br>18/09/2029                                  | EUR      | 1,200,000                  | 1,264,870              | 0.11               |
| La Banque Postale SA, Reg. S 1% 16/10/2024  | EUR      | 2,200,000                  | 2,273,436              | 0.20               |
| La Banque Postale SA, Reg. S, FRN 0.875% 26/01/2031   | EUR      | 4,100,000                  | 4,110,773              | 0.37               |
| Orange SA, Reg. S 1.625% 07/04/2032   | EUR      | 1,000,000                  | 1,113,324              | 0.10               |
| Pernod Ricard SA, Reg. S 0% 24/10/2023  | EUR      | 4,000,000                  | 4,020,766              | 0.36               |
| PSA Banque France SA, Reg. S 0.625% 21/06/2024  | EUR      | 1,620,000                  | 1,647,896              | 0.15               |
| PSA Banque France SA, Reg. S 0% 22/01/2025  | EUR      | 3,900,000                  | 3,891,785              | 0.35               |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>France (continued)</i>   |          |                            |                        |                    |
| Societe Generale SA, Reg. S 1.25% 15/02/2024  | EUR      | 2,200,000                  | 2,275,591              | 0.20               |
| Societe Generale SA, Reg. S 0.125% 18/02/2028   | EUR      | 7,400,000                  | 7,314,501              | 0.66               |
| Societe Generale SA, Reg. S, FRN 0.5% 12/06/2029  | EUR      | 6,300,000                  | 6,164,859              | 0.55               |
| Unibail-Rodamco-Westfield SE, REIT, Reg. S 1.375% 04/12/2031  | EUR      | 1,400,000                  | 1,439,972              | 0.13               |
| Unibail-Rodamco-Westfield SE, REIT, Reg. S 2% 28/04/2036  | EUR      | 980,000                    | 1,051,198              | 0.09               |
| Veolia Environnement SA, Reg. S, FRN 2.5% 31/12/2164  | EUR      | 8,800,000                  | 8,847,048              | 0.80               |
| WPP Finance SA, Reg. S 3.75% 19/05/2032   | GBP      | 1,913,000                  | 2,547,597              | 0.23               |
|   |          |                            | <u>122,431,406</u>     | <u>11.00</u>       |
| <i>Germany</i>  |          |                            |                        |                    |
| Bundesrepublik Deutschland, Reg. S 2% 04/01/2022  | EUR      | 37,953,000                 | 38,477,672             | 3.46               |
| Commerzbank AG, Reg. S 0.5% 28/08/2023  | EUR      | 2,770,000                  | 2,809,514              | 0.25               |
| Daimler AG, Reg. S 2% 22/08/2026  | EUR      | 3,304,000                  | 3,632,312              | 0.33               |
| Deutsche Bahn Finance GMBH, Reg. S 0% 14/02/2024  | EUR      | 2,476,000                  | 2,493,821              | 0.22               |
| Fresenius Medical Care AG & Co. KGaA, Reg. S 0.25% 29/11/2023   | EUR      | 4,105,000                  | 4,138,240              | 0.37               |
| Infineon Technologies AG, Reg. S 1.125% 24/06/2026  | EUR      | 2,400,000                  | 2,508,485              | 0.22               |
| Merck Financial Services GmbH, Reg. S 0.125% 16/07/2025   | EUR      | 3,900,000                  | 3,936,940              | 0.35               |
| Volkswagen Financial Services AG, Reg. S 1.5% 01/10/2024  | EUR      | 2,720,000                  | 2,848,974              | 0.26               |
| Vonovia SE, Reg. S 0.625% 14/12/2029  | EUR      | 2,400,000                  | 2,405,279              | 0.22               |
| ZF Finance GmbH, Reg. S 3.75% 21/09/2028  | EUR      | 1,300,000                  | 1,423,500              | 0.13               |
|   |          |                            | <u>64,674,737</u>      | <u>5.81</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 1.875% 19/11/2029  | EUR      | 520,000                    | 533,138                | 0.05               |
| AIB Group plc, Reg. S, FRN 2.875% 30/05/2031  | EUR      | 8,800,000                  | 9,410,949              | 0.85               |
| AIB Group plc, Reg. S, FRN 5.25% Perpetual  | EUR      | 248,000                    | 267,434                | 0.02               |
| Bank of Ireland, Reg. S 10% 19/12/2022  | EUR      | 1,700,000                  | 1,941,962              | 0.17               |
| Bank of Ireland Group plc, Reg. S, FRN 0.375% 10/05/2027  | EUR      | 2,510,000                  | 2,496,211              | 0.22               |
| Bank of Ireland Group plc, Reg. S, FRN 1.375% 11/08/2031  | EUR      | 2,519,000                  | 2,505,970              | 0.23               |
| CCEP Finance Ireland DAC, Reg. S 0% 06/09/2025  | EUR      | 5,100,000                  | 5,101,939              | 0.46               |
| Eaton Capital Unlimited Co., Reg. S 0.128% 08/03/2026   | EUR      | 6,510,000                  | 6,513,872              | 0.59               |
| Fresenius Finance Ireland plc, Reg. S 0.875% 31/01/2022   | EUR      | 3,372,000                  | 3,385,387              | 0.30               |
| Fresenius Finance Ireland plc, Reg. S 2.125% 01/02/2027   | EUR      | 490,000                    | 539,141                | 0.05               |
|   |          |                            | <u>32,696,003</u>      | <u>2.94</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| FCA Bank SpA, Reg. S 1% 15/11/2021  | EUR      | 2,960,000                  | 2,975,547              | 0.27               |
| FCA Bank SpA, Reg. S 0% 16/04/2024  | EUR      | 2,449,000                  | 2,448,591              | 0.22               |
|   |          |                            | <u>5,424,138</u>       | <u>0.49</u>        |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Japan</i>  |          |                            |                        |                    |
| Mitsubishi UFJ Financial Group, Inc., Reg. S 0.68% 26/01/2023   | EUR      | 2,370,000                  | 2,405,337              | 0.22               |
|   |          |                            | <u>2,405,337</u>       | <u>0.22</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| CNH Industrial Finance Europe SA, Reg. S 0% 01/04/2024  | EUR      | 2,676,000                  | 2,674,706              | 0.24               |
| CNH Industrial Finance Europe SA, Reg. S 1.75% 12/09/2025   | EUR      | 430,000                    | 456,580                | 0.04               |
| CNH Industrial Finance Europe SA, Reg. S 1.875% 19/01/2026  | EUR      | 455,000                    | 487,050                | 0.04               |
| DH Europe Finance II Sarl 1.35% 18/09/2039  | EUR      | 1,900,000                  | 1,934,398              | 0.17               |
| Lincoln Financing SARL, Reg. S 3.625% 01/04/2024  | EUR      | 4,344,000                  | 4,394,744              | 0.40               |
| Medtronic Global Holdings SCA 0% 15/03/2023   | EUR      | 9,169,000                  | 9,222,105              | 0.83               |
| Medtronic Global Holdings SCA 1.125% 07/03/2027   | EUR      | 3,969,000                  | 4,190,330              | 0.38               |
| Nestle Finance International Ltd., Reg. S 0% 12/11/2024   | EUR      | 4,900,000                  | 4,938,556              | 0.44               |
| Nestle Finance International Ltd., Reg. S 0% 03/12/2025   | EUR      | 2,088,000                  | 2,100,435              | 0.19               |
| Traton Finance Luxembourg SA, Reg. S 0.125% 24/03/2025  | EUR      | 4,000,000                  | 4,009,178              | 0.36               |
|   |          |                            | <u>34,408,082</u>      | <u>3.09</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| America Movil SAB de CV 1.5% 10/03/2024   | EUR      | 4,922,000                  | 5,121,341              | 0.46               |
| America Movil SAB de CV 0.75% 26/06/2027  | EUR      | 1,830,000                  | 1,867,991              | 0.17               |
| Fomento Economico Mexicano SAB de CV 0.5% 28/05/2028  | EUR      | 6,360,000                  | 6,278,513              | 0.56               |
| Fomento Economico Mexicano SAB de CV 1% 28/05/2033  | EUR      | 4,600,000                  | 4,466,312              | 0.40               |
|   |          |                            | <u>17,734,157</u>      | <u>1.59</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S 1.25% 28/05/2025   | EUR      | 4,400,000                  | 4,597,973              | 0.41               |
| ASR Nederland NV, Reg. S, FRN 5.125% 29/09/2045   | EUR      | 1,460,000                  | 1,723,878              | 0.16               |
| Athora Netherlands NV, Reg. S, FRN 2.25% 15/07/2031   | EUR      | 5,204,000                  | 5,281,779              | 0.47               |
| Bayer Capital Corp. BV, Reg. S 1.5% 26/06/2026  | EUR      | 2,800,000                  | 2,959,662              | 0.27               |
| BMW Finance NV, Reg. S 0% 11/01/2026  | EUR      | 6,170,000                  | 6,177,126              | 0.56               |
| Conti-Gummi Finance BV, Reg. S 1.125% 25/09/2024  | EUR      | 4,496,000                  | 4,645,606              | 0.42               |
| Daimler International Finance BV, Reg. S 0.25% 06/11/2023   | EUR      | 5,481,000                  | 5,529,070              | 0.50               |
| de Volksbank NV, Reg. S 0.01% 16/09/2024  | EUR      | 2,900,000                  | 2,917,771              | 0.26               |
| Deutsche Telekom International Finance BV, Reg. S 0.875% 30/01/2024                                       | EUR      | 7,800,000                  | 8,016,327              | 0.72               |
| Heineken NV, Reg. S 1.5% 07/12/2024   | EUR      | 1,730,000                  | 1,821,021              | 0.16               |
| Heineken NV, Reg. S 2.25% 30/03/2030  | EUR      | 1,050,000                  | 1,215,018              | 0.11               |
| Heineken NV, Reg. S 1.75% 17/03/2031  | EUR      | 3,140,000                  | 3,508,186              | 0.32               |
| ING Groep NV, Reg. S 1% 20/09/2023  | EUR      | 2,300,000                  | 2,363,609              | 0.21               |
| ING Groep NV, Reg. S 1.125% 14/02/2025  | EUR      | 500,000                    | 520,169                | 0.05               |
| Koninklijke Ahold Delhaize NV, Reg. S 0.25% 26/06/2025  | EUR      | 2,458,000                  | 2,483,703              | 0.22               |
| Koninklijke Ahold Delhaize NV, Reg. S 1.75% 02/04/2027  | EUR      | 946,000                    | 1,029,641              | 0.09               |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Netherlands (continued)</i>  |          |                            |                        |                    |
| LeasePlan Corp. NV 0.125% 13/09/2023  | EUR      | 4,351,000                  | 4,376,293              | 0.39               |
| LeasePlan Corp. NV, Reg. S 1.375% 07/03/2024  | EUR      | 1,293,000                  | 1,343,842              | 0.12               |
| LeasePlan Corp. NV, Reg. S, FRN 7.375% Perpetual  | EUR      | 4,022,000                  | 4,503,230              | 0.40               |
| Mondelez International Holdings Netherlands BV, Reg. S 0.875%<br>01/10/2031                               | EUR      | 3,160,000                  | 3,219,555              | 0.29               |
| Nationale-Nederlanden Bank NV (The) Netherlands, Reg. S 0.375%<br>26/02/2025                              | EUR      | 6,400,000                  | 6,498,229              | 0.58               |
| NIBC Bank NV, Reg. S 1.125% 19/04/2023  | EUR      | 1,945,000                  | 1,988,800              | 0.18               |
| NIBC Bank NV, Reg. S 2% 09/04/2024  | EUR      | 2,700,000                  | 2,819,131              | 0.25               |
| NIBC Bank NV, Reg. S 1% 24/01/2060  | EUR      | 5,700,000                  | 6,090,344              | 0.55               |
| NIBC Bank NV, Reg. S, FRN 6% Perpetual  | EUR      | 4,607,000                  | 4,824,711              | 0.43               |
| NN Group NV, Reg. S 1% 18/03/2022   | EUR      | 1,140,000                  | 1,151,242              | 0.10               |
| NN Group NV, Reg. S, FRN 4.625% 08/04/2044  | EUR      | 2,510,000                  | 2,798,182              | 0.25               |
| NN Group NV, Reg. S, FRN 4.375% Perpetual   | EUR      | 1,600,000                  | 1,763,476              | 0.16               |
| Repsol International Finance BV, Reg. S, FRN 4.5% 25/03/2075  | EUR      | 4,600,000                  | 5,024,482              | 0.45               |
| Repsol International Finance BV, Reg. S, FRN 4.247% Perpetual   | EUR      | 700,000                    | 770,000                | 0.07               |
| Shell International Finance BV, Reg. S 1.25% 11/11/2032   | EUR      | 1,819,000                  | 1,929,511              | 0.17               |
| Syngenta Finance NV, Reg. S 3.375% 16/04/2026   | EUR      | 4,434,000                  | 4,936,201              | 0.44               |
| Syngenta Finance NV, Reg. S 1.25% 10/09/2027  | EUR      | 7,300,000                  | 7,453,613              | 0.67               |
| Toyota Motor Finance Netherlands BV, Reg. S 0.25% 10/01/2022  | EUR      | 1,904,000                  | 1,911,547              | 0.17               |
| Unilever Finance Netherlands BV, Reg. S 1.25% 25/03/2025  | EUR      | 3,142,000                  | 3,309,412              | 0.30               |
| Vesteda Finance BV, Reg. S 2% 10/07/2026  | EUR      | 5,000,000                  | 5,437,757              | 0.49               |
| Vesteda Finance BV, Reg. S 1.5% 24/05/2027  | EUR      | 4,455,000                  | 4,762,072              | 0.43               |
| Volkswagen International Finance NV, Reg. S 4.125% 16/11/2038   | EUR      | 2,200,000                  | 3,070,309              | 0.28               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 10,900,000                 | 12,101,860             | 1.09               |
| Volkswagen International Finance NV, Reg. S, FRN 4.625% Perpetual   | EUR      | 2,900,000                  | 3,356,566              | 0.30               |
| Vonovia Finance BV, Reg. S 0.125% 06/04/2023  | EUR      | 1,500,000                  | 1,507,474              | 0.14               |
| ZF Europe Finance BV, Reg. S 2% 23/02/2026  | EUR      | 2,400,000                  | 2,424,887              | 0.22               |
| ZF Europe Finance BV, Reg. S 3% 23/10/2029  | EUR      | 7,000,000                  | 7,319,961              | 0.66               |
|   |          |                            | 161,483,226            | 14.51              |
| <i>Norway</i>   |          |                            |                        |                    |
| Aker BP ASA, Reg. S 1.125% 12/05/2029   | EUR      | 8,695,000                  | 8,714,372              | 0.78               |
| DNB Bank ASA, Reg. S 0.05% 14/11/2023   | EUR      | 7,220,000                  | 7,279,180              | 0.66               |
| Equinor ASA, Reg. S 1.375% 22/05/2032   | EUR      | 1,670,000                  | 1,805,963              | 0.16               |
|   |          |                            | 17,799,515             | 1.60               |
| <i>Panama</i>   |          |                            |                        |                    |
| Carnival Corp., Reg. S 7.625% 01/03/2026  | EUR      | 7,100,000                  | 7,868,282              | 0.71               |
|   |          |                            | 7,868,282              | 0.71               |



## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Portugal</i>   |          |                            |                        |                    |
| Banco Comercial Portugues SA, Reg. S, FRN 1.125% 12/02/2027   | EUR      | 5,700,000                  | 5,596,684              | 0.50               |
| Caixa Geral de Depositos SA, Reg. S 1.25% 25/11/2024  | EUR      | 1,500,000                  | 1,548,372              | 0.14               |
|   |          |                            | <u>7,145,056</u>       | <u>0.64</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| DBS Group Holdings Ltd., Reg. S, FRN 1.5% 11/04/2028  | EUR      | 4,580,000                  | 4,693,928              | 0.42               |
| Temasek Financial I Ltd., Reg. S 1.5% 01/03/2028  | EUR      | 2,190,000                  | 2,390,248              | 0.22               |
|   |          |                            | <u>7,084,176</u>       | <u>0.64</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Shinhan Bank Co. Ltd., Reg. S 0.25% 16/10/2024  | EUR      | 8,600,000                  | 8,671,487              | 0.78               |
|   |          |                            | <u>8,671,487</u>       | <u>0.78</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S 0.375% 15/11/2026  | EUR      | 5,200,000                  | 5,271,859              | 0.47               |
| Banco de Sabadell SA, Reg. S 0.875% 05/03/2023  | EUR      | 2,400,000                  | 2,434,928              | 0.22               |
| Banco de Sabadell SA, Reg. S 1.625% 07/03/2024  | EUR      | 2,400,000                  | 2,497,997              | 0.22               |
| Banco de Sabadell SA, Reg. S 5.625% 06/05/2026  | EUR      | 200,000                    | 233,028                | 0.02               |
| Banco de Sabadell SA, Reg. S, FRN 1.75% 29/06/2023  | EUR      | 800,000                    | 814,589                | 0.07               |
| Banco de Sabadell SA, Reg. S, FRN 1.125% 11/03/2027   | EUR      | 500,000                    | 513,958                | 0.05               |
| Banco de Sabadell SA, Reg. S, FRN 5.375% 12/12/2028   | EUR      | 2,600,000                  | 2,846,662              | 0.26               |
| Banco de Sabadell SA, Reg. S, FRN 2.5% 15/04/2031   | EUR      | 1,400,000                  | 1,408,704              | 0.13               |
| Banco Santander SA, Reg. S 1.375% 09/02/2022  | EUR      | 2,300,000                  | 2,325,484              | 0.21               |
| Banco Santander SA, Reg. S 1.375% 05/01/2026  | EUR      | 3,200,000                  | 3,354,677              | 0.30               |
| Banco Santander SA, Reg. S 0.3% 04/10/2026  | EUR      | 1,800,000                  | 1,813,862              | 0.16               |
| Banco Santander SA, Reg. S 0.2% 11/02/2028  | EUR      | 6,100,000                  | 6,050,426              | 0.54               |
| Bankinter SA, Reg. S 0.875% 08/07/2026  | EUR      | 4,400,000                  | 4,504,264              | 0.40               |
| Bankinter SA, Reg. S 0.625% 06/10/2027  | EUR      | 2,200,000                  | 2,216,298              | 0.20               |
| CaixaBank SA, Reg. S 0.75% 18/04/2023   | EUR      | 1,100,000                  | 1,117,926              | 0.10               |
| CaixaBank SA, Reg. S 1% 25/06/2024  | EUR      | 1,200,000                  | 1,232,002              | 0.11               |
| CaixaBank SA, Reg. S 0.375% 03/02/2025  | EUR      | 11,400,000                 | 11,518,404             | 1.04               |
| CaixaBank SA, Reg. S 1.125% 12/11/2026  | EUR      | 900,000                    | 929,285                | 0.08               |
| CaixaBank SA, Reg. S, FRN 0.75% 10/07/2026  | EUR      | 1,600,000                  | 1,634,482              | 0.15               |
| CaixaBank SA, Reg. S, FRN 3.75% 15/02/2029  | EUR      | 3,700,000                  | 3,988,682              | 0.36               |
| Cellnex Telecom SA, Reg. S 1.75% 23/10/2030   | EUR      | 3,000,000                  | 2,986,966              | 0.27               |
|   |          |                            | <u>59,694,483</u>      | <u>5.36</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Svenska Handelsbanken AB, Reg. S 1% 15/04/2025  | EUR      | 1,538,000                  | 1,606,946              | 0.14               |
| Svenska Handelsbanken AB, Reg. S 0.05% 03/09/2026   | EUR      | 5,000,000                  | 4,986,233              | 0.45               |
| Swedbank AB, Reg. S 0.25% 09/10/2024  | EUR      | 5,000,000                  | 5,042,465              | 0.45               |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Sweden (continued)</i>   |          |                            |                        |                    |
| Swedbank AB, Reg. S 0.75% 05/05/2025  | EUR      | 3,910,000                  | 4,034,331              | 0.36               |
| Swedbank AB, Reg. S 0.2% 12/01/2028   | EUR      | 7,349,000                  | 7,226,725              | 0.65               |
| Volvo Treasury AB 1.625% 26/05/2025   | EUR      | 4,184,000                  | 4,441,383              | 0.40               |
| Volvo Treasury AB, Reg. S 0% 11/02/2023   | EUR      | 1,050,000                  | 1,054,891              | 0.10               |
|   |          |                            | <u>28,392,974</u>      | <u>2.55</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Credit Suisse Group AG, Reg. S, FRN 1.25% 17/07/2025  | EUR      | 9,927,000                  | 10,193,025             | 0.91               |
| Credit Suisse Group AG, Reg. S, FRN 3.25% 02/04/2026  | EUR      | 1,614,000                  | 1,779,330              | 0.16               |
|   |          |                            | <u>11,972,355</u>      | <u>1.07</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| DP World plc, Reg. S 2.375% 25/09/2026  | EUR      | 6,776,000                  | 7,231,262              | 0.65               |
| First Abu Dhabi Bank PJSC, Reg. S 0.125% 16/02/2026   | EUR      | 8,687,000                  | 8,636,507              | 0.78               |
|   |          |                            | <u>15,867,769</u>      | <u>1.43</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, Reg. S, FRN 3.375% 02/04/2025   | EUR      | 3,050,000                  | 3,323,055              | 0.30               |
| BP Capital Markets plc, Reg. S, FRN 3.25% Perpetual   | EUR      | 4,470,000                  | 4,776,520              | 0.43               |
| BP Capital Markets plc, Reg. S, FRN 3.625% Perpetual  | EUR      | 3,000,000                  | 3,266,474              | 0.29               |
| British Telecommunications plc, Reg. S 1.125% 10/03/2023  | EUR      | 3,050,000                  | 3,119,259              | 0.28               |
| Coca-Cola Europacific Partners plc, Reg. S 2.375% 07/05/2025  | EUR      | 1,820,000                  | 1,979,421              | 0.18               |
| Coca-Cola Europacific Partners plc, Reg. S 1.75% 27/03/2026   | EUR      | 800,000                    | 861,144                | 0.08               |
| Coca-Cola Europacific Partners plc, Reg. S 0.7% 12/09/2031  | EUR      | 1,573,000                  | 1,569,926              | 0.14               |
| HSBC Holdings plc, Reg. S 0.875% 06/09/2024   | EUR      | 1,460,000                  | 1,502,060              | 0.13               |
| InterContinental Hotels Group plc, Reg. S 2.125% 24/08/2026   | GBP      | 500,000                    | 592,406                | 0.05               |
| InterContinental Hotels Group plc, Reg. S 3.375% 08/10/2028   | GBP      | 670,000                    | 843,115                | 0.08               |
| Lloyds Bank Corporate Markets plc, Reg. S 0.375% 28/01/2025   | EUR      | 9,700,000                  | 9,833,269              | 0.88               |
| Lloyds Banking Group plc, Reg. S, FRN 0.5% 12/11/2025   | EUR      | 7,410,000                  | 7,518,847              | 0.67               |
| Nationwide Building Society, Reg. S, FRN 1.5% 08/03/2026  | EUR      | 950,000                    | 999,028                | 0.09               |
| Nationwide Building Society, Reg. S, FRN 2% 25/07/2029  | EUR      | 2,000,000                  | 2,104,414              | 0.19               |
| Natwest Group plc, Reg. S 2.5% 22/03/2023   | EUR      | 4,220,000                  | 4,409,745              | 0.40               |
| Natwest Group plc, Reg. S, FRN 2% 04/03/2025  | EUR      | 240,000                    | 252,385                | 0.02               |
| NatWest Markets plc, Reg. S 1% 28/05/2024   | EUR      | 2,057,000                  | 2,122,671              | 0.19               |
| NatWest Markets plc, Reg. S 2.75% 02/04/2025  | EUR      | 1,910,000                  | 2,104,622              | 0.19               |
| Santander UK Group Holdings plc, Reg. S, FRN 0.391% 28/02/2025  | EUR      | 5,915,000                  | 5,969,307              | 0.54               |
| Swiss Re Finance UK plc, Reg. S, FRN 2.714% 04/06/2052  | EUR      | 1,300,000                  | 1,431,484              | 0.13               |
| Tesco Corporate Treasury Services plc, Reg. S 0.875% 29/05/2026   | EUR      | 2,400,000                  | 2,468,028              | 0.22               |
| Tesco Corporate Treasury Services plc, Reg. S 0.375% 27/07/2029   | EUR      | 6,460,000                  | 6,308,813              | 0.57               |
| Tesco Corporate Treasury Services plc, Reg. S 2.75% 27/04/2030  | GBP      | 498,000                    | 619,612                | 0.06               |
| Vodafone Group plc, Reg. S, FRN 3% 27/08/2080   | EUR      | 7,670,000                  | 7,889,962              | 0.71               |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 75,865,567             | 6.82               |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc. 1.375% 17/05/2024  | EUR      | 3,110,000                  | 3,228,823              | 0.29               |
| AbbVie, Inc. 1.25% 01/06/2024   | EUR      | 7,800,000                  | 8,069,478              | 0.72               |
| American Honda Finance Corp. 0.75% 17/01/2024   | EUR      | 1,092,000                  | 1,116,378              | 0.10               |
| American International Group, Inc. 1.5% 08/06/2023  | EUR      | 7,600,000                  | 7,811,033              | 0.70               |
| American International Group, Inc. 1.875% 21/06/2027  | EUR      | 600,000                    | 648,319                | 0.06               |
| American Tower Corp., REIT 0.5% 15/01/2028  | EUR      | 8,637,000                  | 8,564,081              | 0.77               |
| AT&T, Inc. 1.05% 05/09/2023   | EUR      | 1,110,000                  | 1,137,041              | 0.10               |
| AT&T, Inc. 1.8% 14/09/2039  | EUR      | 4,500,000                  | 4,610,855              | 0.41               |
| Bank of America Corp., Reg. S, FRN 0.808% 09/05/2026  | EUR      | 7,865,000                  | 8,088,309              | 0.73               |
| Baxter International, Inc. 0.4% 15/05/2024  | EUR      | 3,460,000                  | 3,514,469              | 0.32               |
| Berkshire Hathaway, Inc. 0.625% 17/01/2023  | EUR      | 4,100,000                  | 4,154,682              | 0.37               |
| Berkshire Hathaway, Inc. 0% 12/03/2025  | EUR      | 3,167,000                  | 3,175,816              | 0.29               |
| Berkshire Hathaway, Inc. 0.5% 15/01/2041  | EUR      | 3,923,000                  | 3,513,343              | 0.32               |
| Booking Holdings, Inc. 2.15% 25/11/2022   | EUR      | 4,650,000                  | 4,780,169              | 0.43               |
| Booking Holdings, Inc. 2.375% 23/09/2024  | EUR      | 2,250,000                  | 2,412,160              | 0.22               |
| Booking Holdings, Inc. 0.1% 08/03/2025  | EUR      | 1,310,000                  | 1,313,977              | 0.12               |
| Booking Holdings, Inc. 1.8% 03/03/2027  | EUR      | 1,970,000                  | 2,135,516              | 0.19               |
| Capital One Financial Corp. 0.8% 12/06/2024   | EUR      | 8,167,000                  | 8,349,728              | 0.75               |
| Celanese US Holdings LLC 2.125% 01/03/2027  | EUR      | 4,763,000                  | 5,162,422              | 0.46               |
| Citigroup, Inc., Reg. S 0.75% 26/10/2023  | EUR      | 5,890,000                  | 6,003,860              | 0.54               |
| Citigroup, Inc., Reg. S 2.125% 10/09/2026   | EUR      | 1,750,000                  | 1,919,545              | 0.17               |
| Citigroup, Inc., Reg. S, FRN 1.25% 06/07/2026   | EUR      | 5,170,000                  | 5,397,963              | 0.48               |
| Citigroup, Inc., Reg. S, FRN 1.5% 24/07/2026  | EUR      | 717,000                    | 754,836                | 0.07               |
| Comcast Corp. 0.25% 20/05/2027  | EUR      | 4,790,000                  | 4,812,057              | 0.43               |
| Danaher Corp. 2.5% 30/03/2030   | EUR      | 1,500,000                  | 1,742,373              | 0.16               |
| Dow Chemical Co. (The) 0.5% 15/03/2027  | EUR      | 3,326,000                  | 3,350,561              | 0.30               |
| Emerson Electric Co. 0.375% 22/05/2024  | EUR      | 2,593,000                  | 2,629,511              | 0.24               |
| General Mills, Inc. 0.45% 15/01/2026  | EUR      | 2,630,000                  | 2,674,862              | 0.24               |
| General Motors Financial Co., Inc., Reg. S 0.85% 26/02/2026   | EUR      | 5,400,000                  | 5,498,142              | 0.49               |
| Goldman Sachs Group, Inc. (The), Reg. S 1.25% 01/05/2025  | EUR      | 4,420,000                  | 4,570,525              | 0.41               |
| International Business Machines Corp. 0.875% 31/01/2025   | EUR      | 3,180,000                  | 3,291,165              | 0.30               |
| International Business Machines Corp. 0.3% 11/02/2028   | EUR      | 9,937,000                  | 9,968,995              | 0.90               |
| JPMorgan Chase & Co., Reg. S, FRN 1.09% 11/03/2027  | EUR      | 2,310,000                  | 2,405,134              | 0.22               |
| Kellogg Co. 1% 17/05/2024   | EUR      | 2,340,000                  | 2,413,170              | 0.22               |
| Kellogg Co. 1.25% 10/03/2025  | EUR      | 1,540,000                  | 1,609,994              | 0.14               |
| Kinder Morgan, Inc. 1.5% 16/03/2022   | EUR      | 6,750,000                  | 6,835,768              | 0.61               |
| Kraft Heinz Foods Co., Reg. S 2.25% 25/05/2028  | EUR      | 1,952,000                  | 2,123,760              | 0.19               |
| McDonald's Corp., Reg. S 2.625% 11/06/2029  | EUR      | 3,700,000                  | 4,351,202              | 0.39               |
| Metropolitan Life Global Funding I, Reg. S 0.375% 09/04/2024  | EUR      | 2,930,000                  | 2,974,270              | 0.27               |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Molson Coors Beverage Co. 1.25% 15/07/2024  | EUR      | 4,080,000                  | 4,210,946              | 0.38               |
| Morgan Stanley 1.75% 30/01/2025   | EUR      | 2,010,000                  | 2,137,543              | 0.19               |
| National Grid North America, Inc., Reg. S 1% 12/07/2024   | EUR      | 1,300,000                  | 1,339,002              | 0.12               |
| Organon & Co., Reg. S 2.875% 30/04/2028   | EUR      | 4,630,000                  | 4,698,436              | 0.42               |
| Parker-Hannifin Corp. 1.125% 01/03/2025   | EUR      | 1,390,000                  | 1,444,164              | 0.13               |
| PepsiCo, Inc. 0.25% 06/05/2024  | EUR      | 5,000,000                  | 5,075,049              | 0.46               |
| Thermo Fisher Scientific, Inc. 2% 15/04/2025  | EUR      | 4,056,000                  | 4,348,621              | 0.39               |
| Toyota Motor Credit Corp., Reg. S 0.25% 16/07/2026  | EUR      | 5,598,000                  | 5,670,341              | 0.51               |
| Verizon Communications, Inc. 0.875% 02/04/2025  | EUR      | 7,300,000                  | 7,540,613              | 0.68               |
| Wells Fargo & Co., Reg. S 2.125% 04/06/2024   | EUR      | 5,700,000                  | 6,066,626              | 0.54               |
| Wells Fargo & Co., Reg. S 1% 02/02/2027   | EUR      | 1,000,000                  | 1,033,019              | 0.09               |
| Wells Fargo & Co., Reg. S 0.625% 14/08/2030   | EUR      | 1,927,000                  | 1,905,778              | 0.17               |
|   |          |                            | <u>202,584,430</u>     | <u>18.20</u>       |
| Total Bonds   |          |                            | <u>1,016,734,921</u>   | <u>91.36</u>       |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 0.75% 20/11/2031   | EUR      | 9,300,000                  | 9,147,615              | 0.82               |
|   |          |                            | <u>9,147,615</u>       | <u>0.82</u>        |
| Total Convertible Bonds   |          |                            | <u>9,147,615</u>       | <u>0.82</u>        |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>1,025,882,536</u>   | <u>92.18</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>France</i>   |          |                            |                        |                    |
| Cars Alliance Auto Leases France V FCT, Reg. S, FRN 'A' 0.138%<br>21/10/2036                              | EUR      | 10,400,000                 | 10,497,671             | 0.94               |
|   |          |                            | <u>10,497,671</u>      | <u>0.94</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| RED & Black Auto Germany 7 UG, Reg. S, FRN 'A' 0.148%<br>15/10/2029                                       | EUR      | 6,575,734                  | 6,643,077              | 0.60               |
|   |          |                            | <u>6,643,077</u>       | <u>0.60</u>        |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR      | % of Net<br>Assets   |
|---|----------|----------------------------|-----------------------------|----------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                             |                      |
| Bonds (continued)   |          |                            |                             |                      |
| <i>Luxembourg</i>   |          |                            |                             |                      |
| Compartment VCL 31, Reg. S, FRN 'A' 0.152% 21/09/2026   | EUR      | 4,858,639                  | 4,888,601                   | 0.44                 |
| Compartment VCL 32, Reg. S, FRN, Series 32 'A' 0.152% 21/01/2027                                      | EUR      | 4,150,616                  | 4,179,942                   | 0.38                 |
| Red & Black Auto Lease Germany SA-Compartment 3, Reg. S, FRN 'A' 0.148% 15/09/2031                    | EUR      | 5,100,000                  | 5,137,796                   | 0.46                 |
| Silver Arrow SA Compartment 13, Reg. S, FRN 'A' 0.148% 15/03/2028                                     | EUR      | 4,882,350                  | 4,923,768                   | 0.44                 |
|   |          |                            | <u>19,130,107</u>           | <u>1.72</u>          |
| <i>Netherlands</i>  |          |                            |                             |                      |
| Globaldrive Auto Receivables BV, Reg. S, FRN 'A' 0.145% 20/02/2029                                    | EUR      | 3,625,246                  | 3,669,410                   | 0.33                 |
| Green Apple BV, Reg. S, FRN 'A' 0.167% 17/01/2060   | EUR      | 5,200,000                  | 5,349,981                   | 0.48                 |
| Green STORM BV, Reg. S, FRN 'A' 0.205% 22/02/2068   | EUR      | 3,100,000                  | 3,191,389                   | 0.29                 |
|   |          |                            | <u>12,210,780</u>           | <u>1.10</u>          |
| <i>Panama</i>   |          |                            |                             |                      |
| Carnival Corp., 144A 7.625% 01/03/2026  | USD      | 1,090,000                  | 1,001,495                   | 0.09                 |
|   |          |                            | <u>1,001,495</u>            | <u>0.09</u>          |
| Total Bonds   |          |                            | <u>49,483,130</u>           | <u>4.45</u>          |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | <u>49,483,130</u>           | <u>4.45</u>          |
| <b>Total Investments</b>  |          |                            | <b><u>1,075,365,666</u></b> | <b><u>96.63</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>36,478,311</u></b>    | <b><u>3.28</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>998,284</u></b>       | <b><u>0.09</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>1,112,842,261</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| US 10 Year Ultra Bond, 21/09/2021                           | 19                     | USD      | 2,358,428                 | 37,427                           | –                  |
| Euro-Bund, 08/09/2021                                       | 771                    | EUR      | 133,082,310               | 680,880                          | 0.06               |
| Euro-Buxl 30 Year Bond, 08/09/2021                          | 33                     | EUR      | 6,706,920                 | 97,800                           | 0.01               |
| Euro-Schatz, 08/09/2021                                     | (393)                  | EUR      | (44,071,020)              | 6,685                            | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>822,792</b>                   | <b>0.07</b>        |
| US 5 Year Note, 30/09/2021                                  | 19                     | USD      | 1,977,539                 | (5,041)                          | –                  |
| US 10 Year Note, 21/09/2021                                 | (27)                   | USD      | (3,016,696)               | (13,703)                         | –                  |
| Long Gilt, 28/09/2021                                       | (33)                   | GBP      | (4,924,364)               | (36,520)                         | –                  |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(55,264)</b>                  | <b>–</b>           |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>767,528</b>                   | <b>0.07</b>        |

### Robeco Euro Credit Bonds

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency<br>Purchased   | Amount<br>Purchased | Currency<br>Sold | Amount Sold | Maturity<br>Date | Counterparty     | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|---------------------|------------------|-------------|------------------|------------------|----------------------------------|--------------------|
| CHF   | 1,297,841           | EUR              | 1,181,259   | 06/07/2021       | Barclays         | 2,729                            | –                  |
| JPY   | 13,087,879          | EUR              | 97,646      | 06/07/2021       | Rabobank         | 1,783                            | –                  |
| USD   | 4,648,252           | EUR              | 3,797,452   | 06/07/2021       | Societe Generale | 121,816                          | 0.01               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                     |                  |             |                  |                  | <b>126,328</b>                   | <b>0.01</b>        |
| EUR   | 3,601,680           | GBP              | 3,100,000   | 06/07/2021       | J.P. Morgan      | (9,237)                          | –                  |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                     |                  |             |                  |                  | <b>(9,237)</b>                   | <b>–</b>           |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                     |                  |             |                  |                  | <b>117,091</b>                   | <b>0.01</b>        |

## Schedule of Investments (continued)

### Robeco Euro Credit Bonds

As at 30 June 2021

#### Interest Rate Swap Contracts

| Nominal<br>Amount  | Currency | Counterparty | Security Description                                 | Maturity Date | Market Value<br>EUR | % of Net<br>Assets |
|--|----------|--------------|--|---------------|---------------------|--------------------|
| 34,650,000   | EUR      | Barclays     | Pay floating EURIBOR 6 month Receive<br>fixed 0.285% | 14/03/2022    | 196,609             | 0.02               |
| 4,800,000  | EUR      | Barclays     | Pay floating EURIBOR 6 month Receive<br>fixed 2.173% | 10/07/2039    | 1,489,740           | 0.13               |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b> |          |              |  |               | <b>1,686,349</b>    | <b>0.15</b>        |
| <b>Net Market Value on Interest Rate Swap Contracts - Assets</b>   |          |              |  |               | <b>1,686,349</b>    | <b>0.15</b>        |

### Robeco Euro Credit Bonds

As at 30 June 2021

#### Credit Default Swap Contracts

| Nominal<br>Amount  | Currency | Counterparty | Reference Entity | Buy/Sell | Interest (Paid)/<br>Received Rate | Maturity<br>Date | Market<br>Value EUR | % of Net<br>Assets |
|--|----------|--------------|------------------|----------|-----------------------------------|------------------|---------------------|--------------------|
| 59,900,000   | USD      | Citigroup    | CDX.NA.HY.36-V1  | Buy      | (5.00)%                           | 20/06/2026       | (5,158,691)         | (0.46)             |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |              |                  |          |                                   |                  | <b>(5,158,691)</b>  | <b>(0.46)</b>      |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |              |                  |          |                                   |                  | <b>(5,158,691)</b>  | <b>(0.46)</b>      |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| APT Pipelines Ltd., Reg. S 1.25% 15/03/2033   | EUR      | 440,000                    | 437,199                | 0.10               |
| Commonwealth Bank of Australia, Reg. S 0.875% 19/02/2029                                      | EUR      | 345,000                    | 367,010                | 0.08               |
| Optus Finance Pty. Ltd., Reg. S 1% 20/06/2029   | EUR      | 260,000                    | 269,034                | 0.06               |
| Telstra Corp. Ltd., Reg. S 1.375% 26/03/2029  | EUR      | 104,000                    | 112,012                | 0.03               |
|   |          |                            | <u>1,185,255</u>       | <u>0.27</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Austria Government Bond, Reg. S, 144A 4.15% 15/03/2037  | EUR      | 754,000                    | 1,206,284              | 0.28               |
| Erste Group Bank AG, Reg. S 0.375% 16/04/2024   | EUR      | 200,000                    | 203,145                | 0.05               |
| Erste Group Bank AG, Reg. S 0.05% 16/09/2025  | EUR      | 400,000                    | 401,771                | 0.09               |
| Erste Group Bank AG, Reg. S 0.875% 22/05/2026   | EUR      | 100,000                    | 104,125                | 0.02               |
| Erste Group Bank AG, Reg. S, FRN 1.625% 08/09/2031  | EUR      | 300,000                    | 310,600                | 0.07               |
| Raiffeisen Bank International AG, Reg. S 0.375% 25/09/2026                                    | EUR      | 300,000                    | 304,830                | 0.07               |
|   |          |                            | <u>2,530,755</u>       | <u>0.58</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Anheuser-Busch InBev SA/NV, Reg. S 2.7% 31/03/2026  | EUR      | 1,204,000                  | 1,358,481              | 0.31               |
| Argenta Spaarbank NV, Reg. S 1% 06/02/2024  | EUR      | 300,000                    | 308,459                | 0.07               |
| Argenta Spaarbank NV, Reg. S 1% 13/10/2026  | EUR      | 1,000,000                  | 1,023,321              | 0.23               |
| Belfius Bank SA, Reg. S 0.01% 15/10/2025  | EUR      | 300,000                    | 300,136                | 0.07               |
| Belfius Bank SA, Reg. S 0% 28/08/2026   | EUR      | 500,000                    | 497,594                | 0.11               |
| Belfius Bank SA, Reg. S 0.125% 08/02/2028   | EUR      | 200,000                    | 198,258                | 0.05               |
| Belgium Government Bond, Reg. S, 144A 0% 22/10/2031   | EUR      | 5,600,000                  | 5,541,418              | 1.26               |
| Belgium Government Bond, Reg. S, 144A 0.4% 22/06/2040   | EUR      | 1,000,000                  | 962,774                | 0.22               |
| Elia Transmission Belgium SA, Reg. S 1.375% 14/01/2026  | EUR      | 600,000                    | 635,602                | 0.15               |
| KBC Bank NV, Reg. S 0.75% 24/10/2027  | EUR      | 1,000,000                  | 1,057,745              | 0.24               |
| KBC Group NV, Reg. S 0.75% 18/10/2023   | EUR      | 600,000                    | 613,888                | 0.14               |
|   |          |                            | <u>12,497,676</u>      | <u>2.85</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, Reg. S, FRN 0.5% 27/08/2025  | EUR      | 360,000                    | 363,727                | 0.08               |
| Danske Bank A/S, Reg. S, FRN 2.5% 21/06/2029  | EUR      | 270,000                    | 284,517                | 0.07               |
| Danske Bank A/S, Reg. S, FRN 1.5% 02/09/2030  | EUR      | 346,000                    | 354,343                | 0.08               |
|   |          |                            | <u>1,002,587</u>       | <u>0.23</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Finland Government Bond, Reg. S, 144A 0.125% 15/04/2036                                       | EUR      | 650,000                    | 635,860                | 0.15               |
| Finland Government Bond, Reg. S, 144A 0.125% 15/04/2052                                       | EUR      | 3,458,000                  | 3,031,886              | 0.69               |
|   |          |                            | <u>3,667,746</u>       | <u>0.84</u>        |



## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S 3% 04/02/2026  | EUR      | 800,000                    | 852,059                | 0.19               |
| Agence Francaise de Developpement EPIC, Reg. S 0% 25/03/2025  | EUR      | 4,500,000                  | 4,558,598              | 1.04               |
| Banque Federative du Credit Mutuel SA, Reg. S 0.75% 15/06/2023  | EUR      | 400,000                    | 408,540                | 0.09               |
| BNP Paribas Cardif SA, Reg. S, FRN 4.032% Perpetual   | EUR      | 600,000                    | 678,059                | 0.16               |
| BNP Paribas SA, Reg. S 1.125% 10/10/2023  | EUR      | 782,000                    | 805,627                | 0.18               |
| BNP Paribas SA, Reg. S 1% 17/04/2024  | EUR      | 598,000                    | 616,642                | 0.14               |
| BNP Paribas SA, Reg. S, FRN 2.125% 23/01/2027   | EUR      | 100,000                    | 107,934                | 0.02               |
| BPCE SA, Reg. S 0.875% 31/01/2024   | EUR      | 2,300,000                  | 2,357,225              | 0.54               |
| Caisse Centrale du Credit Immobilier de France SA, Reg. S 0%<br>17/01/2024                                | EUR      | 2,500,000                  | 2,524,250              | 0.58               |
| Caisse d'Amortissement de la Dette Sociale, Reg. S 0% 25/11/2026  | EUR      | 3,700,000                  | 3,751,826              | 0.86               |
| Carrefour SA, Reg. S 1% 17/05/2027  | EUR      | 600,000                    | 628,067                | 0.14               |
| Credit Agricole SA, Reg. S, FRN 1.625% 05/06/2030   | EUR      | 1,300,000                  | 1,350,647              | 0.31               |
| Electricite de France SA, Reg. S 4.625% 26/04/2030  | EUR      | 200,000                    | 271,753                | 0.06               |
| Electricite de France SA, Reg. S, FRN 3.375% Perpetual  | EUR      | 200,000                    | 208,984                | 0.05               |
| Electricite de France SA, Reg. S, FRN 4% Perpetual  | EUR      | 400,000                    | 428,194                | 0.10               |
| Electricite de France SA, Reg. S, FRN 5.375% Perpetual  | EUR      | 700,000                    | 785,750                | 0.18               |
| France Government Bond OAT, Reg. S, 144A 1.25% 25/05/2036   | EUR      | 2,500,000                  | 2,801,122              | 0.64               |
| France Government Bond OAT, Reg. S, 144A 1.75% 25/06/2039   | EUR      | 5,407,000                  | 6,564,552              | 1.50               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/05/2040  | EUR      | 3,344,000                  | 3,277,438              | 0.75               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/06/2044  | EUR      | 4,019,000                  | 3,840,302              | 0.88               |
| France Government Bond OAT, Reg. S, 144A 0.75% 25/05/2052   | EUR      | 4,357,000                  | 4,165,882              | 0.95               |
| France Government Bond OAT, Reg. S, 144A 1.75% 25/05/2066   | EUR      | 300,000                    | 378,028                | 0.09               |
| France Government Bond OAT, Reg. S, 144A 0.5% 25/05/2072  | EUR      | 729,887                    | 564,450                | 0.13               |
| France Government Bond OAT, Reg. S 0.75% 25/05/2028   | EUR      | 1,900,000                  | 2,029,170              | 0.46               |
| France Government Bond OAT, Reg. S 1.25% 25/05/2034   | EUR      | 2,716,000                  | 3,043,377              | 0.69               |
| Holding d'Infrastructures de Transport SASU, Reg. S 2.25% 24/03/2025                                      | EUR      | 300,000                    | 323,145                | 0.07               |
| Holding d'Infrastructures de Transport SASU, Reg. S 1.625%<br>27/11/2027                                  | EUR      | 100,000                    | 106,446                | 0.02               |
| Holding d'Infrastructures de Transport SASU, Reg. S 1.625%<br>18/09/2029                                  | EUR      | 600,000                    | 632,435                | 0.14               |
| La Banque Postale SA, Reg. S, FRN 0.875% 26/01/2031   | EUR      | 600,000                    | 601,577                | 0.14               |
| Orange SA, Reg. S 1.25% 07/07/2027  | EUR      | 200,000                    | 213,431                | 0.05               |
| Orange SA, Reg. S 1.625% 07/04/2032   | EUR      | 200,000                    | 222,665                | 0.05               |
| PSA Banque France SA, Reg. S 0% 22/01/2025  | EUR      | 600,000                    | 598,736                | 0.14               |
| Sanofi, Reg. S 1.5% 01/04/2030  | EUR      | 200,000                    | 221,856                | 0.05               |
| SNCF Reseau, Reg. S 2.25% 20/12/2047  | EUR      | 1,800,000                  | 2,255,692              | 0.52               |
| TotalEnergies Capital International SA, Reg. S 1.994% 08/04/2032  | EUR      | 200,000                    | 231,177                | 0.05               |
| TotalEnergies SE, Reg. S, FRN 2.708% Perpetual  | EUR      | 650,000                    | 676,360                | 0.15               |
| TotalEnergies SE, Reg. S, FRN 3.875% Perpetual  | EUR      | 1,105,000                  | 1,140,401              | 0.26               |
| Unibail-Rodamco-Westfield SE, REIT, Reg. S 1.375% 04/12/2031  | EUR      | 100,000                    | 102,855                | 0.02               |
| Unibail-Rodamco-Westfield SE, REIT, Reg. S 2% 28/04/2036  | EUR      | 107,000                    | 114,774                | 0.03               |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>France (continued)</i>   |          |                            |                        |                    |
|   |          |                            | 54,440,026             | 12.42              |
| <i>Germany</i>  |          |                            |                        |                    |
| Bundesobligation, Reg. S 0% 08/10/2021  | EUR      | 13,380,000                 | 13,404,616             | 3.06               |
| Bundesobligation, Reg. S 0% 13/10/2023  | EUR      | 9,177,000                  | 9,327,050              | 2.13               |
| Bundesrepublik Deutschland, Reg. S 2% 04/01/2022  | EUR      | 14,846,000                 | 15,051,235             | 3.43               |
| Bundesrepublik Deutschland, Reg. S 0.5% 15/02/2028  | EUR      | 3,300,000                  | 3,518,176              | 0.80               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2030  | EUR      | 6,576,000                  | 6,792,944              | 1.55               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2030  | EUR      | 11,168,000                 | 11,475,118             | 2.62               |
| Bundesrepublik Deutschland, Reg. S 0% 15/02/2031  | EUR      | 7,755,000                  | 7,945,317              | 1.81               |
| Bundesrepublik Deutschland, Reg. S 0% 15/05/2035  | EUR      | 1,995,000                  | 1,998,247              | 0.46               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2050  | EUR      | 5,132,000                  | 4,766,779              | 1.09               |
| Bundesrepublik Deutschland, Reg. S 0% 15/08/2050  | EUR      | 8,929,000                  | 8,211,014              | 1.87               |
| Bundesschatzanweisungen, Reg. S 0% 16/06/2023   | EUR      | 10,655,000                 | 10,795,048             | 2.46               |
| Daimler AG, Reg. S 2% 22/08/2026  | EUR      | 479,000                    | 526,597                | 0.12               |
| Deutsche Bahn Finance GMBH, Reg. S 0% 14/02/2024  | EUR      | 98,000                     | 98,705                 | 0.02               |
| Deutsche Bahn Finance GMBH, Reg. S 0.75% 16/07/2035   | EUR      | 720,000                    | 725,001                | 0.16               |
| Deutsche Bahn Finance GMBH, Reg. S, FRN 0.95% 31/12/2164  | EUR      | 700,000                    | 700,536                | 0.16               |
| Deutsche Bank AG, Reg. S 1.625% 20/01/2027  | EUR      | 900,000                    | 946,015                | 0.22               |
| Fresenius SE & Co. KGaA, Reg. S 2.875% 15/02/2029   | EUR      | 696,000                    | 813,192                | 0.19               |
| Infineon Technologies AG, Reg. S 1.125% 24/06/2026  | EUR      | 300,000                    | 313,561                | 0.07               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 0% 15/09/2028   | EUR      | 3,835,000                  | 3,886,863              | 0.89               |
| Kreditanstalt fuer Wiederaufbau, Reg. S 0% 15/06/2029   | EUR      | 3,960,000                  | 3,999,533              | 0.91               |
| Merck Financial Services GmbH, Reg. S 0.125% 16/07/2025   | EUR      | 1,000,000                  | 1,009,472              | 0.23               |
| NRW Bank 0% 15/10/2029  | EUR      | 1,500,000                  | 1,502,539              | 0.34               |
| NRW Bank 0% 18/02/2030  | EUR      | 1,624,000                  | 1,623,542              | 0.37               |
| State of Berlin Germany, Reg. S 0.125% 24/11/2045   | EUR      | 1,250,000                  | 1,120,721              | 0.26               |
| State of Hesse, Reg. S 1.3% 10/10/2033  | EUR      | 1,600,000                  | 1,803,632              | 0.41               |
| State of Lower Saxony, Reg. S 0.01% 17/03/2026  | EUR      | 4,430,000                  | 4,503,565              | 1.03               |
| State of Lower Saxony, Reg. S 0% 11/02/2027   | EUR      | 1,500,000                  | 1,522,244              | 0.35               |
| State of North Rhine-Westphalia Germany, Reg. S 0.25% 13/03/2026  | EUR      | 2,400,000                  | 2,466,142              | 0.56               |
| State of North Rhine-Westphalia Germany, Reg. S 0% 15/01/2029   | EUR      | 3,000,000                  | 3,023,912              | 0.69               |
| State of North Rhine-Westphalia Germany, Reg. S 0.2% 09/04/2030   | EUR      | 5,000,000                  | 5,097,883              | 1.16               |
| State of North Rhine-Westphalia Germany, Reg. S 0% 12/10/2035   | EUR      | 4,000,000                  | 3,790,278              | 0.86               |
| State of North Rhine-Westphalia Germany, Reg. S 0.6% 04/06/2041   | EUR      | 1,320,000                  | 1,341,632              | 0.31               |
| Volkswagen Leasing GmbH, Reg. S 0.5% 20/06/2022   | EUR      | 119,000                    | 119,873                | 0.03               |
| Vonovia SE, Reg. S 0.625% 14/12/2029  | EUR      | 200,000                    | 200,440                | 0.05               |
|   |          |                            | 134,421,422            | 30.67              |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Credit Suisse Group Funding Guernsey Ltd., Reg. S 1.25% 14/04/2022  | EUR      | 750,000                    | 758,079                | 0.17               |
|   |          |                            | 758,079                | 0.17               |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S 1.25% 28/05/2024  | EUR      | 142,000                    | 147,168                | 0.03               |
| Bank of Ireland Group plc, Reg. S, FRN 1% 25/11/2025  | EUR      | 836,000                    | 858,880                | 0.20               |
| Eaton Capital Unlimited Co., Reg. S 0.128% 08/03/2026   | EUR      | 680,000                    | 680,405                | 0.15               |
| Ireland Government Bond, Reg. S 0% 18/10/2031   | EUR      | 2,253,000                  | 2,216,952              | 0.51               |
|   |          |                            | <u>3,903,405</u>       | <u>0.89</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| FCA Bank SpA, Reg. S 0% 16/04/2024  | EUR      | 379,000                    | 378,937                | 0.09               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 0.85% 15/01/2027  | EUR      | 5,800,000                  | 6,001,517              | 1.37               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 0.95% 15/09/2027  | EUR      | 1,260,000                  | 1,308,705              | 0.30               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 1.65% 01/12/2030  | EUR      | 103,000                    | 111,505                | 0.02               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 0.6% 01/08/2031   | EUR      | 7,229,000                  | 7,075,281              | 1.61               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 3.35% 01/03/2035  | EUR      | 5,559,000                  | 7,095,416              | 1.62               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 0.95% 01/03/2037  | EUR      | 3,031,000                  | 2,886,338              | 0.66               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 1.5% 30/04/2045   | EUR      | 3,291,000                  | 3,198,280              | 0.73               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.45% 01/09/2050  | EUR      | 1,312,000                  | 1,501,628              | 0.34               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.8% 01/03/2067   | EUR      | 1,320,000                  | 1,562,156              | 0.36               |
| Italy Buoni Poliennali Del Tesoro, Reg. S, 144A 2.15% 01/03/2072  | EUR      | 1,340,000                  | 1,311,952              | 0.30               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0.5% 01/02/2026   | EUR      | 4,250,000                  | 4,336,307              | 0.99               |
| Italy Buoni Poliennali Del Tesoro, Reg. S 0% 01/04/2026   | EUR      | 3,949,000                  | 3,932,017              | 0.90               |
|   |          |                            | <u>40,700,039</u>      | <u>9.29</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| CNH Industrial Finance Europe SA, Reg. S 0% 01/04/2024  | EUR      | 337,000                    | 336,837                | 0.08               |
| CNH Industrial Finance Europe SA, Reg. S 1.875% 19/01/2026  | EUR      | 145,000                    | 155,214                | 0.03               |
| DH Europe Finance II Sarl 0.45% 18/03/2028  | EUR      | 590,000                    | 594,689                | 0.14               |
| DH Europe Finance II Sarl 0.75% 18/09/2031  | EUR      | 430,000                    | 430,547                | 0.10               |
| European Financial Stability Facility, Reg. S 0% 15/10/2025   | EUR      | 4,250,000                  | 4,322,491              | 0.99               |
| European Financial Stability Facility, Reg. S 0% 13/10/2027   | EUR      | 7,800,000                  | 7,904,978              | 1.80               |
| European Financial Stability Facility, Reg. S 0.05% 17/10/2029  | EUR      | 5,211,000                  | 5,260,999              | 1.20               |
| European Financial Stability Facility, Reg. S 2.35% 29/07/2044  | EUR      | 1,000,000                  | 1,384,362              | 0.32               |
| Medtronic Global Holdings SCA 0% 15/03/2023   | EUR      | 363,000                    | 365,102                | 0.08               |
| Medtronic Global Holdings SCA 0.25% 02/07/2025  | EUR      | 950,000                    | 962,124                | 0.22               |
| Medtronic Global Holdings SCA 1.125% 07/03/2027   | EUR      | 100,000                    | 105,577                | 0.02               |
| Medtronic Global Holdings SCA 1.5% 02/07/2039   | EUR      | 410,000                    | 430,206                | 0.10               |
| Nestle Finance International Ltd., Reg. S 0% 03/12/2025   | EUR      | 241,000                    | 242,435                | 0.05               |
| Nestle Finance International Ltd., Reg. S 1.5% 01/04/2030   | EUR      | 221,000                    | 244,818                | 0.06               |
| State of the Grand-Duchy of Luxembourg, Reg. S 0% 14/09/2032  | EUR      | 1,276,000                  | 1,263,751              | 0.29               |
| Traton Finance Luxembourg SA, Reg. S 0.125% 24/03/2025  | EUR      | 400,000                    | 400,918                | 0.09               |
|   |          |                            | <u>24,405,048</u>      | <u>5.57</u>        |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Mexico</i>   |          |                            |                        |                    |
| America Movil SAB de CV 1.5% 10/03/2024   | EUR      | 459,000                    | 477,589                | 0.11               |
| America Movil SAB de CV 0.75% 26/06/2027  | EUR      | 260,000                    | 265,398                | 0.06               |
| Mexico Government Bond 2.125% 25/10/2051  | EUR      | 939,000                    | 791,107                | 0.18               |
|   |          |                            | <u>1,534,094</u>       | <u>0.35</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S 0.375% 14/01/2035  | EUR      | 900,000                    | 905,639                | 0.21               |
| Achmea BV, Reg. S 1.5% 26/05/2027   | EUR      | 796,000                    | 850,917                | 0.19               |
| ASR Nederland NV, Reg. S, FRN 5% Perpetual  | EUR      | 404,000                    | 459,070                | 0.10               |
| BMW Finance NV, Reg. S 1.5% 06/02/2029  | EUR      | 589,000                    | 646,381                | 0.15               |
| Daimler International Finance BV, Reg. S 1% 11/11/2025  | EUR      | 917,000                    | 957,849                | 0.22               |
| de Volksbank NV, Reg. S 0.01% 16/09/2024  | EUR      | 400,000                    | 402,451                | 0.09               |
| de Volksbank NV, Reg. S 0.75% 24/10/2031  | EUR      | 430,000                    | 457,171                | 0.10               |
| Deutsche Telekom International Finance BV, Reg. S 0.875% 30/01/2024                                       | EUR      | 917,000                    | 942,432                | 0.22               |
| Enaxis Holding NV, Reg. S 0.75% 02/07/2031  | EUR      | 114,000                    | 117,972                | 0.03               |
| Heineken NV, Reg. S 2.25% 30/03/2030  | EUR      | 250,000                    | 289,290                | 0.07               |
| Heineken NV, Reg. S 1.75% 07/05/2040  | EUR      | 431,000                    | 461,154                | 0.11               |
| Koninklijke Ahold Delhaize NV, Reg. S 1.125% 19/03/2026   | EUR      | 1,010,000                  | 1,059,811              | 0.24               |
| Koninklijke Ahold Delhaize NV, Reg. S 1.75% 02/04/2027  | EUR      | 176,000                    | 191,561                | 0.04               |
| LeasePlan Corp. NV, Reg. S 3.5% 09/04/2025  | EUR      | 910,000                    | 1,025,010              | 0.23               |
| Netherlands Government Bond, Reg. S, 144A 0% 15/07/2030   | EUR      | 1,700,000                  | 1,727,663              | 0.39               |
| Netherlands Government Bond, Reg. S, 144A 0% 15/07/2031   | EUR      | 9,513,000                  | 9,604,190              | 2.19               |
| Netherlands Government Bond, Reg. S, 144A 0% 15/01/2038   | EUR      | 2,846,000                  | 2,756,205              | 0.63               |
| Netherlands Government Bond, Reg. S, 144A 0.5% 15/01/2040   | EUR      | 3,123,000                  | 3,295,576              | 0.75               |
| Netherlands Government Bond, Reg. S, 144A 0% 15/01/2052   | EUR      | 3,298,000                  | 2,953,304              | 0.67               |
| NIBC Bank NV, Reg. S 1.125% 19/04/2023  | EUR      | 523,000                    | 534,778                | 0.12               |
| NIBC Bank NV, Reg. S 2% 09/04/2024  | EUR      | 200,000                    | 208,825                | 0.05               |
| NIBC Bank NV, Reg. S 1% 24/01/2060  | EUR      | 700,000                    | 747,937                | 0.17               |
| Repsol International Finance BV, Reg. S, FRN 4.247% Perpetual   | EUR      | 170,000                    | 187,000                | 0.04               |
| Shell International Finance BV, Reg. S 0.375% 15/02/2025  | EUR      | 950,000                    | 968,805                | 0.22               |
| Shell International Finance BV, Reg. S 0.5% 08/11/2031  | EUR      | 1,149,000                  | 1,140,216              | 0.26               |
| Siemens Financieringsmaatschappij NV, Reg. S 0% 20/02/2023  | EUR      | 1,300,000                  | 1,307,663              | 0.30               |
| Syngenta Finance NV, Reg. S 3.375% 16/04/2026   | EUR      | 1,248,000                  | 1,389,350              | 0.32               |
| TenneT Holding BV, Reg. S 0.875% 03/06/2030   | EUR      | 1,062,000                  | 1,107,515              | 0.25               |
| Unilever Finance Netherlands BV, Reg. S 1.75% 25/03/2030  | EUR      | 877,000                    | 988,006                | 0.23               |
| Vesteda Finance BV, Reg. S 1.5% 24/05/2027  | EUR      | 1,260,000                  | 1,346,849              | 0.31               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 700,000                    | 777,184                | 0.18               |
| Wolters Kluwer NV, Reg. S 2.5% 13/05/2024   | EUR      | 640,000                    | 684,726                | 0.16               |
| Wolters Kluwer NV, Reg. S 0.25% 30/03/2028  | EUR      | 262,000                    | 261,623                | 0.06               |
|   |          |                            | <u>40,754,123</u>      | <u>9.30</u>        |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Norway</i>   |          |                            |                        |                    |
| Aker BP ASA, Reg. S 1.125% 12/05/2029   | EUR      | 694,000                    | 695,546                | 0.16               |
| DNB Bank ASA, Reg. S 0.25% 09/04/2024   | EUR      | 600,000                    | 608,394                | 0.14               |
| Equinor ASA, Reg. S 1.375% 22/05/2032   | EUR      | 370,000                    | 400,124                | 0.09               |
|   |          |                            | <u>1,704,064</u>       | <u>0.39</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Portugal Obrigacoes do Tesouro OT, Reg. S, 144A 1% 12/04/2052   | EUR      | 1,270,000                  | 1,159,327              | 0.26               |
|   |          |                            | <u>1,159,327</u>       | <u>0.26</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Temasek Financial I Ltd., Reg. S 1.5% 01/03/2028  | EUR      | 150,000                    | 163,716                | 0.04               |
| Temasek Financial I Ltd., Reg. S 0.5% 20/11/2031  | EUR      | 380,000                    | 381,140                | 0.08               |
|   |          |                            | <u>544,856</u>         | <u>0.12</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S 0.375% 15/11/2026  | EUR      | 600,000                    | 608,291                | 0.14               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 0.125% 24/03/2027   | EUR      | 1,000,000                  | 998,318                | 0.23               |
| Banco de Sabadell SA, Reg. S 0.875% 05/03/2023  | EUR      | 400,000                    | 405,821                | 0.09               |
| Banco de Sabadell SA, Reg. S, FRN 1.125% 11/03/2027   | EUR      | 100,000                    | 102,792                | 0.02               |
| Banco de Sabadell SA, Reg. S, FRN 5.375% 12/12/2028   | EUR      | 600,000                    | 656,922                | 0.15               |
| Banco Santander SA, Reg. S 0.3% 04/10/2026  | EUR      | 1,200,000                  | 1,209,242              | 0.28               |
| Bankinter SA, Reg. S 0.875% 08/07/2026  | EUR      | 200,000                    | 204,739                | 0.05               |
| Bankinter SA, Reg. S 0.625% 06/10/2027  | EUR      | 900,000                    | 906,667                | 0.21               |
| Bankinter SA, Reg. S 1.25% 07/02/2028   | EUR      | 200,000                    | 216,556                | 0.05               |
| CaixaBank SA, Reg. S 0.375% 03/02/2025  | EUR      | 800,000                    | 808,309                | 0.18               |
| CaixaBank SA, Reg. S 1.125% 12/11/2026  | EUR      | 300,000                    | 309,762                | 0.07               |
| CaixaBank SA, Reg. S, FRN 0.75% 10/07/2026  | EUR      | 200,000                    | 204,310                | 0.05               |
| Cellnex Telecom SA, Reg. S 1.75% 23/10/2030   | EUR      | 1,200,000                  | 1,194,786              | 0.27               |
| Mapfre SA, Reg. S, FRN 4.375% 31/03/2047  | EUR      | 400,000                    | 463,580                | 0.11               |
| Spain Government Bond, Reg. S, 144A 1.25% 31/10/2030  | EUR      | 3,094,000                  | 3,351,303              | 0.76               |
| Spain Government Bond, Reg. S, 144A 0.1% 30/04/2031   | EUR      | 4,904,000                  | 4,756,291              | 1.08               |
| Spain Government Bond, Reg. S, 144A 0.5% 31/10/2031   | EUR      | 2,606,000                  | 2,611,372              | 0.60               |
| Spain Government Bond, Reg. S, 144A 2.35% 30/07/2033  | EUR      | 2,000,000                  | 2,405,037              | 0.55               |
| Spain Government Bond, Reg. S, 144A 4.9% 30/07/2040   | EUR      | 1,540,000                  | 2,582,455              | 0.59               |
| Spain Government Bond, Reg. S, 144A 1.2% 31/10/2040   | EUR      | 1,818,000                  | 1,846,637              | 0.42               |
| Spain Government Bond, Reg. S, 144A 4.7% 30/07/2041   | EUR      | 650,000                    | 1,074,833              | 0.24               |
| Spain Government Bond, Reg. S, 144A 2.7% 31/10/2048   | EUR      | 494,000                    | 648,742                | 0.15               |
| Spain Government Bond, Reg. S, 144A 1% 31/10/2050   | EUR      | 533,000                    | 482,145                | 0.11               |
| Spain Government Bond, Reg. S, 144A 3.45% 30/07/2066  | EUR      | 600,000                    | 925,595                | 0.21               |
| Spain Government Bond, Reg. S, 144A 1.45% 31/10/2071  | EUR      | 1,988,000                  | 1,754,348              | 0.40               |
|   |          |                            | <u>30,728,853</u>      | <u>7.01</u>        |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Supranational</i>  |          |                            |                        |                    |
| European Investment Bank, Reg. S 0% 28/03/2028  | EUR      | 4,250,000                  | 4,310,686              | 0.98               |
| European Investment Bank, Reg. S 0.01% 15/05/2041   | EUR      | 1,126,000                  | 1,028,793              | 0.23               |
| European Stability Mechanism, Reg. S 0.5% 05/03/2029  | EUR      | 4,000,000                  | 4,191,576              | 0.96               |
| European Union, Reg. S 0% 06/07/2026  | EUR      | 1,098,000                  | 1,119,711              | 0.26               |
| European Union, Reg. S 0% 04/07/2029  | EUR      | 1,366,000                  | 1,380,412              | 0.32               |
| European Union, Reg. S 0% 04/07/2031  | EUR      | 3,900,000                  | 3,893,330              | 0.89               |
| European Union, Reg. S 0.45% 02/05/2046   | EUR      | 3,649,000                  | 3,519,345              | 0.80               |
| European Union, Reg. S 0.75% 04/01/2047   | EUR      | 1,728,000                  | 1,777,490              | 0.41               |
| European Union, Reg. S 0.7% 06/07/2051  | EUR      | 658,000                    | 666,891                | 0.15               |
| Nordic Investment Bank, Reg. S 0% 30/04/2027  | EUR      | 6,000,000                  | 6,099,966              | 1.39               |
|   |          |                            | <u>27,988,200</u>      | <u>6.39</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Swedbank AB, Reg. S 0.25% 09/10/2024  | EUR      | 1,107,000                  | 1,116,402              | 0.25               |
| Swedbank AB, Reg. S 0.2% 12/01/2028   | EUR      | 890,000                    | 875,192                | 0.20               |
| Sweden Government Bond, Reg. S 0.125% 09/09/2030  | SEK      | 21,030,000                 | 2,044,831              | 0.47               |
| Volvo Treasury AB 1.625% 26/05/2025   | EUR      | 478,000                    | 507,404                | 0.12               |
|   |          |                            | <u>4,543,829</u>       | <u>1.04</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Credit Suisse Group AG, Reg. S, FRN 3.25% 02/04/2026  | EUR      | 310,000                    | 341,755                | 0.08               |
| UBS Group AG, Reg. S 1.75% 16/11/2022   | EUR      | 640,000                    | 658,443                | 0.15               |
|   |          |                            | <u>1,000,198</u>       | <u>0.23</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, Reg. S, FRN 3.375% 02/04/2025   | EUR      | 630,000                    | 686,402                | 0.16               |
| BP Capital Markets plc, Reg. S, FRN 3.25% Perpetual   | EUR      | 670,000                    | 715,944                | 0.16               |
| BP Capital Markets plc, Reg. S, FRN 3.625% Perpetual  | EUR      | 260,000                    | 283,094                | 0.06               |
| Coca-Cola Europacific Partners plc, Reg. S 0.75% 24/02/2022   | EUR      | 1,020,000                  | 1,026,404              | 0.23               |
| Coca-Cola Europacific Partners plc, Reg. S 2.75% 06/05/2026   | EUR      | 940,000                    | 1,052,172              | 0.24               |
| Lloyds Bank Corporate Markets plc, Reg. S 2.375% 09/04/2026   | EUR      | 1,248,000                  | 1,381,496              | 0.32               |
| Lloyds Banking Group plc, Reg. S 1% 09/11/2023  | EUR      | 691,000                    | 709,517                | 0.16               |
| NatWest Markets plc, Reg. S 1% 28/05/2024   | EUR      | 110,000                    | 113,512                | 0.03               |
| Standard Chartered plc, Reg. S, FRN 2.5% 09/09/2030   | EUR      | 244,000                    | 259,035                | 0.06               |
| Swiss Re Finance UK plc, Reg. S, FRN 2.714% 04/06/2052  | EUR      | 200,000                    | 220,228                | 0.05               |
| Tesco Corporate Treasury Services plc, Reg. S 0.875% 29/05/2026   | EUR      | 257,000                    | 264,285                | 0.06               |
| Tesco Corporate Treasury Services plc, Reg. S 0.375% 27/07/2029   | EUR      | 250,000                    | 244,149                | 0.06               |
| Vodafone Group plc, Reg. S 2.75% 01/12/2034   | EUR      | 300,000                    | 353,362                | 0.08               |
|   |          |                            | <u>7,309,600</u>       | <u>1.67</u>        |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America</i>   |          |                            |                        |                    |
| American International Group, Inc. 1.5% 08/06/2023  | EUR      | 700,000                    | 719,437                | 0.16               |
| American International Group, Inc. 1.875% 21/06/2027  | EUR      | 454,000                    | 490,561                | 0.11               |
| American Tower Corp., REIT 0.5% 15/01/2028  | EUR      | 1,114,000                  | 1,104,595              | 0.25               |
| Apple, Inc. 0% 15/11/2025   | EUR      | 750,000                    | 755,285                | 0.17               |
| AT&T, Inc. 1.8% 14/09/2039  | EUR      | 440,000                    | 450,839                | 0.10               |
| Bank of America Corp., Reg. S, FRN 3.648% 31/03/2029  | EUR      | 1,845,000                  | 2,229,389              | 0.51               |
| Baxter International, Inc. 0.4% 15/05/2024  | EUR      | 820,000                    | 832,909                | 0.19               |
| Berkshire Hathaway, Inc. 0% 12/03/2025  | EUR      | 361,000                    | 362,005                | 0.08               |
| Berkshire Hathaway, Inc. 0.5% 15/01/2041  | EUR      | 479,000                    | 428,981                | 0.10               |
| Booking Holdings, Inc. 0.8% 10/03/2022  | EUR      | 840,000                    | 845,901                | 0.19               |
| Booking Holdings, Inc. 0.1% 08/03/2025  | EUR      | 136,000                    | 136,413                | 0.03               |
| Booking Holdings, Inc. 1.8% 03/03/2027  | EUR      | 145,000                    | 157,183                | 0.04               |
| Capital One Financial Corp. 0.8% 12/06/2024   | EUR      | 107,000                    | 109,394                | 0.02               |
| Citigroup, Inc., Reg. S, FRN 1.5% 24/07/2026  | EUR      | 586,000                    | 616,923                | 0.14               |
| Comcast Corp. 0.25% 20/05/2027  | EUR      | 1,659,000                  | 1,666,639              | 0.38               |
| Danaher Corp. 2.5% 30/03/2030   | EUR      | 584,000                    | 678,364                | 0.15               |
| Dow Chemical Co. (The) 0.5% 15/03/2027  | EUR      | 382,000                    | 384,821                | 0.09               |
| Emerson Electric Co. 0.375% 22/05/2024  | EUR      | 118,000                    | 119,661                | 0.03               |
| General Mills, Inc. 0.45% 15/01/2026  | EUR      | 370,000                    | 376,311                | 0.09               |
| Goldman Sachs Group, Inc. (The), Reg. S 2% 27/07/2023   | EUR      | 1,116,000                  | 1,164,847              | 0.27               |
| JPMorgan Chase & Co., Reg. S, FRN 1.09% 11/03/2027  | EUR      | 261,000                    | 271,749                | 0.06               |
| Kellogg Co. 1.25% 10/03/2025  | EUR      | 900,000                    | 940,906                | 0.21               |
| Kraft Heinz Foods Co., Reg. S 2.25% 25/05/2028  | EUR      | 304,000                    | 330,749                | 0.08               |
| McDonald's Corp., Reg. S 2.625% 11/06/2029  | EUR      | 600,000                    | 705,600                | 0.16               |
| Molson Coors Beverage Co. 1.25% 15/07/2024  | EUR      | 1,277,000                  | 1,317,985              | 0.30               |
| Procter & Gamble Co. (The) 0.5% 25/10/2024  | EUR      | 1,083,000                  | 1,110,381              | 0.25               |
| Thermo Fisher Scientific, Inc. 2.375% 15/04/2032  | EUR      | 192,000                    | 223,806                | 0.05               |
| Toyota Motor Credit Corp., Reg. S 0.25% 16/07/2026  | EUR      | 1,022,000                  | 1,035,207              | 0.24               |
| Wells Fargo & Co., Reg. S 1.5% 12/09/2022   | EUR      | 710,000                    | 725,741                | 0.17               |
| Wells Fargo & Co., Reg. S 2.125% 04/06/2024   | EUR      | 1,657,000                  | 1,763,579              | 0.40               |
| Westlake Chemical Corp. 1.625% 17/07/2029   | EUR      | 195,000                    | 203,965                | 0.05               |
| Zimmer Biomet Holdings, Inc. 1.164% 15/11/2027  | EUR      | 1,248,000                  | 1,300,231              | 0.30               |
|   |          |                            | <u>23,560,357</u>      | <u>5.37</u>        |
| Total Bonds   |          |                            | <u>420,339,539</u>     | <u>95.91</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>420,339,539</u>     | <u>95.91</u>       |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR     | % of Net<br>Assets   |
|---|----------|----------------------------|----------------------------|----------------------|
| Transferable securities and money market instruments dealt in on another regulated market       |          |                            |                            |                      |
| Bonds   |          |                            |                            |                      |
| <i>France</i>   |          |                            |                            |                      |
| Cars Alliance Auto Leases France V FCT, Reg. S, FRN 'A' 0.138%<br>21/10/2036                    | EUR      | 1,200,000                  | 1,211,270                  | 0.27                 |
|   |          |                            | <u>1,211,270</u>           | <u>0.27</u>          |
| <i>Germany</i>  |          |                            |                            |                      |
| RED & Black Auto Germany 7 UG, Reg. S, FRN 'A' 0.148%<br>15/10/2029                             | EUR      | 811,819                    | 820,133                    | 0.19                 |
|   |          |                            | <u>820,133</u>             | <u>0.19</u>          |
| <i>Luxembourg</i>   |          |                            |                            |                      |
| Compartment VCL 31, Reg. S, FRN 'A' 0.152% 21/09/2026   | EUR      | 580,136                    | 583,713                    | 0.13                 |
| Red & Black Auto Lease Germany SA-Compartment 3, Reg. S, FRN 'A'<br>0.148% 15/09/2031           | EUR      | 600,000                    | 604,447                    | 0.14                 |
|   |          |                            | <u>1,188,160</u>           | <u>0.27</u>          |
| Total Bonds   |          |                            | <u>3,219,563</u>           | <u>0.73</u>          |
| Total Transferable securities and money market instruments dealt in on another regulated market |          |                            | <u>3,219,563</u>           | <u>0.73</u>          |
| Units of authorised UCITS or other collective investment undertakings                           |          |                            |                            |                      |
| Collective Investment Schemes - UCITS   |          |                            |                            |                      |
| <i>Luxembourg</i>   |          |                            |                            |                      |
| Robeco European High Yield Bonds - ZH EUR <sup>†</sup>  | EUR      | 100,191                    | 16,828,873                 | 3.84                 |
|   |          |                            | <u>16,828,873</u>          | <u>3.84</u>          |
| Total Collective Investment Schemes - UCITS   |          |                            | <u>16,828,873</u>          | <u>3.84</u>          |
| Total Units of authorised UCITS or other collective investment undertakings                     |          |                            | <u>16,828,873</u>          | <u>3.84</u>          |
| <b>Total Investments</b>  |          |                            | <b><u>440,387,975</u></b>  | <b><u>100.48</u></b> |
| <b>Cash</b>   |          |                            | <b><u>18,438,875</u></b>   | <b><u>4.21</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>(20,547,989)</u></b> | <b><u>(4.69)</u></b> |
| <b>Total net assets</b>   |          |                            | <b><u>438,278,861</u></b>  | <b><u>100.00</u></b> |

<sup>†</sup> Related Party Fund.



## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of Contracts | Currency | Global Exposure<br>EUR | Unrealised Gain/(Loss)<br>EUR | % of Net Assets |
|---|---------------------|----------|------------------------|-------------------------------|-----------------|
| US 2 Year Note, 30/09/2021                                  | (607)               | USD      | (112,770,410)          | 127,096                       | 0.03            |
| US Ultra Bond, 21/09/2021                                   | 21                  | USD      | 3,412,124              | 5,373                         | –               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                     |          |                        | <b>132,469</b>                | <b>0.03</b>     |
| US 5 Year Note, 30/09/2021                                  | 1                   | USD      | 104,081                | (265)                         | –               |
| Euro-Bobl, 08/09/2021                                       | (345)               | EUR      | (46,281,750)           | (35,700)                      | (0.01)          |
| Euro-BTP, 08/09/2021  | (53)                | EUR      | (8,024,730)            | (60,950)                      | (0.01)          |
| Euro-Bund, 08/09/2021                                       | (66)                | EUR      | (11,392,260)           | (10,640)                      | –               |
| Euro-Buxl 30 Year Bond, 08/09/2021                          | (127)               | EUR      | (25,811,480)           | (390,748)                     | (0.09)          |
| Euro-OAT, 08/09/2021  | (102)               | EUR      | (16,222,080)           | (61,200)                      | (0.02)          |
| Euro-Schatz, 08/09/2021                                     | 895                 | EUR      | 100,365,300            | (9,010)                       | –               |
| Japan 10 Year Bond, 13/09/2021                              | (14)                | JPY      | (16,134,409)           | (10,637)                      | –               |
| Long Gilt, 28/09/2021                                       | (10)                | GBP      | (1,492,232)            | (11,067)                      | –               |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                     |          |                        | <b>(590,217)</b>              | <b>(0.13)</b>   |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                     |          |                        | <b>(457,748)</b>              | <b>(0.10)</b>   |

### Robeco All Strategy Euro Bonds

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss)<br>EUR | % of Net Assets |
|--|------------------|---------------|-------------|---------------|------------------|-------------------------------|-----------------|
| AUD  | 39,872           | EUR           | 25,220      | 06/07/2021    | Societe Generale | 20                            | –               |
| BRL  | 186,123          | USD           | 36,940      | 15/07/2021    | J.P. Morgan      | 86                            | –               |
| CAD  | 1,157,027        | EUR           | 785,096     | 06/07/2021    | Barclays         | 2,730                         | –               |
| EUR  | 4,604            | HUF           | 1,600,000   | 06/07/2021    | J.P. Morgan      | 47                            | –               |
| EUR  | 3,061,123        | SEK           | 30,978,438  | 06/07/2021    | Barclays         | 6,786                         | –               |
| EUR  | 4,894,362        | ZAR           | 82,371,233  | 06/07/2021    | HSBC             | 32,723                        | 0.01            |
| HUF  | 1,600,000        | EUR           | 4,510       | 06/07/2021    | Citibank         | 47                            | –               |
| MXN  | 59,475,229       | EUR           | 2,434,349   | 06/07/2021    | HSBC             | 83,045                        | 0.02            |
| USD  | 298,553          | CNY           | 1,928,146   | 15/07/2021    | HSBC             | 194                           | –               |
| USD  | 840,000          | EUR           | 705,877     | 06/07/2021    | Citibank         | 2,386                         | –               |
| USD  | 120,000          | EUR           | 98,153      | 06/07/2021    | Rabobank         | 3,027                         | –               |
| USD  | 3,845,520        | EUR           | 3,141,650   | 06/07/2021    | Societe Generale | 100,779                       | 0.02            |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |                  | <b>231,870</b>                | <b>0.05</b>     |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| CLP   | 42,730,920       | USD           | 59,138      | 15/07/2021    | HSBC         | (398)                      | –               |
| CNY   | 1,928,146        | USD           | 301,193     | 15/07/2021    | HSBC         | (2,419)                    | –               |
| EUR   | 25,238           | AUD           | 39,872      | 06/07/2021    | Citibank     | (2)                        | –               |
| EUR   | 698,807          | GBP           | 601,470     | 06/07/2021    | J.P. Morgan  | (1,792)                    | –               |
| EUR   | 193,459          | JPY           | 25,929,985  | 06/07/2021    | Rabobank     | (3,532)                    | –               |
| EUR   | 53,325           | NZD           | 90,910      | 06/07/2021    | HSBC         | (236)                      | –               |
| EUR   | 180,400          | USD           | 218,802     | 06/07/2021    | HSBC         | (4,088)                    | –               |
| JPY   | 25,929,985       | EUR           | 197,520     | 06/07/2021    | ING Bank     | (529)                      | –               |
| NZD   | 90,910           | EUR           | 54,080      | 06/07/2021    | Citibank     | (519)                      | –               |
| SEK   | 9,800,000        | EUR           | 974,393     | 06/07/2021    | HSBC         | (8,156)                    | –               |
| USD   | 36,424           | BRL           | 186,123     | 15/07/2021    | Citibank     | (520)                      | –               |
| USD   | 2,578,823        | ZAR           | 36,999,280  | 06/07/2021    | Citibank     | (9,351)                    | –               |
| ZAR   | 25,211,480       | EUR           | 1,522,496   | 06/07/2021    | Citibank     | (34,488)                   | (0.01)          |
| ZAR   | 20,518,863       | USD           | 1,509,976   | 06/07/2021    | Citibank     | (62,122)                   | (0.02)          |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(128,152)</b>           | <b>(0.03)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |              | <b>103,718</b>             | <b>0.02</b>     |

### Robeco All Strategy Euro Bonds

As at 30 June 2021

#### Interest Rate Swap Contracts

| Nominal Amount  | Currency | Counterparty | Security Description                            | Maturity Date | Market Value EUR | % of Net Assets |
|---|----------|--------------|---|---------------|------------------|-----------------|
| 12,400,000  | GBP      | Citigroup    | Pay fixed 0.275% Receive floating LIBOR 6 month | 25/11/2025    | 239,947          | 0.05            |
| 18,000,000  | GBP      | Citigroup    | Pay fixed 0.263% Receive floating LIBOR 6 month | 09/11/2025    | 352,691          | 0.08            |
| <b>Total Market Value on Interest Rate Swap Contracts - Assets</b>      |          |              |   |               | <b>592,638</b>   | <b>0.13</b>     |
| 18,000,000  | GBP      | Barclays     | Pay floating LIBOR 6 month Receive fixed 0.263% | 09/11/2025    | (352,691)        | (0.08)          |
| 25,500,000  | GBP      | Barclays     | Pay fixed 0.221% Receive floating SONIA 1 day   | 21/06/2023    | (18,746)         | –               |
| <b>Total Market Value on Interest Rate Swap Contracts - Liabilities</b> |          |              |   |               | <b>(371,437)</b> | <b>(0.08)</b>   |
| <b>Net Market Value on Interest Rate Swap Contracts - Assets</b>        |          |              |   |               | <b>221,201</b>   | <b>0.05</b>     |

## Schedule of Investments (continued)

### Robeco All Strategy Euro Bonds As at 30 June 2021

#### Credit Default Swap Contracts

| Nominal  |          |              |                  | Buy/Sell | Interest<br>(Paid)/<br>Received<br>Rate | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|--------------|------------------|----------|---|------------------|------------------------|--------------------|
| Amount   | Currency | Counterparty | Reference Entity |          |   |                  |                        |                    |
| 14,300,000   | USD      | J.P. Morgan  | CDX.NA.EM.35-V1  | Buy      | (1.00)%                                 | 20/06/2026       | 315,721                | 0.07               |
| <b>Total Market Value on Credit Default Swap Contracts - Assets</b>      |          |              |                  |          |   |                  | <b>315,721</b>         | <b>0.07</b>        |
| 18,580,000   | USD      | Citigroup    | CDX.NA.HY.36-V1  | Buy      | (5.00)%                                 | 20/06/2026       | (1,600,141)            | (0.36)             |
| 45,000,000   | USD      | Citigroup    | CDX.NA.IG.36-V1  | Buy      | (1.00)%                                 | 20/06/2026       | (963,144)              | (0.22)             |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |              |                  |          |   |                  | <b>(2,563,285)</b>     | <b>(0.58)</b>      |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |              |                  |          |   |                  | <b>(2,247,564)</b>     | <b>(0.51)</b>      |

## Schedule of Investments (continued)

### Robeco European High Yield Bonds As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S, FRN 6.5% Perpetual   | EUR      | 800,000                    | 898,180                | 0.22               |
| Sappi Papier Holding GmbH, Reg. S 3.125% 15/04/2026   | EUR      | 2,467,000                  | 2,472,859              | 0.59               |
|   |          |                            | <u>3,371,039</u>       | <u>0.81</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Belfius Bank SA, FRN 5.348% Perpetual   | EUR      | 1,500,000                  | 1,569,261              | 0.37               |
| Ontex Group NV, Reg. S 3.5% 15/07/2026  | EUR      | 3,112,000                  | 3,108,110              | 0.74               |
| Solvay SA, FRN 2.5% 31/12/2164  | EUR      | 3,100,000                  | 3,199,686              | 0.77               |
| Solvay SA, Reg. S, FRN 4.25% Perpetual  | EUR      | 2,200,000                  | 2,365,558              | 0.57               |
|   |          |                            | <u>10,242,615</u>      | <u>2.45</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| DKT Finance ApS, Reg. S 7% 17/06/2023   | EUR      | 2,524,000                  | 2,568,170              | 0.62               |
| TDC A/S, Reg. S 6.875% 23/02/2023   | GBP      | 500,000                    | 631,144                | 0.15               |
|   |          |                            | <u>3,199,314</u>       | <u>0.77</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ, Reg. S 2.375% 15/05/2025   | EUR      | 499,000                    | 530,269                | 0.13               |
| Nokia OYJ, Reg. S 3.125% 15/05/2028   | EUR      | 1,186,000                  | 1,319,715              | 0.31               |
|   |          |                            | <u>1,849,984</u>       | <u>0.44</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S, FRN 2.625% Perpetual  | EUR      | 400,000                    | 391,555                | 0.09               |
| Accor SA, Reg. S, FRN 4.375% Perpetual  | EUR      | 1,800,000                  | 1,890,199              | 0.45               |
| BNP Paribas SA, Reg. S, FRN 6.125% Perpetual  | EUR      | 300,000                    | 315,306                | 0.08               |
| Chrome Bidco SASU, Reg. S 3.5% 31/05/2028   | EUR      | 1,220,000                  | 1,238,300              | 0.30               |
| Chrome Holdco SASU, Reg. S 5% 31/05/2029  | EUR      | 570,000                    | 584,324                | 0.14               |
| Crown European Holdings SA, Reg. S 2.625% 30/09/2024  | EUR      | 3,751,000                  | 3,926,569              | 0.94               |
| Crown European Holdings SA, Reg. S 3.375% 15/05/2025  | EUR      | 750,000                    | 805,168                | 0.19               |
| Crown European Holdings SA, Reg. S 2.875% 01/02/2026  | EUR      | 2,700,000                  | 2,872,068              | 0.69               |
| Derichebourg SA, Reg. S 2.25% 15/07/2028  | EUR      | 932,000                    | 948,516                | 0.23               |
| Electricite de France SA, Reg. S, FRN 5.875% Perpetual  | GBP      | 300,000                    | 396,835                | 0.09               |
| Electricite de France SA, Reg. S, FRN 6% Perpetual  | GBP      | 500,000                    | 650,739                | 0.16               |
| Faurecia SE, Reg. S 3.125% 15/06/2026   | EUR      | 3,697,000                  | 3,823,356              | 0.92               |
| Faurecia SE, Reg. S 2.375% 15/06/2027   | EUR      | 3,944,000                  | 4,037,182              | 0.97               |
| Faurecia SE, Reg. S 3.75% 15/06/2028  | EUR      | 432,000                    | 455,206                | 0.11               |
| Getlink SE, Reg. S 3.5% 30/10/2025  | EUR      | 2,942,000                  | 3,053,052              | 0.73               |
| Kapla Holding SAS, Reg. S 3.375% 15/12/2026   | EUR      | 1,389,000                  | 1,385,557              | 0.33               |
| Loxam SAS, Reg. S 3.5% 03/05/2023   | EUR      | 900,000                    | 900,034                | 0.22               |
| Loxam SAS, Reg. S 3.75% 15/07/2026  | EUR      | 3,292,000                  | 3,374,300              | 0.81               |

## Schedule of Investments (continued)

### Robeco European High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>France (continued)</i>   |          |                            |                        |                    |
| Paprec Holding SA, Reg. S 4% 31/03/2025   | EUR      | 3,710,000                  | 3,775,867              | 0.90               |
| RCI Banque SA, Reg. S, FRN 2.625% 18/02/2030  | EUR      | 200,000                    | 201,221                | 0.05               |
| Renault SA, Reg. S 1.25% 24/06/2025   | EUR      | 3,500,000                  | 3,449,646              | 0.83               |
| Renault SA, Reg. S 2.5% 01/04/2028  | EUR      | 1,600,000                  | 1,604,857              | 0.38               |
| Rubis Terminal Infra SAS, Reg. S 5.625% 15/05/2025  | EUR      | 962,000                    | 1,014,363              | 0.24               |
| Solvay Finance SACA, Reg. S, FRN 5.425% Perpetual   | EUR      | 1,250,000                  | 1,378,976              | 0.33               |
| Solvay Finance SACA, Reg. S, FRN 5.869% Perpetual   | EUR      | 490,000                    | 551,898                | 0.13               |
| SPCM SA, Reg. S 2.625% 01/02/2029   | EUR      | 3,288,000                  | 3,375,965              | 0.81               |
| SPIE SA, Reg. S 2.625% 18/06/2026   | EUR      | 3,600,000                  | 3,728,530              | 0.89               |
| Veolia Environnement SA, Reg. S, FRN 2.5% Perpetual   | EUR      | 4,000,000                  | 4,021,385              | 0.96               |
| Verallia SA, Reg. S 1.625% 14/05/2028   | EUR      | 1,700,000                  | 1,718,234              | 0.41               |
|   |          |                            | <u>55,869,208</u>      | <u>13.38</u>       |
| <i>Germany</i>  |          |                            |                        |                    |
| ADLER Real Estate AG, Reg. S 1.875% 27/04/2023  | EUR      | 1,500,000                  | 1,505,656              | 0.36               |
| ADLER Real Estate AG, Reg. S 3% 27/04/2026  | EUR      | 1,500,000                  | 1,559,300              | 0.37               |
| CeramTec BondCo GmbH, Reg. S 5.25% 15/12/2025   | EUR      | 2,350,000                  | 2,382,172              | 0.57               |
| Cheplapharm Arzneimittel GmbH, Reg. S 3.5% 11/02/2027   | EUR      | 1,675,000                  | 1,693,629              | 0.40               |
| Commerzbank AG, Reg. S, FRN 6.125% Perpetual  | EUR      | 2,000,000                  | 2,205,709              | 0.53               |
| Deutsche Bank AG, Reg. S 4.5% 19/05/2026  | EUR      | 1,800,000                  | 2,073,851              | 0.50               |
| IHO Verwaltungs GmbH, Reg. S 3.625% 15/05/2025  | EUR      | 2,375,000                  | 2,412,963              | 0.58               |
| IHO Verwaltungs GmbH, Reg. S 3.75% 15/09/2026   | EUR      | 1,993,000                  | 2,033,406              | 0.49               |
| IHO Verwaltungs GmbH, Reg. S, FRN 3.875% 15/05/2027   | EUR      | 1,267,000                  | 1,305,570              | 0.31               |
| Infineon Technologies AG, Reg. S, FRN 2.875% Perpetual  | EUR      | 1,300,000                  | 1,365,645              | 0.33               |
| Infineon Technologies AG, Reg. S, FRN 3.625% Perpetual  | EUR      | 3,300,000                  | 3,626,869              | 0.87               |
| Kaefer Isoliertechnik GmbH & Co. KG, Reg. S 5.5% 10/01/2024   | EUR      | 3,000,000                  | 3,044,371              | 0.73               |
| Schaeffler AG, Reg. S 2.875% 26/03/2027   | EUR      | 2,300,000                  | 2,470,173              | 0.59               |
| SGL Carbon SE, Reg. S 4.625% 30/09/2024   | EUR      | 4,000,000                  | 4,078,494              | 0.98               |
| thyssenkrupp AG, Reg. S 2.875% 22/02/2024   | EUR      | 3,170,000                  | 3,215,269              | 0.77               |
| WEPA Hygieneprodukte GmbH, Reg. S 2.875% 15/12/2027   | EUR      | 2,000,000                  | 1,975,346              | 0.47               |
| ZF Finance GmbH, Reg. S 3.75% 21/09/2028  | EUR      | 700,000                    | 766,500                | 0.18               |
|   |          |                            | <u>37,714,923</u>      | <u>9.03</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 1.875% 19/11/2029  | EUR      | 348,000                    | 356,792                | 0.08               |
| AIB Group plc, Reg. S, FRN 5.25% Perpetual  | EUR      | 1,000,000                  | 1,078,363              | 0.26               |
| AIB Group plc, Reg. S, FRN 6.25% Perpetual  | EUR      | 813,000                    | 924,864                | 0.22               |
| eircom Finance DAC, Reg. S 3.5% 15/05/2026  | EUR      | 5,320,000                  | 5,453,254              | 1.31               |
| eircom Finance DAC, Reg. S 2.625% 15/02/2027  | EUR      | 2,007,000                  | 1,995,601              | 0.48               |
| James Hardie International Finance DAC, Reg. S 3.625% 01/10/2026  | EUR      | 830,000                    | 849,244                | 0.20               |
|   |          |                            | <u>10,658,118</u>      | <u>2.55</u>        |

## Schedule of Investments (continued)

### Robeco European High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Italy</i>  |          |                            |                        |                    |
| Aeroporti di Roma SpA 5.441% 20/02/2023   | GBP      | 2,000,000                  | 2,483,673              | 0.59               |
| Assicurazioni Generali SpA, Reg. S, FRN 4.596% Perpetual  | EUR      | 1,000,000                  | 1,125,234              | 0.27               |
| Atlantia SpA, Reg. S 1.625% 03/02/2025  | EUR      | 3,300,000                  | 3,384,129              | 0.81               |
| Autostrade per l'Italia SpA 1.625% 12/06/2023   | EUR      | 1,440,000                  | 1,466,586              | 0.35               |
| Autostrade per l'Italia SpA, Reg. S 1.75% 26/06/2026  | EUR      | 2,443,000                  | 2,526,317              | 0.61               |
| Autostrade per l'Italia SpA, Reg. S 1.875% 26/09/2029   | EUR      | 503,000                    | 518,706                | 0.12               |
| Intesa Sanpaolo SpA, Reg. S 3.928% 15/09/2026   | EUR      | 2,000,000                  | 2,250,236              | 0.54               |
| Intesa Sanpaolo SpA, Reg. S, FRN 4.125% Perpetual   | EUR      | 776,000                    | 756,718                | 0.18               |
| Sofima Holding SpA, Reg. S 3.75% 15/01/2028   | EUR      | 2,330,000                  | 2,342,077              | 0.56               |
| Telecom Italia SpA, Reg. S 4% 11/04/2024  | EUR      | 7,960,000                  | 8,589,922              | 2.06               |
| UniCredit SpA, Reg. S, FRN 4.875% 20/02/2029  | EUR      | 840,000                    | 915,889                | 0.22               |
| UniCredit SpA, Reg. S, FRN 2% 23/09/2029  | EUR      | 1,000,000                  | 1,007,815              | 0.24               |
| UniCredit SpA, Reg. S, FRN 6.625% Perpetual   | EUR      | 1,000,000                  | 1,076,912              | 0.26               |
| UnipolSai Assicurazioni SpA, Reg. S 3.875% 01/03/2028   | EUR      | 2,300,000                  | 2,507,344              | 0.60               |
| UnipolSai Assicurazioni SpA, Reg. S, FRN 6.375% Perpetual   | EUR      | 400,000                    | 460,540                | 0.11               |
|   |          |                            | <u>31,412,098</u>      | <u>7.52</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Adient Global Holdings Ltd., Reg. S 3.5% 15/08/2024   | EUR      | 2,938,000                  | 3,022,098              | 0.72               |
| Avis Budget Finance plc, Reg. S 4.5% 15/05/2025   | EUR      | 1,000,000                  | 1,018,585              | 0.24               |
| Avis Budget Finance plc, Reg. S 4.75% 30/01/2026  | EUR      | 3,290,000                  | 3,363,219              | 0.81               |
|   |          |                            | <u>7,403,902</u>       | <u>1.77</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| ADLER Group SA, Reg. S 2.25% 14/01/2029   | EUR      | 1,800,000                  | 1,747,226              | 0.42               |
| Aramark International Finance Sarl, Reg. S 3.125% 01/04/2025  | EUR      | 2,640,000                  | 2,672,615              | 0.64               |
| ARD Finance SA, Reg. S, FRN 5% 30/06/2027   | EUR      | 3,350,000                  | 3,437,029              | 0.82               |
| BK LC Lux Finco1 Sarl, Reg. S 5.25% 30/04/2029  | EUR      | 290,000                    | 296,753                | 0.07               |
| Dana Financing Luxembourg Sarl, Reg. S 3% 15/07/2029  | EUR      | 1,240,000                  | 1,272,335              | 0.31               |
| Greif Nevada Holdings, Inc. SCS, Reg. S 7.375% 15/07/2021   | EUR      | 1,100,000                  | 1,102,366              | 0.26               |
| Hanesbrands Finance Luxembourg SCA, Reg. S 3.5% 15/06/2024  | EUR      | 2,350,000                  | 2,493,338              | 0.60               |
| Holcim Finance Luxembourg SA, Reg. S, FRN 3% Perpetual  | EUR      | 940,000                    | 984,612                | 0.24               |
| Kleopatra Holdings 2 SCA, Reg. S 6.5% 01/09/2026  | EUR      | 2,238,000                  | 2,179,752              | 0.52               |
| Lincoln Financing SARL, Reg. S 3.625% 01/04/2024  | EUR      | 2,450,000                  | 2,478,619              | 0.59               |
|   |          |                            | <u>18,664,645</u>      | <u>4.47</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Nemak SAB de CV, Reg. S 3.25% 15/03/2024  | EUR      | 2,179,000                  | 2,205,284              | 0.53               |
|   |          |                            | <u>2,205,284</u>       | <u>0.53</u>        |

## Schedule of Investments (continued)

### Robeco European High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Axalta Coating Systems Dutch Holding B BV, Reg. S 3.75%<br>15/01/2025                                     | EUR      | 3,000,000                  | 3,054,139              | 0.73               |
| Darling Global Finance BV, Reg. S 3.625% 15/05/2026   | EUR      | 2,000,000                  | 2,031,366              | 0.49               |
| Energizer Gamma Acquisition BV, Reg. S 4.625% 15/07/2026  | EUR      | 3,750,000                  | 3,839,832              | 0.92               |
| Koninklijke KPN NV, Reg. S 5.75% 17/09/2029   | GBP      | 1,500,000                  | 2,175,065              | 0.52               |
| Koninklijke KPN NV, Reg. S, FRN 7% 28/03/2073   | USD      | 2,300,000                  | 2,093,616              | 0.50               |
| LeasePlan Corp. NV, Reg. S, FRN 7.375% Perpetual  | EUR      | 1,768,000                  | 1,979,540              | 0.47               |
| LKQ European Holdings BV, Reg. S 4.125% 01/04/2028  | EUR      | 2,700,000                  | 2,898,159              | 0.69               |
| NN Group NV, Reg. S, FRN 4.5% Perpetual   | EUR      | 1,500,000                  | 1,715,761              | 0.41               |
| Nouryon Holding BV, Reg. S 6.5% 01/10/2026  | EUR      | 3,260,000                  | 3,413,282              | 0.82               |
| OI European Group BV, Reg. S 3.125% 15/11/2024  | EUR      | 4,081,000                  | 4,222,777              | 1.01               |
| Q-Park Holding I BV, Reg. S 2% 01/03/2027   | EUR      | 2,605,000                  | 2,480,000              | 0.59               |
| Repsol International Finance BV, Reg. S, FRN 4.5% 25/03/2075  | EUR      | 1,400,000                  | 1,529,190              | 0.37               |
| Sigma Holdco BV, Reg. S 5.75% 15/05/2026  | EUR      | 1,975,000                  | 1,916,142              | 0.46               |
| Stellantis NV, Reg. S 4.5% 07/07/2028   | EUR      | 800,000                    | 997,968                | 0.24               |
| Telefonica Europe BV, Reg. S, FRN 3.875% Perpetual  | EUR      | 5,800,000                  | 6,242,490              | 1.50               |
| Telefonica Europe BV, Reg. S, FRN 5.875% Perpetual  | EUR      | 3,100,000                  | 3,448,994              | 0.83               |
| Trivium Packaging Finance BV, Reg. S 3.75% 15/08/2026   | EUR      | 630,000                    | 639,056                | 0.15               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 1,000,000                  | 1,105,055              | 0.26               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 1,100,000                  | 1,221,289              | 0.29               |
| ZF Europe Finance BV, Reg. S 2% 23/02/2026  | EUR      | 4,700,000                  | 4,748,736              | 1.14               |
| ZF Europe Finance BV, Reg. S 2.5% 23/10/2027  | EUR      | 2,400,000                  | 2,463,600              | 0.59               |
| ZF Europe Finance BV, Reg. S 3% 23/10/2029  | EUR      | 400,000                    | 418,283                | 0.10               |
| Ziggo Bond Co. BV, Reg. S 3.375% 28/02/2030   | EUR      | 2,450,000                  | 2,417,541              | 0.58               |
| Ziggo BV, Reg. S 4.25% 15/01/2027   | EUR      | 880,000                    | 911,934                | 0.22               |
|   |          |                            | <u>57,963,815</u>      | <u>13.88</u>       |
| <i>Portugal</i>   |          |                            |                        |                    |
| EDP - Energias de Portugal SA, Reg. S, FRN 4.496% 30/04/2079  | EUR      | 5,000,000                  | 5,448,817              | 1.31               |
|   |          |                            | <u>5,448,817</u>       | <u>1.31</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| CaixaBank SA, Reg. S, FRN 3.75% 15/02/2029  | EUR      | 1,900,000                  | 2,048,242              | 0.49               |
| Cellnex Finance Co. SA, Reg. S 1.25% 15/01/2029   | EUR      | 3,400,000                  | 3,327,833              | 0.80               |
| Cellnex Finance Co. SA, Reg. S 2% 15/02/2033  | EUR      | 800,000                    | 792,566                | 0.19               |
| El Corte Ingles SA, Reg. S 3.625% 15/03/2024  | EUR      | 2,299,000                  | 2,387,826              | 0.57               |
| Grupo Antolin-Irausa SA, Reg. S 3.375% 30/04/2026   | EUR      | 2,420,000                  | 2,432,846              | 0.58               |
| Grupo Antolin-Irausa SA, Reg. S 3.5% 30/04/2028   | EUR      | 1,050,000                  | 1,049,820              | 0.25               |
| International Consolidated Airlines Group SA, Reg. S 2.75%<br>25/03/2025                                  | EUR      | 2,200,000                  | 2,199,813              | 0.53               |

## Schedule of Investments (continued)

### Robeco European High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Spain (continued)</i>  |          |                            |                        |                    |
| International Consolidated Airlines Group SA, Reg. S 3.75%<br>25/03/2029                                  | EUR      | 800,000                    | 802,427                | 0.19               |
| NH Hotel Group SA, Reg. S 4% 02/07/2026   | EUR      | 1,390,000                  | 1,393,779              | 0.34               |
|   |          |                            | <u>16,435,152</u>      | <u>3.94</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| Ardagh Packaging Finance plc, Reg. S 2.125% 15/08/2026  | EUR      | 960,000                    | 959,915                | 0.23               |
| Ardagh Packaging Finance plc, Reg. S 2.125% 15/08/2026  | EUR      | 3,506,000                  | 3,505,523              | 0.84               |
| Ardagh Packaging Finance plc, Reg. S 4.75% 15/07/2027   | GBP      | 350,000                    | 415,593                | 0.10               |
|   |          |                            | <u>4,881,031</u>       | <u>1.17</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Heimstaden Bostad AB, Reg. S, FRN 2.625% Perpetual  | EUR      | 1,100,000                  | 1,086,462              | 0.26               |
| Volvo Treasury AB, Reg. S, FRN 4.85% 10/03/2078   | EUR      | 1,800,000                  | 1,930,457              | 0.46               |
|   |          |                            | <u>3,016,919</u>       | <u>0.72</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Anglian Water Osprey Financing plc, Reg. S 5% 30/04/2023  | GBP      | 3,200,000                  | 3,958,289              | 0.95               |
| Anglian Water Osprey Financing plc, Reg. S 4% 08/03/2026  | GBP      | 841,000                    | 1,062,383              | 0.25               |
| Centrica plc, Reg. S, FRN 5.25% 10/04/2075  | GBP      | 1,200,000                  | 1,507,233              | 0.36               |
| EC Finance plc, Reg. S 2.375% 15/11/2022  | EUR      | 3,551,000                  | 3,502,059              | 0.84               |
| FCE Bank plc, Reg. S 1.615% 11/05/2023  | EUR      | 2,800,000                  | 2,854,137              | 0.68               |
| GKN Holdings Ltd., Reg. S 4.625% 12/05/2032   | GBP      | 2,121,000                  | 2,696,105              | 0.65               |
| INEOS Finance plc, Reg. S 2.125% 15/11/2025   | EUR      | 1,815,000                  | 1,817,049              | 0.44               |
| INEOS Quattro Finance 1 plc, Reg. S 3.75% 15/07/2026  | EUR      | 295,000                    | 303,479                | 0.07               |
| INEOS Quattro Finance 2 plc, Reg. S 2.5% 15/01/2026   | EUR      | 551,000                    | 555,995                | 0.13               |
| Nomad Foods Bondco plc, Reg. S 2.5% 24/06/2028  | EUR      | 2,665,000                  | 2,696,291              | 0.65               |
| Rolls-Royce plc, Reg. S 5.75% 15/10/2027  | GBP      | 1,424,000                  | 1,816,206              | 0.43               |
| Tesco Property Finance 6 plc, Reg. S 5.411% 13/07/2044  | GBP      | 1                          | 1                      | –                  |
| Thames Water Kemble Finance plc, Reg. S 4.625% 19/05/2026   | GBP      | 2,040,000                  | 2,432,228              | 0.58               |
| Travis Perkins plc, Reg. S 3.75% 17/02/2026   | GBP      | 2,245,000                  | 2,774,872              | 0.66               |
| Virgin Media Secured Finance plc, Reg. S 5% 15/04/2027  | GBP      | 1,500,000                  | 1,817,325              | 0.44               |
| Vmed O2 UK Financing I plc, Reg. S 3.25% 31/01/2031   | EUR      | 2,188,000                  | 2,195,370              | 0.53               |
| Vmed O2 UK Financing I plc, Reg. S 4.5% 15/07/2031  | GBP      | 200,000                    | 234,395                | 0.06               |
| Vodafone Group plc, Reg. S, FRN 4.875% 03/10/2078   | GBP      | 1,330,000                  | 1,684,090              | 0.40               |
| Vodafone Group plc, Reg. S, FRN 3% 27/08/2080   | EUR      | 3,922,000                  | 4,034,476              | 0.97               |
|   |          |                            | <u>37,941,983</u>      | <u>9.09</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Ball Corp. 4.375% 15/12/2023  | EUR      | 3,430,000                  | 3,767,702              | 0.90               |
| Belden, Inc., Reg. S 4.125% 15/10/2026  | EUR      | 1,826,000                  | 1,873,819              | 0.45               |



## Schedule of Investments (continued)

### Robeco European High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Belden, Inc., Reg. S 3.375% 15/07/2027  | EUR      | 2,280,000                  | 2,343,091              | 0.56               |
| Belden, Inc., Reg. S 3.875% 15/03/2028  | EUR      | 940,000                    | 979,113                | 0.23               |
| Berry Global, Inc., Reg. S 1.5% 15/01/2027  | EUR      | 4,315,000                  | 4,391,204              | 1.05               |
| Catalent Pharma Solutions, Inc., Reg. S 2.375% 01/03/2028   | EUR      | 2,300,000                  | 2,309,937              | 0.55               |
| Cogent Communications Group, Inc., Reg. S 4.375% 30/06/2024   | EUR      | 4,260,000                  | 4,342,274              | 1.04               |
| IQVIA, Inc., Reg. S 2.875% 15/06/2028   | EUR      | 3,050,000                  | 3,144,666              | 0.75               |
| Kraton Polymers LLC, Reg. S 5.25% 15/05/2026  | EUR      | 2,400,000                  | 2,461,078              | 0.59               |
| MPT Operating Partnership LP, REIT 3.325% 24/03/2025  | EUR      | 2,330,000                  | 2,515,795              | 0.60               |
| MPT Operating Partnership LP, REIT 3.692% 05/06/2028  | GBP      | 1,000,000                  | 1,241,674              | 0.30               |
| MPT Operating Partnership LP, REIT 3.375% 24/04/2030  | GBP      | 639,000                    | 769,551                | 0.18               |
| Netflix, Inc. 3.625% 15/05/2027   | EUR      | 4,130,000                  | 4,749,172              | 1.14               |
| Netflix, Inc. 4.625% 15/05/2029   | EUR      | 2,790,000                  | 3,485,379              | 0.84               |
| Netflix, Inc., Reg. S 3.875% 15/11/2029   | EUR      | 2,737,000                  | 3,295,358              | 0.79               |
| Netflix, Inc., Reg. S 3.625% 15/06/2030   | EUR      | 800,000                    | 951,587                | 0.23               |
| Organon & Co., Reg. S 2.875% 30/04/2028   | EUR      | 1,560,000                  | 1,583,058              | 0.38               |
| Silgan Holdings, Inc. 3.25% 15/03/2025  | EUR      | 3,950,000                  | 3,981,554              | 0.95               |
| Silgan Holdings, Inc. 2.25% 01/06/2028  | EUR      | 1,231,000                  | 1,237,786              | 0.30               |
| Spectrum Brands, Inc., Reg. S 4% 01/10/2026   | EUR      | 2,296,000                  | 2,347,295              | 0.56               |
| Standard Industries, Inc., Reg. S 2.25% 21/11/2026  | EUR      | 3,535,000                  | 3,517,748              | 0.84               |
| Time Warner Cable LLC 5.75% 02/06/2031  | GBP      | 500,000                    | 746,298                | 0.18               |
| UGI International LLC, Reg. S 3.25% 01/11/2025  | EUR      | 1,500,000                  | 1,531,644              | 0.37               |
| WMG Acquisition Corp., Reg. S 3.625% 15/10/2026   | EUR      | 3,312,000                  | 3,396,971              | 0.81               |
| ZF North America Capital, Inc., Reg. S 2.75% 27/04/2023   | EUR      | 1,300,000                  | 1,355,840              | 0.33               |
|   |          |                            | <u>62,319,594</u>      | <u>14.92</u>       |
| Total Bonds   |          |                            | <u>370,598,441</u>     | <u>88.75</u>       |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Mitsubishi UFJ Investor Services & Banking Luxembourg SA, FRN<br>3.957% 15/12/2050                        | EUR      | 800,000                    | 409,779                | 0.10               |
|   |          |                            | <u>409,779</u>         | <u>0.10</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 0.75% 20/11/2031   | EUR      | 5,500,000                  | 5,409,880              | 1.29               |
|   |          |                            | <u>5,409,880</u>       | <u>1.29</u>        |
| Total Convertible Bonds   |          |                            | <u>5,819,659</u>       | <u>1.39</u>        |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>376,418,100</u>     | <u>90.14</u>       |

## Schedule of Investments (continued)

### Robeco European High Yield Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market       |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| ams AG, Reg. S 6% 31/07/2025  | EUR      | 4,007,000                  | 4,290,508              | 1.03               |
|   |          |                            | <u>4,290,508</u>       | <u>1.03</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Kleopatra Finco Sarl, Reg. S 4.25% 01/03/2026   | EUR      | 1,229,000                  | 1,234,129              | 0.30               |
|   |          |                            | <u>1,234,129</u>       | <u>0.30</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Energizer Gamma Acquisition BV, Reg. S 3.5% 30/06/2029  | EUR      | 1,605,000                  | 1,604,030              | 0.38               |
| Selecta Group BV, Reg. S, FRN 8% 01/04/2026   | EUR      | 2,466,220                  | 2,532,090              | 0.61               |
| Selecta Group BV, Reg. S, FRN 10% 01/07/2026  | EUR      | 853,088                    | 806,730                | 0.19               |
|   |          |                            | <u>4,942,850</u>       | <u>1.18</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Pinewood Finance Co. Ltd., Reg. S 3.25% 30/09/2025  | GBP      | 1,236,000                  | 1,464,006              | 0.35               |
| TI Automotive Finance plc, Reg. S 3.75% 15/04/2029  | EUR      | 1,730,000                  | 1,764,871              | 0.42               |
| Virgin Media Secured Finance plc, Reg. S 4.125% 15/08/2030                                      | GBP      | 2,100,000                  | 2,427,674              | 0.58               |
| Vmed O2 UK Financing I plc, Reg. S 4% 31/01/2029  | GBP      | 2,538,000                  | 2,925,058              | 0.70               |
|   |          |                            | <u>8,581,609</u>       | <u>2.05</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| IQVIA, Inc., Reg. S 2.25% 15/03/2029  | EUR      | 2,421,000                  | 2,419,007              | 0.58               |
| Kraft Heinz Foods Co. 3.875% 15/05/2027   | USD      | 1,250,000                  | 1,158,277              | 0.28               |
| Primo Water Holdings, Inc., Reg. S 3.875% 31/10/2028  | EUR      | 5,700,000                  | 5,807,604              | 1.39               |
|   |          |                            | <u>9,384,888</u>       | <u>2.25</u>        |
| Total Bonds   |          |                            | <u>28,433,984</u>      | <u>6.81</u>        |
| Total Transferable securities and money market instruments dealt in on another regulated market |          |                            | <u>28,433,984</u>      | <u>6.81</u>        |
| Other transferable securities and money market instruments                                      |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Selecta Group FinCo. S.A. 12% 01/10/2026*   | EUR      | 571,095                    | 385,489                | 0.09               |
| Selecta Group FinCo. S.A. 12% 01/10/2026*   | EUR      | 285,547                    | 192,744                | 0.05               |
|   |          |                            | <u>578,233</u>         | <u>0.14</u>        |
| Total Bonds   |          |                            | <u>578,233</u>         | <u>0.14</u>        |

## Schedule of Investments (continued)

### Robeco European High Yield Bonds

As at 30 June 2021

| Investments  | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|----------------------------|------------------------|--------------------|
| Other transferable securities and money market instruments (continued) |          |                            |                        |                    |
| Total Other transferable securities and money market instruments       |          |                            | 578,233                | 0.14               |
| <b>Total Investments</b>   |          |                            | <b>405,430,317</b>     | <b>97.09</b>       |
| <b>Cash</b>  |          |                            | <b>16,353,774</b>      | <b>3.92</b>        |
| <b>Other assets/(liabilities)</b>                                      |          |                            | <b>(4,213,296)</b>     | <b>(1.01)</b>      |
| <b>Total net assets</b>  |          |                            | <b>417,570,795</b>     | <b>100.00</b>      |

\* Security is valued at its fair value under the direction of the Board of Directors.

### Robeco European High Yield Bonds

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| Euro-Bund, 08/09/2021                                       | (35)                   | EUR      | (6,041,350)               | (36,050)                         | (0.01)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(36,050)</b>                  | <b>(0.01)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(36,050)</b>                  | <b>(0.01)</b>      |

## Schedule of Investments (continued)

### Robeco European High Yield Bonds As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| CHF   | 7,882,489        | EUR           | 7,174,422   | 06/07/2021    | Barclays     | 16,577                     | –               |
| CHF   | 41,699           | EUR           | 38,040      | 06/07/2021    | J.P. Morgan  | 1                          | –               |
| GBP   | 5,503,510        | EUR           | 6,394,156   | 06/07/2021    | J.P. Morgan  | 16,399                     | –               |
| USD   | 1,887            | EUR           | 1,550       | 06/07/2021    | Barclays     | 41                         | –               |
| USD   | 734,445          | EUR           | 599,799     | 06/07/2021    | HSBC         | 19,463                     | 0.01            |
| USD   | 7,021            | EUR           | 5,891       | 06/07/2021    | J.P. Morgan  | 29                         | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>52,510</b>              | <b>0.01</b>     |
| EUR   | 1,228,667        | CHF           | 1,349,926   | 06/07/2021    | Barclays     | (2,837)                    | –               |
| EUR   | 45,030,843       | GBP           | 38,758,470  | 06/07/2021    | J.P. Morgan  | (115,490)                  | (0.03)          |
| EUR   | 1,160            | USD           | 1,381       | 06/07/2021    | Barclays     | (5)                        | –               |
| EUR   | 3,016,512        | USD           | 3,693,673   | 06/07/2021    | HSBC         | (97,884)                   | (0.02)          |
| GBP   | 2,240,000        | EUR           | 2,620,548   | 06/07/2021    | HSBC         | (11,369)                   | –               |
| USD   | 2,846            | EUR           | 2,400       | 06/07/2021    | HSBC         | –                          | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(227,585)</b>           | <b>(0.05)</b>   |
| <b>Net Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b>   |                  |               |             |               |              | <b>(175,075)</b>           | <b>(0.04)</b>   |

### Robeco European High Yield Bonds As at 30 June 2021

#### Credit Default Swap Contracts

| Nominal Amount   | Currency | Counterparty | Reference Entity              | Buy/Sell | Interest (Paid)/Received Rate | Maturity Date | Market Value EUR   | % of Net Assets |
|--|----------|--------------|-------------------------------|----------|-------------------------------|---------------|--------------------|-----------------|
| 35,000,000   | EUR      | Citigroup    | ITRAXX.EUROPE.CROSSOVER.35-V1 | Buy      | (5.00)%                       | 20/06/2026    | (4,353,198)        | (1.04)          |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |              |                               |          |                               |               | <b>(4,353,198)</b> | <b>(1.04)</b>   |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |              |                               |          |                               |               | <b>(4,353,198)</b> | <b>(1.04)</b>   |

## Schedule of Investments (continued)

### RobecoSAM Euro SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| APT Pipelines Ltd., Reg. S 2% 15/07/2030  | EUR      | 1,962,000                  | 2,123,323              | 0.12               |
| APT Pipelines Ltd., Reg. S 1.25% 15/03/2033   | EUR      | 11,500,000                 | 11,426,784             | 0.65               |
| Australia & New Zealand Banking Group Ltd., Reg. S, FRN 1.125% 21/11/2029                     | EUR      | 2,491,000                  | 2,544,850              | 0.14               |
| National Australia Bank Ltd., Reg. S 0.875% 20/01/2022  | EUR      | 1,207,000                  | 1,216,298              | 0.07               |
| National Australia Bank Ltd., Reg. S 0.35% 07/09/2022   | EUR      | 6,648,000                  | 6,711,526              | 0.38               |
| National Australia Bank Ltd., Reg. S 0.75% 30/01/2026   | EUR      | 6,758,000                  | 7,060,643              | 0.40               |
| Telstra Corp. Ltd., Reg. S 3.75% 16/05/2022   | EUR      | 4,002,000                  | 4,143,994              | 0.24               |
| Telstra Corp. Ltd., Reg. S 1.375% 26/03/2029  | EUR      | 1,107,000                  | 1,192,286              | 0.07               |
| Transurban Finance Co. Pty. Ltd., Reg. S 1.45% 16/05/2029                                     | EUR      | 665,000                    | 701,065                | 0.04               |
|   |          |                            | <u>37,120,769</u>      | <u>2.11</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S 0.375% 16/04/2024   | EUR      | 1,500,000                  | 1,523,590              | 0.09               |
| Erste Group Bank AG, Reg. S 0.25% 26/06/2024  | EUR      | 6,000,000                  | 6,118,596              | 0.35               |
| Erste Group Bank AG, Reg. S, FRN 1% 10/06/2030  | EUR      | 2,900,000                  | 2,925,525              | 0.16               |
| Erste Group Bank AG, Reg. S, FRN 1.625% 08/09/2031  | EUR      | 1,000,000                  | 1,035,333              | 0.06               |
| Raiffeisen Bank International AG, Reg. S 0.25% 22/01/2025                                     | EUR      | 4,500,000                  | 4,545,359              | 0.26               |
| Raiffeisen Bank International AG, Reg. S 0.375% 25/09/2026                                    | EUR      | 3,400,000                  | 3,454,744              | 0.19               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.5% 12/03/2030                                 | EUR      | 4,300,000                  | 4,392,424              | 0.25               |
| Raiffeisen Bank International AG, Reg. S, FRN 2.875% 18/06/2032                               | EUR      | 3,000,000                  | 3,279,921              | 0.19               |
|   |          |                            | <u>27,275,492</u>      | <u>1.55</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Argenta Spaarbank NV, Reg. S 1% 06/02/2024  | EUR      | 8,200,000                  | 8,431,208              | 0.48               |
| Argenta Spaarbank NV, Reg. S 1% 13/10/2026  | EUR      | 8,100,000                  | 8,288,902              | 0.47               |
| Belfius Bank SA, Reg. S 0.75% 12/09/2022  | EUR      | 3,600,000                  | 3,646,284              | 0.21               |
| Belfius Bank SA, Reg. S 0% 28/08/2026   | EUR      | 3,200,000                  | 3,184,600              | 0.18               |
| Belfius Bank SA, Reg. S 0.125% 08/02/2028   | EUR      | 10,400,000                 | 10,309,393             | 0.59               |
| Belfius Bank SA, Reg. S, FRN 1.625% 15/03/2028  | EUR      | 7,000,000                  | 7,137,300              | 0.40               |
| Elia Transmission Belgium SA, Reg. S 1.375% 14/01/2026  | EUR      | 5,700,000                  | 6,038,221              | 0.34               |
| Elia Transmission Belgium SA, Reg. S 0.875% 28/04/2030  | EUR      | 1,800,000                  | 1,856,182              | 0.11               |
| KBC Group NV, Reg. S 0.875% 27/06/2023  | EUR      | 1,100,000                  | 1,125,581              | 0.06               |
| KBC Group NV, Reg. S 1.125% 25/01/2024  | EUR      | 7,100,000                  | 7,336,866              | 0.42               |
| KBC Group NV, Reg. S, FRN 0.125% 14/01/2029   | EUR      | 12,000,000                 | 11,733,942             | 0.67               |
| KBC Group NV, Reg. S, FRN 1.625% 18/09/2029   | EUR      | 4,300,000                  | 4,473,152              | 0.25               |
|   |          |                            | <u>73,561,631</u>      | <u>4.18</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Magna International, Inc. 1.5% 25/09/2027   | EUR      | 100,000                    | 107,950                | 0.01               |
|   |          |                            | <u>107,950</u>         | <u>0.01</u>        |

## Schedule of Investments (continued)

### RobecoSAM Euro SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Denmark</i>  |          |                            |                        |                    |
| Nykredit Realkredit A/S, Reg. S 0.25% 20/01/2023  | EUR      | 2,633,000                  | 2,652,477              | 0.15               |
| Nykredit Realkredit A/S, Reg. S 0.25% 13/01/2026  | EUR      | 9,783,000                  | 9,788,999              | 0.56               |
| Nykredit Realkredit A/S, Reg. S 0.375% 17/01/2028   | EUR      | 4,615,000                  | 4,558,852              | 0.26               |
| Nykredit Realkredit A/S, Reg. S, FRN 2.75% 17/11/2027   | EUR      | 4,590,000                  | 4,758,263              | 0.27               |
| Orsted A/S, Reg. S, FRN 1.5% 18/02/3021   | EUR      | 6,050,000                  | 6,016,378              | 0.34               |
|   |          |                            | 27,774,969             | 1.58               |
| <i>Finland</i>  |          |                            |                        |                    |
| Nokia OYJ, Reg. S 3.125% 15/05/2028   | EUR      | 7,500,000                  | 8,345,581              | 0.47               |
| Nordea Bank Abp, Reg. S 1% 22/02/2023   | EUR      | 4,389,000                  | 4,488,028              | 0.26               |
| Nordea Bank Abp, Reg. S 0.375% 28/05/2026   | EUR      | 25,000,000                 | 25,555,812             | 1.45               |
| Sampo OYJ, Reg. S, FRN 3.375% 23/05/2049  | EUR      | 813,000                    | 924,915                | 0.05               |
| UPM-Kymmene OYJ, Reg. S 0.125% 19/11/2028   | EUR      | 14,446,000                 | 14,207,707             | 0.81               |
|   |          |                            | 53,522,043             | 3.04               |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S 3% 04/02/2026  | EUR      | 11,000,000                 | 11,715,815             | 0.66               |
| Air Liquide Finance SA, Reg. S 1.875% 05/06/2024  | EUR      | 2,800,000                  | 2,977,437              | 0.17               |
| Air Liquide Finance SA, Reg. S 0.75% 13/06/2024   | EUR      | 1,600,000                  | 1,644,533              | 0.09               |
| Air Liquide Finance SA, Reg. S 0.625% 20/06/2030  | EUR      | 4,100,000                  | 4,242,435              | 0.24               |
| Air Liquide Finance SA, Reg. S 0.375% 27/05/2031  | EUR      | 4,000,000                  | 4,048,327              | 0.23               |
| Banque Federative du Credit Mutuel SA, Reg. S 0.01% 11/05/2026  | EUR      | 6,500,000                  | 6,477,733              | 0.37               |
| Banque Federative du Credit Mutuel SA, Reg. S 1.25% 03/06/2030  | EUR      | 10,400,000                 | 10,898,113             | 0.62               |
| BNP Paribas Cardif SA, Reg. S, FRN 4.032% Perpetual   | EUR      | 6,100,000                  | 6,893,605              | 0.39               |
| BNP Paribas SA, Reg. S 1.125% 10/10/2023  | EUR      | 2,010,000                  | 2,070,729              | 0.12               |
| BNP Paribas SA, Reg. S 1% 17/04/2024  | EUR      | 3,107,000                  | 3,203,858              | 0.18               |
| BNP Paribas SA, Reg. S 2.375% 20/05/2024  | EUR      | 8,000,000                  | 8,597,963              | 0.49               |
| BNP Paribas SA, Reg. S 1.125% 28/08/2024  | EUR      | 1,800,000                  | 1,866,399              | 0.11               |
| BNP Paribas SA, Reg. S 1.5% 25/05/2028  | EUR      | 5,000,000                  | 5,467,080              | 0.31               |
| BNP Paribas SA, Reg. S 0.625% 03/12/2032  | EUR      | 9,200,000                  | 8,922,699              | 0.51               |
| BNP Paribas SA, Reg. S, FRN 2.625% 14/10/2027   | EUR      | 2,036,000                  | 2,102,851              | 0.12               |
| BPCE SA, Reg. S 0.875% 31/01/2024   | EUR      | 6,800,000                  | 6,969,188              | 0.40               |
| BPCE SA, Reg. S 1% 15/07/2024   | EUR      | 6,700,000                  | 6,941,083              | 0.39               |
| BPCE SA, Reg. S 1% 01/04/2025   | EUR      | 6,300,000                  | 6,513,635              | 0.37               |
| BPCE SA, Reg. S, FRN 0.5% 15/09/2027  | EUR      | 8,000,000                  | 8,031,675              | 0.46               |
| Carrefour SA, Reg. S 1% 17/05/2027  | EUR      | 4,400,000                  | 4,605,825              | 0.26               |
| CNP Assurances, Reg. S 0.375% 08/03/2028  | EUR      | 3,700,000                  | 3,622,476              | 0.21               |
| CNP Assurances, Reg. S, FRN 2.5% 30/06/2051   | EUR      | 5,000,000                  | 5,348,270              | 0.30               |
| CNP Assurances, Reg. S, FRN 4% Perpetual  | EUR      | 4,900,000                  | 5,435,057              | 0.31               |
| Credit Agricole Assurances SA, Reg. S, FRN 4.25% Perpetual  | EUR      | 3,500,000                  | 3,889,002              | 0.22               |
| Credit Agricole SA 0.125% 09/12/2027  | EUR      | 9,000,000                  | 8,838,252              | 0.50               |
| Credit Agricole SA, Reg. S 2% 25/03/2029  | EUR      | 1,900,000                  | 2,049,363              | 0.12               |

## Schedule of Investments (continued)

### RobecoSAM Euro SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>France (continued)</i>   |          |                            |                        |                    |
| Credit Agricole SA, Reg. S, FRN 1.625% 05/06/2030   | EUR      | 3,300,000                  | 3,428,566              | 0.19               |
| Danone SA, Reg. S 0.424% 03/11/2022   | EUR      | 1,200,000                  | 1,210,811              | 0.07               |
| Danone SA, Reg. S 1.25% 30/05/2024  | EUR      | 2,900,000                  | 3,022,440              | 0.17               |
| Holding d'Infrastructures de Transport SASU, Reg. S 1.625% 27/11/2027                                     | EUR      | 2,300,000                  | 2,448,268              | 0.14               |
| Holding d'Infrastructures de Transport SASU, Reg. S 1.625% 18/09/2029                                     | EUR      | 1,300,000                  | 1,370,275              | 0.08               |
| La Banque Postale SA, Reg. S, FRN 0.875% 26/01/2031   | EUR      | 4,500,000                  | 4,511,824              | 0.26               |
| La Mondiale SAM, Reg. S 0.75% 20/04/2026  | EUR      | 2,400,000                  | 2,429,823              | 0.14               |
| Orange SA, Reg. S 1.125% 15/07/2024   | EUR      | 3,700,000                  | 3,837,839              | 0.22               |
| Orange SA, Reg. S 1.25% 07/07/2027  | EUR      | 3,900,000                  | 4,161,909              | 0.24               |
| Orange SA, Reg. S 1.625% 07/04/2032   | EUR      | 1,000,000                  | 1,113,324              | 0.06               |
| Orange SA, Reg. S, FRN 5% Perpetual   | EUR      | 2,282,000                  | 2,724,430              | 0.15               |
| PSA Banque France SA, Reg. S 0.625% 21/06/2024  | EUR      | 2,232,000                  | 2,270,435              | 0.13               |
| PSA Banque France SA, Reg. S 0% 22/01/2025  | EUR      | 5,500,000                  | 5,488,415              | 0.31               |
| Societe Generale SA, Reg. S 0.125% 05/10/2021   | EUR      | 5,200,000                  | 5,208,576              | 0.30               |
| Societe Generale SA, Reg. S 0.125% 18/02/2028   | EUR      | 10,600,000                 | 10,477,529             | 0.59               |
| Societe Generale SA, Reg. S, FRN 0.5% 12/06/2029  | EUR      | 10,900,000                 | 10,666,184             | 0.61               |
| Veolia Environnement SA, Reg. S 1.25% 15/04/2028  | EUR      | 1,700,000                  | 1,813,021              | 0.10               |
| Veolia Environnement SA, Reg. S, FRN 2.5% 31/12/2164  | EUR      | 13,900,000                 | 13,974,314             | 0.79               |
| WPP Finance SA, Reg. S 2.25% 22/09/2026   | EUR      | 5,136,000                  | 5,706,737              | 0.32               |
| WPP Finance SA, Reg. S 3.75% 19/05/2032   | GBP      | 4,251,000                  | 5,661,179              | 0.32               |
|   |          |                            | 234,899,302            | 13.34              |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE, Reg. S, FRN 2.625% 31/12/2164   | EUR      | 8,600,000                  | 8,678,725              | 0.49               |
| Allianz SE, Reg. S, FRN 3.375% Perpetual  | EUR      | 1,800,000                  | 1,962,508              | 0.11               |
| Bundesobligation, Reg. S 0% 08/10/2021  | EUR      | 36,862,000                 | 36,929,818             | 2.10               |
| Bundesrepublik Deutschland, Reg. S 3.25% 04/07/2021   | EUR      | 16,243,000                 | 16,243,000             | 0.92               |
| Commerzbank AG, Reg. S 0.1% 11/09/2025  | EUR      | 9,490,000                  | 9,501,825              | 0.54               |
| Commerzbank AG, Reg. S 0.375% 01/09/2027  | EUR      | 7,201,000                  | 7,231,715              | 0.41               |
| Commerzbank AG, Reg. S 1.5% 28/08/2028  | EUR      | 2,760,000                  | 2,976,658              | 0.17               |
| Daimler AG, Reg. S 0.75% 10/09/2030   | EUR      | 4,266,000                  | 4,389,662              | 0.25               |
| Deutsche Bahn Finance GMBH, Reg. S 0% 14/02/2024  | EUR      | 2,196,000                  | 2,211,806              | 0.13               |
| Eurogrid GmbH, Reg. S 1.113% 15/05/2032   | EUR      | 4,100,000                  | 4,318,937              | 0.25               |
| Fresenius Medical Care AG & Co. KGaA, Reg. S 1.25% 29/11/2029   | EUR      | 5,452,000                  | 5,722,339              | 0.33               |
| Fresenius SE & Co. KGaA, Reg. S 2.875% 15/02/2029   | EUR      | 3,984,000                  | 4,654,821              | 0.26               |
| Infineon Technologies AG, Reg. S 1.125% 24/06/2026  | EUR      | 2,400,000                  | 2,508,485              | 0.14               |
| Landesbank Baden-Wuerttemberg, Reg. S 0.375% 24/05/2024   | EUR      | 8,400,000                  | 8,529,226              | 0.48               |
| Vonovia SE, Reg. S 0.625% 14/12/2029  | EUR      | 2,500,000                  | 2,505,499              | 0.14               |
| ZF Finance GmbH, Reg. S 3.75% 21/09/2028  | EUR      | 1,100,000                  | 1,204,500              | 0.07               |
|   |          |                            | 119,569,524            | 6.79               |

## Schedule of Investments (continued)

### RobecoSAM Euro SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 1.875% 19/11/2029  | EUR      | 649,000                    | 665,398                | 0.04               |
| AIB Group plc, Reg. S, FRN 2.875% 30/05/2031  | EUR      | 12,700,000                 | 13,581,711             | 0.77               |
| AIB Group plc, Reg. S, FRN 5.25% Perpetual  | EUR      | 279,000                    | 300,863                | 0.02               |
| Bank of Ireland Group plc, Reg. S, FRN 0.375% 10/05/2027  | EUR      | 12,480,000                 | 12,411,441             | 0.70               |
| Bank of Ireland Group plc, Reg. S, FRN 1.375% 11/08/2031  | EUR      | 4,003,000                  | 3,982,294              | 0.23               |
| Fresenius Finance Ireland plc, Reg. S 0.875% 31/01/2022   | EUR      | 3,502,000                  | 3,515,903              | 0.20               |
| Johnson Controls International plc 1% 15/09/2023  | EUR      | 8,069,000                  | 8,255,548              | 0.47               |
| Johnson Controls International plc 0.375% 15/09/2027  | EUR      | 4,000,000                  | 4,009,268              | 0.23               |
| Swiss Reinsurance Co. Ltd., Reg. S, FRN 6.625% 01/09/2042   | EUR      | 716,000                    | 770,956                | 0.04               |
| Zurich Insurance Co. Ltd., Reg. S 1.75% 16/09/2024  | EUR      | 2,063,000                  | 2,194,990              | 0.12               |
| Zurich Insurance Co. Ltd., Reg. S, FRN 4.25% 02/10/2043   | EUR      | 1,840,000                  | 2,011,328              | 0.11               |
|   |          |                            | <u>51,699,700</u>      | <u>2.93</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| FCA Bank SpA, Reg. S 1% 15/11/2021  | EUR      | 2,256,000                  | 2,267,849              | 0.13               |
| FCA Bank SpA, Reg. S 0% 16/04/2024  | EUR      | 10,103,000                 | 10,101,311             | 0.57               |
| UniCredit SpA, Reg. S, FRN 0% 05/07/2029  | EUR      | 8,001,000                  | 8,023,634              | 0.46               |
| Unipol Gruppo SpA, Reg. S 3.25% 23/09/2030  | EUR      | 6,000,000                  | 6,751,072              | 0.38               |
|   |          |                            | <u>27,143,866</u>      | <u>1.54</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Mitsubishi UFJ Financial Group, Inc., Reg. S 0.68% 26/01/2023   | EUR      | 2,333,000                  | 2,367,786              | 0.13               |
| Mitsubishi UFJ Financial Group, Inc., Reg. S 0.98% 09/10/2023   | EUR      | 3,386,000                  | 3,476,965              | 0.20               |
|   |          |                            | <u>5,844,751</u>       | <u>0.33</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| CNH Industrial Finance Europe SA, Reg. S 0% 01/04/2024  | EUR      | 3,922,000                  | 3,920,103              | 0.22               |
| CNH Industrial Finance Europe SA, Reg. S 1.75% 12/09/2025   | EUR      | 2,650,000                  | 2,813,809              | 0.16               |
| DH Europe Finance II Sarl 0.75% 18/09/2031  | EUR      | 5,995,000                  | 6,002,632              | 0.34               |
| DH Europe Finance II Sarl 1.35% 18/09/2039  | EUR      | 8,782,000                  | 8,940,992              | 0.51               |
| DH Europe Finance Sarl 1.2% 30/06/2027  | EUR      | 3,900,000                  | 4,110,557              | 0.23               |
| Lincoln Financing SARL, Reg. S 3.625% 01/04/2024  | EUR      | 429,000                    | 434,011                | 0.03               |
| Medtronic Global Holdings SCA 0% 15/03/2023   | EUR      | 16,276,000                 | 16,370,267             | 0.93               |
| Medtronic Global Holdings SCA 1.125% 07/03/2027   | EUR      | 2,401,000                  | 2,534,891              | 0.14               |
| Medtronic Global Holdings SCA 1.5% 02/07/2039   | EUR      | 5,000,000                  | 5,246,414              | 0.30               |
| Nestle Finance International Ltd., Reg. S 0% 12/11/2024   | EUR      | 4,915,000                  | 4,953,674              | 0.28               |
| Nestle Finance International Ltd., Reg. S 0% 03/12/2025   | EUR      | 7,911,000                  | 7,958,112              | 0.45               |
| Nestle Finance International Ltd., Reg. S 1.125% 01/04/2026   | EUR      | 5,000,000                  | 5,288,034              | 0.30               |
| Nestle Finance International Ltd., Reg. S 1.5% 01/04/2030   | EUR      | 1,515,000                  | 1,678,278              | 0.10               |
| Traton Finance Luxembourg SA, Reg. S 0.125% 24/03/2025  | EUR      | 6,200,000                  | 6,214,226              | 0.35               |
|   |          |                            | <u>76,466,000</u>      | <u>4.34</u>        |



## Schedule of Investments (continued)

### RobecoSAM Euro SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Mexico</i>   |          |                            |                        |                    |
| America Movil SAB de CV 1.5% 10/03/2024   | EUR      | 11,014,000                 | 11,460,067             | 0.65               |
| America Movil SAB de CV 0.75% 26/06/2027  | EUR      | 3,387,000                  | 3,457,314              | 0.20               |
|   |          |                            | <u>14,917,381</u>      | <u>0.85</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Achmea BV, Reg. S, FRN 6% 04/04/2043  | EUR      | 3,897,000                  | 4,286,019              | 0.24               |
| Aegon Bank NV, Reg. S 0.375% 21/11/2056   | EUR      | 3,100,000                  | 3,172,524              | 0.18               |
| Aegon NV, Reg. S 1% 08/12/2023  | EUR      | 3,906,000                  | 4,025,277              | 0.23               |
| ASR Nederland NV, Reg. S, FRN 5.125% 29/09/2045   | EUR      | 2,905,000                  | 3,430,045              | 0.19               |
| ASR Nederland NV, Reg. S, FRN 3.375% 02/05/2049   | EUR      | 3,200,000                  | 3,583,794              | 0.20               |
| Athora Netherlands NV, Reg. S, FRN 2.25% 15/07/2031   | EUR      | 8,140,000                  | 8,261,660              | 0.47               |
| BMW Finance NV, Reg. S 0.5% 22/11/2022  | EUR      | 2,510,000                  | 2,541,699              | 0.14               |
| BMW Finance NV, Reg. S 0.625% 06/10/2023  | EUR      | 10,157,000                 | 10,360,511             | 0.59               |
| BMW Finance NV, Reg. S 0% 11/01/2026  | EUR      | 13,520,000                 | 13,535,615             | 0.77               |
| BMW Finance NV, Reg. S 0.375% 24/09/2027  | EUR      | 850,000                    | 867,090                | 0.05               |
| BMW Finance NV, Reg. S 1.5% 06/02/2029  | EUR      | 934,000                    | 1,024,991              | 0.06               |
| Conti-Gummi Finance BV, Reg. S 1.125% 25/09/2024  | EUR      | 5,305,000                  | 5,481,526              | 0.31               |
| Cooperatieve Rabobank UA, Reg. S 0.75% 29/08/2023   | EUR      | 1,700,000                  | 1,736,333              | 0.10               |
| Cooperatieve Rabobank UA, Reg. S 1.375% 03/02/2027  | EUR      | 10,000,000                 | 10,777,869             | 0.61               |
| Cooperatieve Rabobank UA, Reg. S 0.875% 08/02/2028  | EUR      | 5,300,000                  | 5,651,145              | 0.32               |
| de Volksbank NV, Reg. S 0.01% 16/09/2024  | EUR      | 2,900,000                  | 2,917,771              | 0.17               |
| de Volksbank NV, Reg. S 0.375% 03/03/2028   | EUR      | 7,400,000                  | 7,321,388              | 0.42               |
| de Volksbank NV, Reg. S, FRN 1.75% 22/10/2030   | EUR      | 6,100,000                  | 6,398,734              | 0.36               |
| Deutsche Telekom International Finance BV 4.875% 22/04/2025   | EUR      | 206,000                    | 245,193                | 0.01               |
| Deutsche Telekom International Finance BV, Reg. S 0.625%<br>03/04/2023                                    | EUR      | 1,413,000                  | 1,435,309              | 0.08               |
| Deutsche Telekom International Finance BV, Reg. S 0.875%<br>30/01/2024                                    | EUR      | 6,000,000                  | 6,166,405              | 0.35               |
| Deutsche Telekom International Finance BV, Reg. S 0.625%<br>13/12/2024                                    | EUR      | 3,335,000                  | 3,421,088              | 0.19               |
| Deutsche Telekom International Finance BV, Reg. S 1.375%<br>30/01/2027                                    | EUR      | 2,849,000                  | 3,051,748              | 0.17               |
| Deutsche Telekom International Finance BV, Reg. S 4.5% 28/10/2030   | EUR      | 633,000                    | 864,103                | 0.05               |
| Iberdrola International BV, Reg. S 2.5% 24/10/2022  | EUR      | 2,600,000                  | 2,699,893              | 0.15               |
| Iberdrola International BV, Reg. S, FRN 1.875% Perpetual  | EUR      | 3,400,000                  | 3,487,784              | 0.20               |
| Koninklijke Ahold Delhaize NV, Reg. S 0.875% 19/09/2024   | EUR      | 8,140,000                  | 8,379,100              | 0.48               |
| Koninklijke Ahold Delhaize NV, Reg. S 0.25% 26/06/2025  | EUR      | 1,590,000                  | 1,606,627              | 0.09               |
| Koninklijke Ahold Delhaize NV, Reg. S 1.125% 19/03/2026   | EUR      | 2,868,000                  | 3,009,443              | 0.17               |
| Koninklijke Philips NV, Reg. S 0.5% 06/09/2023  | EUR      | 4,556,000                  | 4,622,797              | 0.26               |
| Koninklijke Philips NV, Reg. S 0.5% 22/05/2026  | EUR      | 6,915,000                  | 7,084,017              | 0.40               |
| LeasePlan Corp. NV 0.125% 13/09/2023  | EUR      | 4,853,000                  | 4,881,211              | 0.28               |
| LeasePlan Corp. NV, Reg. S 1.375% 07/03/2024  | EUR      | 2,414,000                  | 2,508,921              | 0.14               |

## Schedule of Investments (continued)

### RobecoSAM Euro SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Netherlands (continued)</i>  |          |                            |                        |                    |
| LeasePlan Corp. NV, Reg. S 3.5% 09/04/2025  | EUR      | 3,680,000                  | 4,145,097              | 0.24               |
| LeasePlan Corp. NV, Reg. S, FRN 7.375% Perpetual  | EUR      | 4,054,000                  | 4,539,058              | 0.26               |
| Nationale-Nederlanden Bank NV (The) Netherlands, Reg. S 0.375%<br>26/02/2025                              | EUR      | 8,300,000                  | 8,427,391              | 0.48               |
| Naturgy Finance BV, Reg. S 1.25% 15/01/2026   | EUR      | 2,600,000                  | 2,738,791              | 0.16               |
| NIBC Bank NV, Reg. S 1.125% 19/04/2023  | EUR      | 5,020,000                  | 5,133,048              | 0.29               |
| NIBC Bank NV, Reg. S 0.125% 21/04/2031  | EUR      | 6,300,000                  | 6,265,592              | 0.36               |
| NIBC Bank NV, Reg. S, FRN 6% Perpetual  | EUR      | 6,659,000                  | 6,973,681              | 0.40               |
| NN Group NV, Reg. S 1% 18/03/2022   | EUR      | 648,000                    | 654,390                | 0.04               |
| NN Group NV, Reg. S, FRN 4.625% 08/04/2044  | EUR      | 1,826,000                  | 2,035,649              | 0.12               |
| NN Group NV, Reg. S, FRN 4.625% 13/01/2048  | EUR      | 5,000,000                  | 5,956,250              | 0.34               |
| NN Group NV, Reg. S, FRN 4.5% Perpetual   | EUR      | 883,000                    | 1,010,011              | 0.06               |
| RELX Finance BV, Reg. S 0% 18/03/2024   | EUR      | 2,400,000                  | 2,409,576              | 0.14               |
| Roche Finance Europe BV, Reg. S 0.875% 25/02/2025   | EUR      | 7,800,000                  | 8,103,953              | 0.46               |
| Siemens Financieringsmaatschappij NV, Reg. S 0% 20/02/2023  | EUR      | 3,900,000                  | 3,922,989              | 0.22               |
| Siemens Financieringsmaatschappij NV, Reg. S 0.25% 05/06/2024   | EUR      | 3,700,000                  | 3,750,605              | 0.21               |
| Siemens Financieringsmaatschappij NV, Reg. S 1.25% 28/02/2031   | EUR      | 3,389,000                  | 3,701,194              | 0.21               |
| Toyota Motor Finance Netherlands BV, Reg. S 0.25% 10/01/2022  | EUR      | 8,854,000                  | 8,889,094              | 0.50               |
| Unilever Finance Netherlands BV, Reg. S 1.25% 25/03/2025  | EUR      | 9,707,000                  | 10,224,209             | 0.58               |
| Unilever Finance Netherlands BV, Reg. S 1.75% 25/03/2030  | EUR      | 4,229,000                  | 4,764,282              | 0.27               |
| Vesteda Finance BV, Reg. S 2% 10/07/2026  | EUR      | 9,500,000                  | 10,331,739             | 0.59               |
| Vesteda Finance BV, Reg. S 1.5% 24/05/2027  | EUR      | 4,755,000                  | 5,082,750              | 0.29               |
| Vonovia Finance BV, Reg. S 0.125% 06/04/2023  | EUR      | 1,300,000                  | 1,306,478              | 0.07               |
| Vonovia Finance BV, Reg. S 2.25% 07/04/2030   | EUR      | 4,400,000                  | 4,990,277              | 0.28               |
| Wolters Kluwer NV, Reg. S 0.25% 30/03/2028  | EUR      | 5,691,000                  | 5,682,814              | 0.32               |
| ZF Europe Finance BV, Reg. S 2.5% 23/10/2027  | EUR      | 6,200,000                  | 6,364,301              | 0.36               |
| ZF Europe Finance BV, Reg. S 3% 23/10/2029  | EUR      | 6,000,000                  | 6,274,252              | 0.36               |
|   |          |                            | 282,515,101            | 16.04              |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB Bank ASA, Reg. S 0.05% 14/11/2023   | EUR      | 10,322,000                 | 10,406,606             | 0.59               |
| DNB Boligkreditt A/S, Reg. S 0.01% 12/05/2028   | EUR      | 8,213,000                  | 8,268,558              | 0.47               |
| DNB Boligkreditt A/S, Reg. S 0.01% 21/01/2031   | EUR      | 13,821,000                 | 13,701,289             | 0.78               |
|   |          |                            | 32,376,453             | 1.84               |
| <i>Portugal</i>   |          |                            |                        |                    |
| Banco Comercial Portugues SA, Reg. S, FRN 1.125% 12/02/2027   | EUR      | 10,300,000                 | 10,113,307             | 0.58               |
| Caixa Geral de Depositos SA, Reg. S 1.25% 25/11/2024  | EUR      | 1,400,000                  | 1,445,147              | 0.08               |
|   |          |                            | 11,558,454             | 0.66               |

## Schedule of Investments (continued)

### RobecoSAM Euro SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Singapore</i>  |          |                            |                        |                    |
| DBS Group Holdings Ltd., Reg. S, FRN 1.5% 11/04/2028  | EUR      | 5,942,000                  | 6,089,807              | 0.35               |
| Temasek Financial I Ltd., Reg. S 0.5% 20/11/2031  | EUR      | 4,890,000                  | 4,904,670              | 0.28               |
| United Overseas Bank Ltd., Reg. S 0.01% 01/12/2027  | EUR      | 10,244,000                 | 10,281,135             | 0.58               |
|   |          |                            | <u>21,275,612</u>      | <u>1.21</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Shinhan Bank Co. Ltd., Reg. S 0.25% 16/10/2024  | EUR      | 9,472,000                  | 9,550,736              | 0.54               |
|   |          |                            | <u>9,550,736</u>       | <u>0.54</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S 0.75% 04/06/2025   | EUR      | 8,000,000                  | 8,241,462              | 0.47               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S 0.375% 15/11/2026  | EUR      | 11,000,000                 | 11,152,009             | 0.63               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 2.575% 22/02/2029   | EUR      | 2,300,000                  | 2,424,336              | 0.14               |
| Banco de Sabadell SA, Reg. S 0.875% 05/03/2023  | EUR      | 2,200,000                  | 2,232,017              | 0.13               |
| Banco de Sabadell SA, Reg. S 1.625% 07/03/2024  | EUR      | 2,200,000                  | 2,289,831              | 0.13               |
| Banco de Sabadell SA, Reg. S 5.625% 06/05/2026  | EUR      | 500,000                    | 582,571                | 0.03               |
| Banco de Sabadell SA, Reg. S, FRN 1.75% 29/06/2023  | EUR      | 600,000                    | 610,941                | 0.04               |
| Banco de Sabadell SA, Reg. S, FRN 1.125% 11/03/2027   | EUR      | 500,000                    | 513,958                | 0.03               |
| Banco de Sabadell SA, Reg. S, FRN 5.375% 12/12/2028   | EUR      | 1,800,000                  | 1,970,766              | 0.11               |
| Banco de Sabadell SA, Reg. S, FRN 2.5% 15/04/2031   | EUR      | 8,100,000                  | 8,150,357              | 0.46               |
| Banco Santander SA, Reg. S 1.375% 09/02/2022  | EUR      | 3,200,000                  | 3,235,456              | 0.18               |
| Banco Santander SA, Reg. S 1.375% 14/12/2022  | EUR      | 6,900,000                  | 7,068,342              | 0.40               |
| Banco Santander SA, Reg. S 0.25% 19/06/2024   | EUR      | 8,000,000                  | 8,083,950              | 0.46               |
| Banco Santander SA, Reg. S 1.375% 05/01/2026  | EUR      | 2,300,000                  | 2,411,174              | 0.14               |
| Banco Santander SA, Reg. S 0.3% 04/10/2026  | EUR      | 1,500,000                  | 1,511,552              | 0.09               |
| Banco Santander SA, Reg. S 3.125% 19/01/2027  | EUR      | 1,900,000                  | 2,156,731              | 0.12               |
| Banco Santander SA, Reg. S 0.2% 11/02/2028  | EUR      | 6,400,000                  | 6,347,988              | 0.36               |
| Banco Santander SA, Reg. S, FRN 6.75% Perpetual   | EUR      | 2,600,000                  | 2,710,902              | 0.15               |
| Bankinter SA, Reg. S 0.875% 08/07/2026  | EUR      | 1,600,000                  | 1,637,914              | 0.09               |
| Bankinter SA, Reg. S 0.625% 06/10/2027  | EUR      | 2,000,000                  | 2,014,816              | 0.11               |
| Bankinter SA, Reg. S, FRN 2.5% 06/04/2027   | EUR      | 8,300,000                  | 8,452,900              | 0.48               |
| Bankinter SA, Reg. S, FRN 6.25% 31/12/2164  | EUR      | 5,000,000                  | 5,664,717              | 0.32               |
| CaixaBank SA, Reg. S 2.375% 01/02/2024  | EUR      | 600,000                    | 636,741                | 0.04               |
| CaixaBank SA, Reg. S 1.125% 17/05/2024  | EUR      | 900,000                    | 930,557                | 0.05               |
| CaixaBank SA, Reg. S 0.375% 03/02/2025  | EUR      | 10,400,000                 | 10,508,018             | 0.60               |
| CaixaBank SA, Reg. S 1.125% 12/11/2026  | EUR      | 400,000                    | 413,016                | 0.02               |
| CaixaBank SA, Reg. S, FRN 2.75% 14/07/2028  | EUR      | 3,800,000                  | 3,968,450              | 0.23               |
| CaixaBank SA, Reg. S, FRN 1.25% 18/06/2031  | EUR      | 6,800,000                  | 6,846,150              | 0.39               |
| Cellnex Telecom SA, Reg. S 1.75% 23/10/2030   | EUR      | 7,000,000                  | 6,969,586              | 0.40               |
| Mapfre SA, Reg. S, FRN 4.375% 31/03/2047  | EUR      | 2,600,000                  | 3,013,272              | 0.17               |
| Mapfre SA, Reg. S, FRN 4.125% 07/09/2048  | EUR      | 3,800,000                  | 4,408,669              | 0.25               |
| Telefonica Emisiones SA, Reg. S 3.987% 23/01/2023   | EUR      | 3,200,000                  | 3,416,991              | 0.19               |

## Schedule of Investments (continued)

### RobecoSAM Euro SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Spain (continued)</i>  |          |                            |                        |                    |
| Telefonica Emisiones SA, Reg. S 1.069% 05/02/2024   | EUR      | 1,200,000                  | 1,235,305              | 0.07               |
| Telefonica Emisiones SA, Reg. S 1.957% 01/07/2039   | EUR      | 2,666,000                  | 2,940,702              | 0.17               |
|   |          |                            | <u>134,752,147</u>     | <u>7.65</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Skandinaviska Enskilda Banken AB, Reg. S 0.3% 17/02/2022  | EUR      | 2,488,000                  | 2,500,772              | 0.14               |
| Skandinaviska Enskilda Banken AB, Reg. S 0.75% 15/11/2027   | EUR      | 4,766,000                  | 5,041,507              | 0.29               |
| Skandinaviska Enskilda Banken AB, Reg. S, FRN 1.375% 31/10/2028   | EUR      | 1,808,000                  | 1,857,903              | 0.11               |
| Svenska Handelsbanken AB, Reg. S 1% 15/04/2025  | EUR      | 11,508,000                 | 12,023,884             | 0.68               |
| Svenska Handelsbanken AB, Reg. S 0.05% 03/09/2026   | EUR      | 5,000,000                  | 4,986,233              | 0.28               |
| Telia Co. AB, Reg. S 2.125% 20/02/2034  | EUR      | 1,380,000                  | 1,588,884              | 0.09               |
| Volvo Treasury AB 1.625% 26/05/2025   | EUR      | 4,177,000                  | 4,433,953              | 0.25               |
| Volvo Treasury AB, Reg. S 0% 11/02/2023   | EUR      | 883,000                    | 887,113                | 0.05               |
| Volvo Treasury AB, Reg. S 0.125% 17/09/2024   | EUR      | 1,907,000                  | 1,921,244              | 0.11               |
| Volvo Treasury AB, Reg. S, FRN 4.85% 10/03/2078   | EUR      | 1,843,000                  | 1,976,573              | 0.11               |
|   |          |                            | <u>37,218,066</u>      | <u>2.11</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| DP World plc, Reg. S 2.375% 25/09/2026  | EUR      | 11,552,000                 | 12,328,150             | 0.70               |
| Emirates Telecommunications Group Co. PJSC, Reg. S 0.375%<br>17/05/2028                                   | EUR      | 3,213,000                  | 3,224,044              | 0.18               |
| First Abu Dhabi Bank PJSC, Reg. S 0.125% 16/02/2026   | EUR      | 12,313,000                 | 12,241,431             | 0.70               |
|   |          |                            | <u>27,793,625</u>      | <u>1.58</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, Reg. S, FRN 3.375% 02/04/2025   | EUR      | 2,897,000                  | 3,156,358              | 0.18               |
| Barclays plc, Reg. S, FRN 1.125% 22/03/2031   | EUR      | 2,909,000                  | 2,924,953              | 0.17               |
| British Telecommunications plc, Reg. S 1.125% 10/03/2023  | EUR      | 3,282,000                  | 3,356,527              | 0.19               |
| British Telecommunications plc, Reg. S 1.75% 10/03/2026   | EUR      | 2,106,000                  | 2,255,730              | 0.13               |
| Cadent Finance plc, Reg. S 0.75% 11/03/2032   | EUR      | 881,000                    | 875,020                | 0.05               |
| GlaxoSmithKline Capital plc, Reg. S 0.125% 12/05/2023   | EUR      | 4,150,000                  | 4,185,386              | 0.24               |
| GlaxoSmithKline Capital plc, Reg. S 1.375% 02/12/2024   | EUR      | 3,398,000                  | 3,581,340              | 0.20               |
| HSBC Holdings plc, Reg. S, FRN 0.309% 13/11/2026  | EUR      | 15,000,000                 | 15,055,508             | 0.85               |
| InterContinental Hotels Group plc, Reg. S 2.125% 24/08/2026   | GBP      | 351,000                    | 415,869                | 0.02               |
| InterContinental Hotels Group plc, Reg. S 3.375% 08/10/2028   | GBP      | 815,000                    | 1,025,581              | 0.06               |
| Lloyds Bank Corporate Markets plc, Reg. S 0.375% 28/01/2025   | EUR      | 2,968,000                  | 3,008,778              | 0.17               |
| Lloyds Bank Corporate Markets plc, Reg. S 2.375% 09/04/2026   | EUR      | 4,181,000                  | 4,628,232              | 0.26               |
| Lloyds Banking Group plc, Reg. S, FRN 0.5% 12/11/2025   | EUR      | 4,939,000                  | 5,011,550              | 0.28               |
| Natwest Group plc, Reg. S 2.5% 22/03/2023   | EUR      | 6,646,000                  | 6,944,825              | 0.39               |
| Natwest Group plc, Reg. S, FRN 2% 04/03/2025  | EUR      | 8,898,000                  | 9,357,189              | 0.53               |
| NatWest Markets plc, Reg. S 2.75% 02/04/2025  | EUR      | 1,535,000                  | 1,691,411              | 0.10               |

## Schedule of Investments (continued)

### RobecoSAM Euro SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>   |          |                            |                        |                    |
| Santander UK Group Holdings plc, Reg. S, FRN 0.391% 28/02/2025  | EUR      | 2,647,000                  | 2,671,303              | 0.15               |
| Standard Chartered plc, Reg. S, FRN 0.75% 03/10/2023  | EUR      | 2,547,000                  | 2,575,248              | 0.15               |
| Standard Chartered plc, Reg. S, FRN 0.9% 02/07/2027   | EUR      | 2,859,000                  | 2,946,230              | 0.17               |
| Standard Chartered plc, Reg. S, FRN 2.5% 09/09/2030   | EUR      | 8,000,000                  | 8,492,969              | 0.48               |
| Swiss Re Finance UK plc, Reg. S, FRN 2.714% 04/06/2052  | EUR      | 1,800,000                  | 1,982,054              | 0.11               |
| Tesco Corporate Treasury Services plc, Reg. S 0.875% 29/05/2026   | EUR      | 2,141,000                  | 2,201,686              | 0.13               |
| Tesco Corporate Treasury Services plc, Reg. S 0.375% 27/07/2029   | EUR      | 13,260,000                 | 12,949,670             | 0.74               |
| Tesco Corporate Treasury Services plc, Reg. S 2.75% 27/04/2030  | GBP      | 648,000                    | 806,242                | 0.05               |
| Vodafone Group plc, Reg. S 2.2% 25/08/2026  | EUR      | 6,000,000                  | 6,635,406              | 0.38               |
| Vodafone Group plc, Reg. S, FRN 3% 27/08/2080   | EUR      | 9,301,000                  | 9,567,736              | 0.54               |
|   |          |                            | <u>118,302,801</u>     | <u>6.72</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc. 1.375% 17/05/2024  | EUR      | 10,037,000                 | 10,420,481             | 0.59               |
| AbbVie, Inc. 1.25% 01/06/2024   | EUR      | 3,460,000                  | 3,579,537              | 0.20               |
| AbbVie, Inc. 2.125% 17/11/2028  | EUR      | 3,107,000                  | 3,482,246              | 0.20               |
| American International Group, Inc. 1.5% 08/06/2023  | EUR      | 4,389,000                  | 4,510,871              | 0.26               |
| American Tower Corp., REIT 1.375% 04/04/2025  | EUR      | 2,691,000                  | 2,809,029              | 0.16               |
| American Tower Corp., REIT 0.5% 15/01/2028  | EUR      | 14,155,000                 | 14,035,495             | 0.80               |
| Apple, Inc. 0% 15/11/2025   | EUR      | 11,770,000                 | 11,852,943             | 0.67               |
| AT&T, Inc. 2.05% 19/05/2032   | EUR      | 2,473,000                  | 2,740,174              | 0.15               |
| AT&T, Inc. 1.8% 14/09/2039  | EUR      | 4,400,000                  | 4,508,392              | 0.26               |
| Ball Corp. 4.375% 15/12/2023  | EUR      | 4,107,000                  | 4,511,357              | 0.26               |
| Ball Corp. 0.875% 15/03/2024  | EUR      | 5,521,000                  | 5,561,374              | 0.32               |
| Bank of America Corp., Reg. S, FRN 3.648% 31/03/2029  | EUR      | 2,509,000                  | 3,031,728              | 0.17               |
| Baxter International, Inc. 0.4% 15/05/2024  | EUR      | 20,997,000                 | 21,327,545             | 1.21               |
| Baxter International, Inc. 1.3% 15/05/2029  | EUR      | 622,000                    | 666,936                | 0.04               |
| Berkshire Hathaway, Inc. 1.3% 15/03/2024  | EUR      | 3,680,000                  | 3,814,203              | 0.22               |
| Berkshire Hathaway, Inc. 0% 12/03/2025  | EUR      | 8,542,000                  | 8,565,778              | 0.49               |
| Berkshire Hathaway, Inc. 0.5% 15/01/2041  | EUR      | 5,449,000                  | 4,879,992              | 0.28               |
| Booking Holdings, Inc. 0.1% 08/03/2025  | EUR      | 9,126,000                  | 9,153,708              | 0.52               |
| Booking Holdings, Inc. 1.8% 03/03/2027  | EUR      | 4,757,000                  | 5,156,675              | 0.29               |
| Capital One Financial Corp. 0.8% 12/06/2024   | EUR      | 13,973,000                 | 14,285,631             | 0.81               |
| Citigroup, Inc. 1.75% 28/01/2025  | EUR      | 2,738,000                  | 2,908,156              | 0.16               |
| Citigroup, Inc., Reg. S, FRN 1.25% 06/07/2026   | EUR      | 5,528,000                  | 5,771,748              | 0.33               |
| Comcast Corp. 0.25% 20/05/2027  | EUR      | 4,107,000                  | 4,125,911              | 0.23               |
| Danaher Corp. 2.5% 30/03/2030   | EUR      | 2,311,000                  | 2,684,417              | 0.15               |
| Dow Chemical Co. (The) 0.5% 15/03/2027  | EUR      | 3,033,000                  | 3,055,397              | 0.17               |
| General Mills, Inc. 0.45% 15/01/2026  | EUR      | 2,177,000                  | 2,214,135              | 0.13               |
| International Business Machines Corp. 0.5% 07/09/2021   | EUR      | 3,282,000                  | 3,287,740              | 0.19               |
| International Business Machines Corp. 0.875% 31/01/2025   | EUR      | 3,154,000                  | 3,264,256              | 0.18               |
| International Business Machines Corp. 1.25% 29/01/2027  | EUR      | 3,415,000                  | 3,622,607              | 0.20               |

## Schedule of Investments (continued)

### RobecoSAM Euro SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| International Business Machines Corp. 0.3% 11/02/2028   | EUR      | 6,023,000                  | 6,042,393              | 0.34               |
| Linde, Inc. 1.2% 12/02/2024   | EUR      | 180,000                    | 186,816                | 0.01               |
| Linde, Inc. 1.625% 01/12/2025   | EUR      | 1,126,000                  | 1,212,761              | 0.07               |
| Merck & Co., Inc. 1.875% 15/10/2026   | EUR      | 3,230,000                  | 3,541,136              | 0.20               |
| Metropolitan Life Global Funding I, Reg. S 2.375% 11/01/2023  | EUR      | 7,361,000                  | 7,670,477              | 0.43               |
| Metropolitan Life Global Funding I, Reg. S 0.375% 09/04/2024  | EUR      | 15,220,000                 | 15,449,960             | 0.88               |
| Organon & Co., Reg. S 2.875% 30/04/2028   | EUR      | 7,060,000                  | 7,164,354              | 0.41               |
| Parker-Hannifin Corp. 1.125% 01/03/2025   | EUR      | 2,940,000                  | 3,054,563              | 0.17               |
| Procter & Gamble Co. (The) 0.625% 30/10/2024  | EUR      | 8,285,000                  | 8,521,342              | 0.48               |
| Thermo Fisher Scientific, Inc. 0.75% 12/09/2024   | EUR      | 5,266,000                  | 5,400,980              | 0.31               |
| Thermo Fisher Scientific, Inc. 2.375% 15/04/2032  | EUR      | 9,679,000                  | 11,282,372             | 0.64               |
| Toyota Motor Credit Corp., Reg. S 0.25% 16/07/2026  | EUR      | 9,890,000                  | 10,017,804             | 0.57               |
| Verizon Communications, Inc. 0.875% 02/04/2025  | EUR      | 4,313,000                  | 4,455,159              | 0.25               |
| Verizon Communications, Inc. 0.875% 08/04/2027  | EUR      | 5,889,000                  | 6,092,563              | 0.35               |
| Verizon Communications, Inc. 1.3% 18/05/2033  | EUR      | 11,895,000                 | 12,271,788             | 0.70               |
| Westlake Chemical Corp. 1.625% 17/07/2029   | EUR      | 3,019,000                  | 3,157,791              | 0.18               |
| ZF North America Capital, Inc., Reg. S 2.75% 27/04/2023   | EUR      | 2,800,000                  | 2,920,270              | 0.17               |
|   |          |                            | 278,270,991            | 15.80              |
| Total Bonds   |          |                            | 1,703,517,364          | 96.74              |
| Convertible Bonds   |          |                            |                        |                    |
| <i>Spain</i>  |          |                            |                        |                    |
| Cellnex Telecom SA, Reg. S 0.75% 20/11/2031   | EUR      | 12,600,000                 | 12,393,542             | 0.70               |
|   |          |                            | 12,393,542             | 0.70               |
| Total Convertible Bonds   |          |                            | 12,393,542             | 0.70               |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 1,715,910,906          | 97.44              |
| <b>Total Investments</b>  |          |                            | <b>1,715,910,906</b>   | <b>97.44</b>       |
| <b>Cash</b>   |          |                            | <b>66,926,344</b>      | <b>3.80</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>(21,804,925)</b>    | <b>(1.24)</b>      |
| <b>Total net assets</b>   |          |                            | <b>1,761,032,325</b>   | <b>100.00</b>      |

## Schedule of Investments (continued)

### RobecoSAM Euro SDG Credits

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of Contracts | Currency | Global Exposure<br>EUR | Unrealised Gain/(Loss)<br>EUR | % of Net Assets |
|---|---------------------|----------|------------------------|-------------------------------|-----------------|
| Euro-Bund, 08/09/2021                                       | 751                 | EUR      | 129,630,110            | 678,940                       | 0.04            |
| Euro-Buxl 30 Year Bond, 08/09/2021                          | 90                  | EUR      | 18,291,600             | 258,420                       | 0.01            |
| Euro-Schatz, 08/09/2021                                     | (550)               | EUR      | (61,677,000)           | 2,520                         | –               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                     |          |                        | <b>939,880</b>                | <b>0.05</b>     |
| Euro-Bobl, 08/09/2021                                       | (207)               | EUR      | (27,769,050)           | (31,480)                      | –               |
| Long Gilt, 28/09/2021                                       | (59)                | GBP      | (8,804,166)            | (65,292)                      | –               |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                     |          |                        | <b>(96,772)</b>               | <b>–</b>        |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                     |          |                        | <b>843,108</b>                | <b>0.05</b>     |

### RobecoSAM Euro SDG Credits

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss)<br>EUR | % of Net Assets |
|--|------------------|---------------|-------------|---------------|------------------|-------------------------------|-----------------|
| CHF  | 150,197,345      | EUR           | 136,707,241 | 06/07/2021    | Barclays         | 314,068                       | 0.02            |
| CHF  | 129,863,305      | EUR           | 118,199,341 | 06/07/2021    | J.P. Morgan      | 271,729                       | 0.01            |
| CHF  | 904,000          | EUR           | 824,330     | 06/07/2021    | Societe Generale | 367                           | –               |
| EUR  | 828,493          | CHF           | 908,000     | 02/07/2021    | BNP Paribas      | 167                           | –               |
| EUR  | 406,920          | CHF           | 446,000     | 06/07/2021    | J.P. Morgan      | 45                            | –               |
| EUR  | 360,091          | GBP           | 309,000     | 05/07/2021    | J.P. Morgan      | 157                           | –               |
| GBP  | 1,539,000        | EUR           | 1,790,634   | 06/07/2021    | Barclays         | 2,012                         | –               |
| GBP  | 1,118,000        | EUR           | 1,298,537   | 06/07/2021    | BNP Paribas      | 3,723                         | –               |
| GBP  | 337,000          | EUR           | 391,460     | 06/07/2021    | HSBC             | 1,082                         | –               |
| GBP  | 49,074,497       | EUR           | 57,034,226  | 06/07/2021    | J.P. Morgan      | 128,341                       | 0.01            |
| USD  | 7,150,564        | EUR           | 5,841,750   | 06/07/2021    | Societe Generale | 187,393                       | 0.01            |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |                  | <b>909,084</b>                | <b>0.05</b>     |

## Schedule of Investments (continued)

### RobecoSAM Euro SDG Credits

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| CHF   | 446,000          | EUR           | 406,918     | 05/07/2021    | J.P. Morgan  | (46)                       | –               |
| CHF   | 1,401,000        | EUR           | 1,283,324   | 06/07/2021    | Barclays     | (5,226)                    | –               |
| CHF   | 5,658,000        | EUR           | 5,173,498   | 06/07/2021    | BNP Paribas  | (11,845)                   | –               |
| CHF   | 63,473           | EUR           | 58,260      | 06/07/2021    | Citibank     | (355)                      | –               |
| CHF   | 1,534,000        | EUR           | 1,404,069   | 06/07/2021    | HSBC         | (4,639)                    | –               |
| CHF   | 1,668,000        | EUR           | 1,525,191   | 06/07/2021    | J.P. Morgan  | (3,516)                    | –               |
| EUR   | 597,468          | CHF           | 655,000     | 01/07/2021    | Barclays     | (58)                       | –               |
| EUR   | 145,527          | GBP           | 125,000     | 01/07/2021    | HSBC         | (85)                       | –               |
| EUR   | 139,401          | GBP           | 120,000     | 02/07/2021    | Barclays     | (386)                      | –               |
| EUR   | 7,800,240        | GBP           | 6,713,740   | 06/07/2021    | J.P. Morgan  | (20,005)                   | –               |
| GBP   | 519,000          | EUR           | 605,569     | 06/07/2021    | Barclays     | (1,032)                    | –               |
| GBP   | 1,149,402        | EUR           | 1,342,376   | 06/07/2021    | BNP Paribas  | (3,538)                    | –               |
| GBP   | 183,000          | EUR           | 213,421     | 06/07/2021    | Citibank     | (261)                      | –               |
| GBP   | 309,000          | EUR           | 360,084     | 06/07/2021    | J.P. Morgan  | (157)                      | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(51,149)</b>            | <b>–</b>        |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |              | <b>857,935</b>             | <b>0.05</b>     |

### RobecoSAM Euro SDG Credits

As at 30 June 2021

#### Interest Rate Swap Contracts

| Nominal Amount   | Currency | Counterparty | Security Description                                 | Maturity Date | Market Value EUR | % of Net Assets |             |
|--|----------|--------------|--|---------------|------------------|-----------------|-------------|
| 1,400,000  | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 1.89%  | 25/07/2023    | 68,557           | –               |             |
| 800,000  | EUR      | Barclays     | Pay floating EURIBOR 3 month<br>Receive fixed 3.524% | 14/06/2026    | 153,884          | 0.01            |             |
| 3,500,000  | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 1.428% | 10/07/2024    | 195,344          | 0.01            |             |
| 1,600,000  | EUR      | Barclays     | Pay floating EURIBOR 6 month<br>Receive fixed 2.289% | 19/07/2028    | 274,347          | 0.02            |             |
| <b>Total Market Value on Interest Rate Swap Contracts – Assets</b> |          |              |  |               |                  | <b>692,132</b>  | <b>0.04</b> |
| <b>Net Market Value on Interest Rate Swap Contracts - Assets</b>   |          |              |  |               |                  | <b>692,132</b>  | <b>0.04</b> |



## Schedule of Investments (continued)

### RobecoSAM Euro SDG Credits

As at 30 June 2021

#### Credit Default Swap Contracts

| Nominal  |          |              |                  |          | Interest<br>(Paid)/<br>Received | Maturity<br>Date | Market<br>Value<br>EUR | % of Net<br>Assets |
|--|----------|--------------|------------------|----------|---------------------------------|------------------|------------------------|--------------------|
| Amount   | Currency | Counterparty | Reference Entity | Buy/Sell | Rate                            |                  |                        |                    |
| 88,500,000   | USD      | Citigroup    | CDX.NA.HY.36-V1  | Buy      | (5.00)%                         | 20/06/2026       | (7,621,772)            | (0.43)             |
| <b>Total Market Value on Credit Default Swap Contracts - Liabilities</b> |          |              |                  |          |                                 |                  | <b>(7,621,772)</b>     | <b>(0.43)</b>      |
| <b>Net Market Value on Credit Default Swap Contracts - Liabilities</b>   |          |              |                  |          |                                 |                  | <b>(7,621,772)</b>     | <b>(0.43)</b>      |

## Schedule of Investments (continued)

### RobecoSAM Emerging SDG Credits As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S, FRN 1.625% 08/09/2031  | EUR      | 500,000                    | 613,901                | 0.56               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.5% 12/03/2030                                 | EUR      | 400,000                    | 484,556                | 0.44               |
| Raiffeisen Bank International AG, Reg. S, FRN 6% 31/12/2164                                   | EUR      | 200,000                    | 264,271                | 0.24               |
| Raiffeisen Bank International AG, Reg. S, FRN 6.125% Perpetual                                | EUR      | 400,000                    | 501,118                | 0.46               |
| Sappi Papier Holding GmbH, Reg. S 3.125% 15/04/2026   | EUR      | 550,000                    | 653,794                | 0.60               |
| Suzano Austria GmbH 6% 15/01/2029   | USD      | 1,000,000                  | 1,190,050              | 1.09               |
|   |          |                            | <u>3,707,690</u>       | <u>3.39</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Ooredoo International Finance Ltd., Reg. S 2.625% 08/04/2031                                  | USD      | 530,000                    | 535,134                | 0.49               |
|   |          |                            | <u>535,134</u>         | <u>0.49</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Banco do Brasil SA, Reg. S 4.625% 15/01/2025  | USD      | 580,000                    | 618,860                | 0.56               |
| Brazil Government Bond 4.625% 13/01/2028  | USD      | 740,000                    | 800,033                | 0.73               |
| Brazil Government Bond 3.875% 12/06/2030  | USD      | 530,000                    | 534,074                | 0.49               |
| Cia Brasileira de Aluminio, Reg. S 4.75% 17/06/2024   | USD      | 510,000                    | 543,086                | 0.50               |
| Itau Unibanco Holding SA, Reg. S, FRN 3.875% 15/04/2031                                       | USD      | 540,000                    | 535,106                | 0.49               |
|   |          |                            | <u>3,031,159</u>       | <u>2.77</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| China Hongqiao Group Ltd., Reg. S 6.25% 08/06/2024  | USD      | 750,000                    | 761,859                | 0.70               |
| DP World Crescent Ltd., Reg. S 4.848% 26/09/2028  | USD      | 400,000                    | 459,500                | 0.42               |
| ENN Energy Holdings Ltd., Reg. S 3.25% 24/07/2022   | USD      | 535,000                    | 546,135                | 0.50               |
| ENN Energy Holdings Ltd., Reg. S 2.625% 17/09/2030  | USD      | 700,000                    | 696,631                | 0.64               |
| Fibria Overseas Finance Ltd. 4% 14/01/2025  | USD      | 460,000                    | 495,305                | 0.45               |
| Longfor Group Holdings Ltd., Reg. S 3.875% 13/07/2022   | USD      | 270,000                    | 276,379                | 0.25               |
| Longfor Group Holdings Ltd., Reg. S 3.95% 16/09/2029  | USD      | 850,000                    | 917,097                | 0.84               |
| QNB Finance Ltd., Reg. S 2.75% 12/02/2027   | USD      | 600,000                    | 626,737                | 0.58               |
| Shimao Group Holdings Ltd., Reg. S 5.6% 15/07/2026  | USD      | 700,000                    | 735,875                | 0.67               |
|   |          |                            | <u>5,515,518</u>       | <u>5.05</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Chile Government Bond 2.45% 31/01/2031  | USD      | 530,000                    | 539,209                | 0.49               |
| Chile Government Bond 2.55% 27/01/2032  | USD      | 277,000                    | 282,505                | 0.26               |
| Enel Chile SA 4.875% 12/06/2028   | USD      | 787,000                    | 907,175                | 0.83               |
| Enel Generacion Chile SA 4.25% 15/04/2024   | USD      | 775,000                    | 828,427                | 0.76               |
|   |          |                            | <u>2,557,316</u>       | <u>2.34</u>        |

## Schedule of Investments (continued)

### RobecoSAM Emerging SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Colombia</i>   |          |                            |                        |                    |
| Bancolombia SA 3% 29/01/2025  | USD      | 1,450,000                  | 1,483,712              | 1.36               |
| Colombia Government Bond 3.875% 25/04/2027  | USD      | 510,000                    | 541,971                | 0.50               |
| Colombia Government Bond 4.125% 15/05/2051  | USD      | 580,000                    | 549,478                | 0.50               |
|   |          |                            | <u>2,575,161</u>       | <u>2.36</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Bank of East Asia Ltd. (The), Reg. S, FRN 5.825% Perpetual  | USD      | 850,000                    | 914,972                | 0.84               |
| CRCC Chengan Ltd., Reg. S, FRN 3.97% Perpetual  | USD      | 1,060,000                  | 1,092,131              | 1.00               |
| Huaxin Cement International Finance Co. Ltd., Reg. S 2.25%<br>19/11/2025                                  | USD      | 800,000                    | 794,650                | 0.73               |
| Lenovo Group Ltd., Reg. S 4.75% 29/03/2023  | USD      | 500,000                    | 526,813                | 0.48               |
| Vanke Real Estate Hong Kong Co. Ltd., Reg. S 3.975% 09/11/2027  | USD      | 920,000                    | 986,297                | 0.90               |
| Weichai International Hong Kong Energy Group Co. Ltd., Reg. S, FRN<br>3.75% Perpetual                     | USD      | 1,750,000                  | 1,778,766              | 1.63               |
|   |          |                            | <u>6,093,629</u>       | <u>5.58</u>        |
| <i>Hungary</i>  |          |                            |                        |                    |
| OTP Bank Nyrt., Reg. S, FRN 2.875% 15/07/2029   | EUR      | 1,120,000                  | 1,368,884              | 1.25               |
|   |          |                            | <u>1,368,884</u>       | <u>1.25</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Bharti Airtel Ltd., Reg. S 4.375% 10/06/2025  | USD      | 240,000                    | 261,960                | 0.24               |
| JSW Steel Ltd., Reg. S 5.95% 18/04/2024   | USD      | 250,000                    | 267,469                | 0.25               |
| UltraTech Cement Ltd., Reg. S 2.8% 16/02/2031   | USD      | 1,430,000                  | 1,377,862              | 1.26               |
|   |          |                            | <u>1,907,291</u>       | <u>1.75</u>        |
| <i>Indonesia</i>  |          |                            |                        |                    |
| Bank Negara Indonesia Persero Tbk. PT, Reg. S 3.75% 30/03/2026  | USD      | 713,000                    | 727,116                | 0.67               |
| Bank Tabungan Negara Persero Tbk. PT, Reg. S 4.2% 23/01/2025  | USD      | 1,000,000                  | 1,020,500              | 0.93               |
| Pertamina Persero PT, Reg. S 1.4% 09/02/2026  | USD      | 330,000                    | 323,400                | 0.30               |
| Pertamina Persero PT, Reg. S 6.5% 07/11/2048  | USD      | 200,000                    | 265,037                | 0.24               |
| Pertamina Persero PT, Reg. S 4.7% 30/07/2049  | USD      | 540,000                    | 585,158                | 0.54               |
| Perusahaan Gas Negara Tbk. PT, Reg. S 5.125% 16/05/2024   | USD      | 350,000                    | 387,034                | 0.35               |
| Tower Bersama Infrastructure Tbk. PT, Reg. S 4.25% 21/01/2025   | USD      | 310,000                    | 327,050                | 0.30               |
|   |          |                            | <u>3,635,295</u>       | <u>3.33</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Novolipetsk Steel, Reg. S 4.7% 30/05/2026   | USD      | 640,000                    | 709,920                | 0.65               |
| Novolipetsk Steel, Reg. S 1.45% 02/06/2026  | EUR      | 500,000                    | 593,711                | 0.54               |
|   |          |                            | <u>1,303,631</u>       | <u>1.19</u>        |

## Schedule of Investments (continued)

### RobecoSAM Emerging SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Jersey</i>   |          |                            |                        |                    |
| Galaxy Pipeline Assets Bidco Ltd., Reg. S 3.25% 30/09/2040  | USD      | 1,600,000                  | 1,587,500              | 1.45               |
|   |          |                            | <u>1,587,500</u>       | <u>1.45</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Czech Gas Networks Investments Sarl, Reg. S 0.875% 31/03/2031   | EUR      | 1,000,000                  | 1,187,882              | 1.09               |
| Millicom International Cellular SA, Reg. S 6.625% 15/10/2026  | USD      | 234,000                    | 247,572                | 0.23               |
| Millicom International Cellular SA, Reg. S 5.125% 15/01/2028  | USD      | 378,000                    | 395,317                | 0.36               |
| Millicom International Cellular SA, Reg. S 6.25% 25/03/2029   | USD      | 234,000                    | 255,587                | 0.23               |
| Sberbank of Russia, Reg. S 5.125% 29/10/2022  | USD      | 660,000                    | 688,875                | 0.63               |
|   |          |                            | <u>2,775,233</u>       | <u>2.54</u>        |
| <i>Mauritius</i>  |          |                            |                        |                    |
| HTA Group Ltd., Reg. S 7% 18/12/2025  | USD      | 650,000                    | 691,762                | 0.63               |
| Network i2i Ltd., Reg. S, FRN 5.65% Perpetual   | USD      | 350,000                    | 373,625                | 0.34               |
|   |          |                            | <u>1,065,387</u>       | <u>0.97</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| America Movil SAB de CV 2.125% 10/03/2028   | EUR      | 600,000                    | 788,609                | 0.72               |
| Banco Mercantil del Norte SA, Reg. S, FRN 5.75% 04/10/2031  | USD      | 400,000                    | 432,075                | 0.40               |
| Banco Mercantil del Norte SA, Reg. S, FRN 6.75% Perpetual   | USD      | 300,000                    | 322,500                | 0.29               |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo   |          |                            |                        |                    |
| Financiero Santand, Reg. S, FRN 5.95% 01/10/2028  | USD      | 1,000,000                  | 1,085,188              | 0.99               |
| Grupo Bimbo SAB de CV, Reg. S 4.5% 25/01/2022   | USD      | 105,000                    | 107,084                | 0.10               |
| Grupo Bimbo SAB de CV, Reg. S 4.7% 10/11/2047   | USD      | 400,000                    | 467,825                | 0.43               |
| Grupo Televisa SAB 4.625% 30/01/2026  | USD      | 580,000                    | 643,546                | 0.59               |
| Grupo Televisa SAB 5% 13/05/2045  | USD      | 600,000                    | 717,112                | 0.66               |
| Mexico Government Bond 2.125% 25/10/2051  | EUR      | 270,000                    | 269,763                | 0.25               |
| Nemak SAB de CV, Reg. S 3.25% 15/03/2024  | EUR      | 240,000                    | 288,049                | 0.26               |
| Orbia Advance Corp. SAB de CV, Reg. S 5.5% 15/01/2048   | USD      | 750,000                    | 878,906                | 0.80               |
|   |          |                            | <u>6,000,657</u>       | <u>5.49</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Bharti Airtel International Netherlands BV, Reg. S 5.35% 20/05/2024                                       | USD      | 490,000                    | 539,431                | 0.49               |
| Braskem Netherlands Finance BV, Reg. S 4.5% 10/01/2028  | USD      | 500,000                    | 526,225                | 0.48               |
| MDGH - GMTN BV, Reg. S 3.7% 07/11/2049  | USD      | 900,000                    | 983,419                | 0.90               |
| Telefonica Europe BV, Reg. S, FRN 5.875% Perpetual  | EUR      | 600,000                    | 791,644                | 0.72               |
| VEON Holdings BV, Reg. S 7.25% 26/04/2023   | USD      | 400,000                    | 433,450                | 0.40               |
| VEON Holdings BV, Reg. S 3.375% 25/11/2027  | USD      | 750,000                    | 753,422                | 0.69               |
|   |          |                            | <u>4,027,591</u>       | <u>3.68</u>        |

## Schedule of Investments (continued)

### RobecoSAM Emerging SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Panama</i>   |          |                            |                        |                    |
| Autoridad del Canal de Panama, Reg. S 4.95% 29/07/2035  | USD      | 650,000                    | 796,453                | 0.73               |
| Panama Government Bond 3.16% 23/01/2030   | USD      | 610,000                    | 640,043                | 0.58               |
|   |          |                            | <u>1,436,496</u>       | <u>1.31</u>        |
| <i>Peru</i>   |          |                            |                        |                    |
| Banco BBVA Peru SA, Reg. S, FRN 5.25% 22/09/2029  | USD      | 1,220,000                  | 1,281,610              | 1.17               |
| Peru Government Bond 3.75% 01/03/2030   | EUR      | 450,000                    | 640,653                | 0.59               |
| Peru Government Bond 2.783% 23/01/2031  | USD      | 850,000                    | 867,159                | 0.79               |
| Peru Government Bond 1.862% 01/12/2032  | USD      | 213,000                    | 198,330                | 0.18               |
|   |          |                            | <u>2,987,752</u>       | <u>2.73</u>        |
| <i>Qatar</i>  |          |                            |                        |                    |
| Qatar Government Bond, Reg. S 3.75% 16/04/2030  | USD      | 439,000                    | 496,619                | 0.45               |
|   |          |                            | <u>496,619</u>         | <u>0.45</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| Russian Foreign Bond - Eurobond, Reg. S 1.125% 20/11/2027   | EUR      | 1,200,000                  | 1,415,520              | 1.30               |
|   |          |                            | <u>1,415,520</u>       | <u>1.30</u>        |
| <i>Saudi Arabia</i>   |          |                            |                        |                    |
| Saudi Telecom Co., Reg. S 3.89% 13/05/2029  | USD      | 750,000                    | 827,484                | 0.76               |
|   |          |                            | <u>827,484</u>         | <u>0.76</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| ABJA Investment Co. Pte. Ltd., Reg. S 5.95% 31/07/2024  | USD      | 360,000                    | 388,755                | 0.35               |
| ABJA Investment Co. Pte. Ltd., Reg. S 5.45% 24/01/2028  | USD      | 260,000                    | 279,674                | 0.25               |
| DBS Group Holdings Ltd., Reg. S, FRN 1.5% 11/04/2028  | EUR      | 851,000                    | 1,034,305              | 0.95               |
| Jubilant Pharma Ltd., Reg. S 6% 05/03/2024  | USD      | 1,000,000                  | 1,048,312              | 0.96               |
| United Overseas Bank Ltd., Reg. S, FRN 2.88% 08/03/2027   | USD      | 1,045,000                  | 1,056,626              | 0.97               |
| United Overseas Bank Ltd., Reg. S, FRN 2% 14/10/2031  | USD      | 1,320,000                  | 1,320,208              | 1.21               |
|   |          |                            | <u>5,127,880</u>       | <u>4.69</u>        |
| <i>South Korea</i>  |          |                            |                        |                    |
| Kia Corp., Reg. S 1.75% 16/10/2026  | USD      | 870,000                    | 875,853                | 0.80               |
| Kookmin Bank, Reg. S 2.5% 04/11/2030  | USD      | 1,000,000                  | 996,320                | 0.91               |
| Shinhan Bank Co. Ltd., Reg. S 4% 23/04/2029   | USD      | 439,000                    | 489,485                | 0.45               |
| SK Hynix, Inc., Reg. S 2.375% 19/01/2031  | USD      | 610,000                    | 595,414                | 0.55               |
|   |          |                            | <u>2,957,072</u>       | <u>2.71</u>        |

## Schedule of Investments (continued)

### RobecoSAM Emerging SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Supranational</i>  |          |                            |                        |                    |
| CANPACK SA, Reg. S 2.375% 01/11/2027  | EUR      | 650,000                    | 787,938                | 0.72               |
|   |          |                            | <u>787,938</u>         | <u>0.72</u>        |
| <i>Thailand</i>   |          |                            |                        |                    |
| Bangkok Bank PCL, Reg. S, FRN 5% 31/12/2164   | USD      | 320,000                    | 337,960                | 0.31               |
| Kasikornbank PCL, Reg. S, FRN 3.343% 02/10/2031   | USD      | 810,000                    | 828,124                | 0.76               |
| Kasikornbank PCL, Reg. S, FRN 5.275% Perpetual  | USD      | 410,000                    | 435,446                | 0.40               |
| PTTEP Treasury Center Co. Ltd., Reg. S 3.903% 06/12/2059  | USD      | 500,000                    | 532,906                | 0.48               |
|   |          |                            | <u>2,134,436</u>       | <u>1.95</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| Turkcell Iletisim Hizmetleri A/S, Reg. S 5.75% 15/10/2025   | USD      | 200,000                    | 214,475                | 0.20               |
| Turkey Government Bond 4.875% 09/10/2026  | USD      | 390,000                    | 381,786                | 0.35               |
| Turkey Government Bond 5.125% 17/02/2028  | USD      | 470,000                    | 456,869                | 0.42               |
| Turkey Government Bond 5.25% 13/03/2030   | USD      | 330,000                    | 312,428                | 0.28               |
| Turkiye Sise ve Cam Fabrikalari A/S, Reg. S 6.95% 14/03/2026  | USD      | 600,000                    | 666,487                | 0.61               |
|   |          |                            | <u>2,032,045</u>       | <u>1.86</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| DP World plc, Reg. S 2.375% 25/09/2026  | EUR      | 410,000                    | 518,887                | 0.48               |
| DP World plc, Reg. S 5.625% 25/09/2048  | USD      | 400,000                    | 498,575                | 0.46               |
| Emirates Telecommunications Group Co. PJSC, Reg. S 0.375%<br>17/05/2028                                   | EUR      | 183,000                    | 217,766                | 0.20               |
| MDGH GMTN RSC Ltd., Reg. S 2.5% 03/06/2031  | USD      | 500,000                    | 505,625                | 0.46               |
| NBK Tier 1 Financing 2 Ltd., Reg. S, FRN 4.5% Perpetual   | USD      | 600,000                    | 626,737                | 0.57               |
| Nbk Tier 2 Ltd., Reg. S, FRN 2.5% 24/11/2030  | USD      | 709,000                    | 713,343                | 0.65               |
|   |          |                            | <u>3,080,933</u>       | <u>2.82</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Standard Chartered plc, Reg. S, FRN 2.5% 09/09/2030   | EUR      | 450,000                    | 566,539                | 0.52               |
|   |          |                            | <u>566,539</u>         | <u>0.52</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| BOC Aviation USA Corp., Reg. S 1.625% 29/04/2024  | USD      | 572,000                    | 576,541                | 0.53               |
| Periama Holdings LLC, Reg. S 5.95% 19/04/2026   | USD      | 730,000                    | 791,959                | 0.72               |
| Sasol Financing USA LLC 4.375% 18/09/2026   | USD      | 780,000                    | 804,765                | 0.74               |
|   |          |                            | <u>2,173,265</u>       | <u>1.99</u>        |
| <i>Virgin Islands, British</i>  |          |                            |                        |                    |
| CAS Capital No. 1 Ltd., Reg. S, FRN 4% 31/12/2164   | USD      | 1,690,000                  | 1,697,922              | 1.55               |

## Schedule of Investments (continued)

### RobecoSAM Emerging SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Virgin Islands, British (continued)</i>  |          |                            |                        |                    |
| ENN Clean Energy International Investment Ltd., Reg. S 3.375%<br>12/05/2026                               | USD      | 1,079,000                  | 1,100,748              | 1.01               |
| JMH Co. Ltd., Reg. S 2.5% 09/04/2031  | USD      | 370,000                    | 375,093                | 0.34               |
| JMH Co. Ltd., Reg. S 2.875% 09/04/2036  | USD      | 220,000                    | 222,629                | 0.20               |
| TSMC Global Ltd., Reg. S 2.25% 23/04/2031   | USD      | 1,070,000                  | 1,076,167              | 0.99               |
| Yili Holding Investment Ltd., Reg. S 1.625% 19/11/2025  | USD      | 452,000                    | 449,119                | 0.41               |
|   |          |                            | <u>4,921,678</u>       | <u>4.50</u>        |
| Total Bonds   |          |                            | <u>78,632,733</u>      | <u>71.94</u>       |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>78,632,733</u>      | <u>71.94</u>       |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| FMG Resources August 2006 Pty. Ltd., Reg. S 5.125% 15/05/2024   | USD      | 600,000                    | 652,527                | 0.60               |
| FMG Resources August 2006 Pty. Ltd., Reg. S 4.375% 01/04/2031   | USD      | 817,000                    | 872,428                | 0.80               |
|   |          |                            | <u>1,524,955</u>       | <u>1.40</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Sappi Papier Holding GmbH, 144A 7.5% 15/06/2032   | USD      | 467,000                    | 516,579                | 0.47               |
|   |          |                            | <u>516,579</u>         | <u>0.47</u>        |
| <i>Brazil</i>   |          |                            |                        |                    |
| Banco do Brasil SA, Reg. S 4.75% 20/03/2024   | USD      | 620,000                    | 663,586                | 0.61               |
| Banco do Brasil SA, Reg. S, FRN 9% Perpetual  | USD      | 340,000                    | 378,029                | 0.35               |
| Itau Unibanco Holding SA, Reg. S, FRN 4.5% 21/11/2029   | USD      | 554,000                    | 566,222                | 0.52               |
| Itau Unibanco Holding SA, Reg. S, FRN 6.125% Perpetual  | USD      | 620,000                    | 627,479                | 0.57               |
|   |          |                            | <u>2,235,316</u>       | <u>2.05</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| First Quantum Minerals Ltd., 144A 6.5% 01/03/2024   | USD      | 200,000                    | 204,000                | 0.19               |
| First Quantum Minerals Ltd., Reg. S 6.5% 01/03/2024   | USD      | 250,000                    | 255,000                | 0.23               |
| First Quantum Minerals Ltd., Reg. S 6.875% 15/10/2027   | USD      | 840,000                    | 914,550                | 0.84               |
| St Marys Cement, Inc. Canada, Reg. S 5.75% 28/01/2027   | USD      | 765,000                    | 879,750                | 0.80               |
|   |          |                            | <u>2,253,300</u>       | <u>2.06</u>        |

## Schedule of Investments (continued)

### RobecoSAM Emerging SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| CK Hutchison Capital Securities 17 Ltd., Reg. S, FRN 4% Perpetual                                     | USD      | 533,000                    | 541,595                | 0.50               |
|   |          |                            | <u>541,595</u>         | <u>0.50</u>        |
| <i>Chile</i>  |          |                            |                        |                    |
| Celulosa Arauco y Constitucion SA, Reg. S 4.2% 29/01/2030   | USD      | 500,000                    | 540,406                | 0.50               |
| Falabella SA, Reg. S 3.75% 30/10/2027   | USD      | 760,000                    | 810,018                | 0.74               |
| Transec SA, Reg. S 4.625% 26/07/2023  | USD      | 280,000                    | 299,512                | 0.27               |
| Transec SA, Reg. S 3.875% 12/01/2029  | USD      | 770,000                    | 831,985                | 0.76               |
|   |          |                            | <u>2,481,921</u>       | <u>2.27</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| Lenovo Group Ltd., Reg. S 5.875% 24/04/2025   | USD      | 650,000                    | 737,466                | 0.68               |
|   |          |                            | <u>737,466</u>         | <u>0.68</u>        |
| <i>India</i>  |          |                            |                        |                    |
| Bharti Airtel Ltd., Reg. S 3.25% 03/06/2031   | USD      | 280,000                    | 277,116                | 0.25               |
|   |          |                            | <u>277,116</u>         | <u>0.25</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| C&W Senior Financing DAC, Reg. S 6.875% 15/09/2027  | USD      | 750,000                    | 799,263                | 0.73               |
|   |          |                            | <u>799,263</u>         | <u>0.73</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Nexa Resources SA, Reg. S 6.5% 18/01/2028   | USD      | 490,000                    | 550,882                | 0.50               |
| Raizen Fuels Finance SA, Reg. S 5.3% 20/01/2027   | USD      | 930,000                    | 1,048,575              | 0.96               |
|   |          |                            | <u>1,599,457</u>       | <u>1.46</u>        |
| <i>Marshall Islands</i>   |          |                            |                        |                    |
| Nakilat, Inc., Reg. S 6.067% 31/12/2033   | USD      | 300,000                    | 366,806                | 0.34               |
| Nakilat, Inc., Reg. S 6.267% 31/12/2033   | USD      | 352,947                    | 420,779                | 0.38               |
|   |          |                            | <u>787,585</u>         | <u>0.72</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand, FRN 8.5% Perpetual  | USD      | 400,000                    | 410,875                | 0.38               |
| BBVA Bancomer SA, Reg. S, FRN 5.125% 18/01/2033   | USD      | 1,310,000                  | 1,365,020              | 1.25               |
| Cemex SAB de CV, 144A 5.45% 19/11/2029  | USD      | 500,000                    | 550,406                | 0.50               |
| Grupo Bimbo SAB de CV, Reg. S, FRN 5.95% Perpetual  | USD      | 700,000                    | 735,665                | 0.67               |
| Infraestructura Energetica Nova SAB de CV, Reg. S 4.75% 15/01/2051                                    | USD      | 500,000                    | 506,875                | 0.46               |
| Nemak SAB de CV, Reg. S 4.75% 23/01/2025  | USD      | 600,000                    | 618,488                | 0.57               |



## Schedule of Investments (continued)

### RobecoSAM Emerging SDG Credits

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>USD    | % of Net<br>Assets   |
|---|----------|----------------------------|---------------------------|----------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                           |                      |
| Bonds (continued)   |          |                            |                           |                      |
| <i>Mexico (continued)</i>   |          |                            |                           |                      |
| Orbia Advance Corp. SAB de CV, Reg. S 4% 04/10/2027   | USD      | 480,000                    | 524,640                   | 0.48                 |
|   |          |                            | <u>4,711,969</u>          | <u>4.31</u>          |
| <i>Peru</i>   |          |                            |                           |                      |
| Banco de Credito del Peru, Reg. S, FRN 3.125% 01/07/2030  | USD      | 550,000                    | 544,308                   | 0.50                 |
|   |          |                            | <u>544,308</u>            | <u>0.50</u>          |
| <i>Singapore</i>  |          |                            |                           |                      |
| Oversea-Chinese Banking Corp. Ltd., Reg. S, FRN 1.832% 10/09/2030                                     | USD      | 900,000                    | 899,577                   | 0.82                 |
|   |          |                            | <u>899,577</u>            | <u>0.82</u>          |
| <i>Supranational</i>  |          |                            |                           |                      |
| ATP Tower Holdings LLC, Reg. S 4.05% 27/04/2026   | USD      | 1,000,000                  | 1,020,500                 | 0.93                 |
|   |          |                            | <u>1,020,500</u>          | <u>0.93</u>          |
| <i>Thailand</i>   |          |                            |                           |                      |
| Bangkok Bank PCL, Reg. S, FRN 3.733% 25/09/2034   | USD      | 1,460,000                  | 1,515,936                 | 1.39                 |
|   |          |                            | <u>1,515,936</u>          | <u>1.39</u>          |
| <i>United States of America</i>   |          |                            |                           |                      |
| Braskem America Finance Co., Reg. S 7.125% 22/07/2041   | USD      | 653,000                    | 809,638                   | 0.74                 |
| US Treasury Bill 0% 12/08/2021  | USD      | 1,092,000                  | 1,091,941                 | 1.00                 |
|   |          |                            | <u>1,901,579</u>          | <u>1.74</u>          |
| <i>Virgin Islands, British</i>  |          |                            |                           |                      |
| Yingde Gases Investment Ltd., Reg. S 6.25% 19/01/2023   | USD      | 700,000                    | 719,819                   | 0.66                 |
|   |          |                            | <u>719,819</u>            | <u>0.66</u>          |
| Total Bonds   |          |                            | <u>25,068,241</u>         | <u>22.94</u>         |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | <u>25,068,241</u>         | <u>22.94</u>         |
| <b>Total Investments</b>  |          |                            | <b><u>103,700,974</u></b> | <b><u>94.88</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>4,193,483</u></b>   | <b><u>3.84</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>1,403,535</u></b>   | <b><u>1.28</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>109,297,992</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### RobecoSAM Emerging SDG Credits

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of Contracts | Currency | Global Exposure USD | Unrealised Gain/(Loss) USD | % of Net Assets |
|---|---------------------|----------|---------------------|----------------------------|-----------------|
| US 5 Year Note, 30/09/2021                                  | 20                  | USD      | 2,468,594           | 2,969                      | –               |
| Euro-Schatz, 08/09/2021                                     | (17)                | EUR      | (2,260,776)         | 344                        | –               |
| US Long Bond, 21/09/2021                                    | 9                   | USD      | 1,446,750           | 32,149                     | 0.03            |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                     |          |                     | <b>35,462</b>              | <b>0.03</b>     |
| US 2 Year Note, 30/09/2021                                  | 50                  | USD      | 11,016,016          | (16,828)                   | (0.02)          |
| US 10 Year Note, 21/09/2021                                 | (75)                | USD      | (9,937,500)         | (39,197)                   | (0.04)          |
| US 10 Year Ultra Bond, 21/09/2021                           | (2)                 | USD      | (294,406)           | (4,703)                    | –               |
| Euro-Bobl, 08/09/2021                                       | (49)                | EUR      | (7,795,336)         | (5,206)                    | –               |
| Euro-Bund, 08/09/2021                                       | (9)                 | EUR      | (1,842,284)         | (7,187)                    | (0.01)          |
| Euro-Buxl 30 Year Bond, 08/09/2021                          | (1)                 | EUR      | (241,022)           | (3,771)                    | –               |
| US Ultra Bond, 21/09/2021                                   | (5)                 | USD      | (963,438)           | (21,250)                   | (0.02)          |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                     |          |                     | <b>(98,142)</b>            | <b>(0.09)</b>   |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                     |          |                     | <b>(62,680)</b>            | <b>(0.06)</b>   |

### RobecoSAM Emerging SDG Credits

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty | Unrealised Gain/(Loss) USD | % of Net Assets |
|---|------------------|---------------|-------------|---------------|--------------|----------------------------|-----------------|
| EUR   | 22,174           | USD           | 26,280      | 06/07/2021    | Rabobank     | 18                         | –               |
| USD   | 2,755,757        | EUR           | 2,260,000   | 06/07/2021    | Citibank     | 75,397                     | 0.07            |
| USD   | 597,510          | EUR           | 500,000     | 06/07/2021    | HSBC         | 4,510                      | –               |
| USD   | 14,092,664       | EUR           | 11,531,617  | 06/07/2021    | J.P. Morgan  | 416,167                    | 0.38            |
| USD   | 82,328           | GBP           | 57,850      | 06/07/2021    | HSBC         | 2,411                      | –               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>      |                  |               |             |               |              | <b>498,503</b>             | <b>0.45</b>     |
| EUR   | 91,000           | USD           | 110,914     | 06/07/2021    | Barclays     | (2,988)                    | –               |
| EUR   | 2,100,000        | USD           | 2,544,038   | 06/07/2021    | HSBC         | (53,438)                   | (0.05)          |
| EUR   | 3,748,168        | USD           | 4,577,215   | 06/07/2021    | J.P. Morgan  | (131,888)                  | (0.12)          |
| EUR   | 37,000           | USD           | 44,452      | 06/07/2021    | Rabobank     | (570)                      | –               |
| GBP   | 57,850           | USD           | 80,365      | 06/07/2021    | J.P. Morgan  | (447)                      | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |              | <b>(189,331)</b>           | <b>(0.17)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |              | <b>309,172</b>             | <b>0.28</b>     |

## Schedule of Investments (continued)

### RobecoSAM Emerging SDG Credits

As at 30 June 2021

#### Credit Default Swap Contracts

| <b>Nominal</b>  |                 |                     |                               |                 | <b>Interest</b> |                 | <b>Market</b> |                 |
|---|-----------------|---------------------|-------------------------------|-----------------|-----------------|-----------------|---------------|-----------------|
| <b>Amount</b>   | <b>Currency</b> | <b>Counterparty</b> | <b>Reference Entity</b>       | <b>Buy/Sell</b> | <b>(Paid)/</b>  | <b>Maturity</b> | <b>Value</b>  | <b>% of Net</b> |
|   |                 |                     |                               |                 | <b>Received</b> | <b>Date</b>     | <b>USD</b>    | <b>Assets</b>   |
|   |                 |                     |                               |                 | <b>Rate</b>     |                 |               |                 |
| 5,000,000   | USD             | BNP Paribas         | ITRAXX.ASIA.EX.JAPAN.IG.35-V1 | Sell            | 1.00%           | 20/06/2026      | 39,511        | 0.04            |
| <b>Total Market Value on Credit Default Swap Contracts - Assets</b> |                 |                     |                               |                 |                 |                 | <b>39,511</b> | <b>0.04</b>     |
| <b>Net Market Value on Credit Default Swap Contracts - Assets</b>   |                 |                     |                               |                 |                 |                 | <b>39,511</b> | <b>0.04</b>     |

## Schedule of Investments (continued)

### Robeco Financial Institutions Bonds As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| Australia & New Zealand Banking Group Ltd., Reg. S, FRN 1.125% 21/11/2029                     | EUR      | 25,000,000                 | 25,540,445             | 1.04               |
| Commonwealth Bank of Australia, Reg. S, FRN 1.936% 03/10/2029                                 | EUR      | 28,570,000                 | 29,921,099             | 1.21               |
|   |          |                            | <u>55,461,544</u>      | <u>2.25</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Erste Group Bank AG, Reg. S, FRN 1% 10/06/2030  | EUR      | 12,100,000                 | 12,206,499             | 0.50               |
| Erste Group Bank AG, Reg. S, FRN 1.625% 08/09/2031  | EUR      | 24,400,000                 | 25,262,120             | 1.03               |
| Raiffeisen Bank International AG, Reg. S, FRN 1.5% 12/03/2030                                 | EUR      | 28,700,000                 | 29,316,873             | 1.19               |
| Raiffeisen Bank International AG, Reg. S, FRN 2.875% 18/06/2032                               | EUR      | 23,500,000                 | 25,692,718             | 1.04               |
| Raiffeisen Bank International AG, Reg. S, FRN 6% 31/12/2164                                   | EUR      | 10,000,000                 | 11,142,236             | 0.45               |
|   |          |                            | <u>103,620,446</u>     | <u>4.21</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| AG Insurance SA, Reg. S, FRN 3.5% 30/06/2047  | EUR      | 18,100,000                 | 20,585,261             | 0.84               |
| Ageas SA/NV, Reg. S, FRN 3.25% 02/07/2049   | EUR      | 19,900,000                 | 22,494,994             | 0.91               |
| Argenta Spaarbank NV, Reg. S 1% 29/01/2027  | EUR      | 6,200,000                  | 6,334,845              | 0.26               |
| Belfius Bank SA, Reg. S 3.125% 11/05/2026   | EUR      | 9,900,000                  | 11,177,268             | 0.45               |
| Belfius Bank SA, Reg. S, FRN 1.625% 15/03/2028  | EUR      | 24,500,000                 | 24,980,552             | 1.01               |
| KBC Group NV, Reg. S, FRN 1.875% 11/03/2027   | EUR      | 18,400,000                 | 18,632,544             | 0.76               |
| KBC Group NV, Reg. S, FRN 0.5% 03/12/2029   | EUR      | 3,500,000                  | 3,501,458              | 0.14               |
|   |          |                            | <u>107,706,922</u>     | <u>4.37</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Danske Bank A/S, Reg. S, FRN 2.5% 21/06/2029  | EUR      | 24,938,000                 | 26,278,853             | 1.07               |
| Danske Bank A/S, Reg. S, FRN 1.375% 12/02/2030  | EUR      | 31,370,000                 | 31,975,181             | 1.30               |
| Danske Bank A/S, Reg. S, FRN 1.5% 02/09/2030  | EUR      | 5,000,000                  | 5,120,559              | 0.21               |
| Jyske Bank A/S, FRN 1.25% 28/01/2031  | EUR      | 4,200,000                  | 4,244,419              | 0.17               |
| Jyske Bank A/S, Reg. S, FRN 2.25% 05/04/2029  | EUR      | 25,260,000                 | 26,348,138             | 1.07               |
| Nykredit Realkredit A/S, Reg. S, FRN 2.75% 17/11/2027   | EUR      | 18,880,000                 | 19,572,115             | 0.79               |
|   |          |                            | <u>113,539,265</u>     | <u>4.61</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Mandatum Life Insurance Co. Ltd., Reg. S, FRN 1.875% 04/10/2049                               | EUR      | 13,000,000                 | 13,310,222             | 0.54               |
| Nordea Bank Abp, Reg. S, FRN 1% 27/06/2029  | EUR      | 7,000,000                  | 7,131,953              | 0.29               |
| Sampo OYJ, Reg. S, FRN 3.375% 23/05/2049  | EUR      | 31,065,000                 | 35,341,300             | 1.43               |
| Sampo OYJ, Reg. S, FRN 2.5% 03/09/2052  | EUR      | 2,427,000                  | 2,574,357              | 0.11               |
|   |          |                            | <u>58,357,832</u>      | <u>2.37</u>        |

## Schedule of Investments (continued)

### Robeco Financial Institutions Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>France</i>   |          |                            |                        |                    |
| AXA SA, Reg. S, FRN 3.875% Perpetual  | EUR      | 21,160,000                 | 23,870,910             | 0.97               |
| AXA SA, Reg. S, FRN 3.941% Perpetual  | EUR      | 33,040,000                 | 36,608,217             | 1.49               |
| Banque Federative du Credit Mutuel SA, Reg. S 3% 21/05/2024   | EUR      | 12,160,000                 | 13,202,453             | 0.54               |
| Banque Federative du Credit Mutuel SA, Reg. S 3% 11/09/2025   | EUR      | 6,200,000                  | 6,893,732              | 0.28               |
| Banque Federative du Credit Mutuel SA, Reg. S 2.375% 24/03/2026   | EUR      | 17,100,000                 | 18,626,607             | 0.76               |
| Banque Federative du Credit Mutuel SA, Reg. S 1.875% 04/11/2026   | EUR      | 9,700,000                  | 10,381,891             | 0.42               |
| Banque Federative du Credit Mutuel SA, Reg. S 1.625% 15/11/2027   | EUR      | 10,000,000                 | 10,568,158             | 0.43               |
| Banque Federative du Credit Mutuel SA, Reg. S 1.875% 18/06/2029   | EUR      | 4,000,000                  | 4,304,253              | 0.17               |
| BNP Paribas Cardif SA, Reg. S, FRN 4.032% Perpetual   | EUR      | 40,900,000                 | 46,221,055             | 1.88               |
| BNP Paribas SA, Reg. S 1.625% 02/07/2031  | EUR      | 5,900,000                  | 6,157,283              | 0.25               |
| BNP Paribas SA, Reg. S, FRN 2.375% 20/11/2030   | EUR      | 6,000,000                  | 6,446,952              | 0.26               |
| BNP Paribas SA, Reg. S, FRN 2% 24/05/2031   | GBP      | 6,200,000                  | 7,281,929              | 0.30               |
| CNP Assurances, Reg. S, FRN 4.25% 05/06/2045  | EUR      | 9,100,000                  | 10,366,848             | 0.42               |
| CNP Assurances, Reg. S, FRN 4.5% 10/06/2047   | EUR      | 24,300,000                 | 29,142,052             | 1.18               |
| CNP Assurances, Reg. S, FRN 2% 27/07/2050   | EUR      | 10,000,000                 | 10,377,331             | 0.42               |
| CNP Assurances, Reg. S, FRN 2.5% 30/06/2051   | EUR      | 8,500,000                  | 9,092,058              | 0.37               |
| CNP Assurances, Reg. S, FRN 4% Perpetual  | EUR      | 4,000,000                  | 4,436,781              | 0.18               |
| Credit Agricole Assurances SA, Reg. S 2% 17/07/2030   | EUR      | 13,000,000                 | 13,614,846             | 0.55               |
| Credit Agricole Assurances SA, Reg. S, FRN 4.75% 27/09/2048   | EUR      | 10,100,000                 | 12,333,932             | 0.50               |
| Credit Agricole Assurances SA, Reg. S, FRN 4.25% Perpetual  | EUR      | 28,600,000                 | 31,778,706             | 1.29               |
| La Banque Postale SA, Reg. S, FRN 0.875% 26/01/2031   | EUR      | 11,400,000                 | 11,429,954             | 0.46               |
| La Mondiale SAM, Reg. S 0.75% 20/04/2026  | EUR      | 2,400,000                  | 2,429,823              | 0.10               |
| La Mondiale SAM, Reg. S 2.125% 23/06/2031   | EUR      | 12,600,000                 | 13,219,402             | 0.54               |
| La Mondiale SAM, Reg. S, FRN 5.875% 26/01/2047  | USD      | 13,000,000                 | 12,484,001             | 0.51               |
| La Mondiale SAM, Reg. S, FRN 4.375% Perpetual   | EUR      | 7,700,000                  | 8,470,499              | 0.34               |
| La Mondiale SAM, Reg. S, FRN 5.05% Perpetual  | EUR      | 24,520,000                 | 28,525,956             | 1.16               |
| Societe Generale SA, FRN 1% 24/11/2030  | EUR      | 42,000,000                 | 41,969,132             | 1.70               |
| Societe Generale SA, Reg. S, FRN 1.125% 30/06/2031  | EUR      | 8,000,000                  | 7,997,936              | 0.32               |
|   |          |                            | 438,232,697            | 17.79              |
| <i>Germany</i>  |          |                            |                        |                    |
| Allianz SE, Reg. S, FRN 3.375% Perpetual  | EUR      | 5,000,000                  | 5,451,411              | 0.22               |
| Allianz SE, Reg. S, FRN 4.75% Perpetual   | EUR      | 29,600,000                 | 32,603,667             | 1.32               |
| Bundesobligation, Reg. S 0% 08/10/2021  | EUR      | 42,684,000                 | 42,762,529             | 1.74               |
| Bundesrepublik Deutschland, Reg. S 3.25% 04/07/2021   | EUR      | 87,315,000                 | 87,315,000             | 3.54               |
| Commerzbank AG, Reg. S 4% 23/03/2026  | EUR      | 6,558,000                  | 7,405,438              | 0.30               |
| Deutsche Bank AG, Reg. S, FRN 5.625% 19/05/2031   | EUR      | 18,000,000                 | 21,308,450             | 0.87               |
| Muenchener Rueckversicherungs-Gesellschaft AG, Reg. S, FRN 1.25% 26/05/2041                               | EUR      | 6,700,000                  | 6,799,390              | 0.28               |
| Muenchener Rueckversicherungs-Gesellschaft AG, Reg. S, FRN 3.25% 26/05/2049                               | EUR      | 7,900,000                  | 9,186,347              | 0.37               |

## Schedule of Investments (continued)

### Robeco Financial Institutions Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Germany (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 212,832,232            | 8.64               |
| <i>Ireland</i>  |          |                            |                        |                    |
| AIB Group plc, Reg. S, FRN 1.875% 19/11/2029  | EUR      | 4,640,000                  | 4,757,235              | 0.19               |
| AIB Group plc, Reg. S, FRN 5.25% Perpetual  | EUR      | 18,466,000                 | 19,913,047             | 0.81               |
| Bank of Ireland Group plc, Reg. S, FRN 4.125% 19/09/2027  | USD      | 2,403,000                  | 2,073,940              | 0.08               |
| Bank of Ireland Group plc, Reg. S, FRN 2.375% 14/10/2029  | EUR      | 14,110,000                 | 14,716,140             | 0.60               |
| Bank of Ireland Group plc, Reg. S, FRN 1.375% 11/08/2031  | EUR      | 5,532,000                  | 5,503,385              | 0.22               |
| Bank of Ireland Group plc, Reg. S, FRN 6% 31/12/2164  | EUR      | 5,550,000                  | 6,167,437              | 0.25               |
| Zurich Finance Ireland Designated Activity Co., Reg. S, FRN 1.875% 17/09/2050                             | EUR      | 10,714,000                 | 11,271,459             | 0.46               |
| Zurich Insurance Co. Ltd., Reg. S, FRN 4.25% 02/10/2043   | EUR      | 23,100,000                 | 25,250,917             | 1.03               |
| Zurich Insurance Co. Ltd., Reg. S, FRN 5.625% 24/06/2046  | USD      | 5,000,000                  | 4,886,607              | 0.20               |
|   |          |                            | 94,540,167             | 3.84               |
| <i>Italy</i>  |          |                            |                        |                    |
| Assicurazioni Generali SpA, Reg. S, FRN 5.5% 27/10/2047   | EUR      | 23,300,000                 | 28,717,199             | 1.16               |
| Assicurazioni Generali SpA, Reg. S, FRN 4.596% Perpetual  | EUR      | 15,000,000                 | 16,878,509             | 0.68               |
| Intesa Sanpaolo SpA, Reg. S 5.148% 10/06/2030   | GBP      | 5,000,000                  | 6,632,258              | 0.27               |
| Intesa Sanpaolo SpA, Reg. S, FRN 7.75% Perpetual  | EUR      | 2,000,000                  | 2,448,558              | 0.10               |
| UniCredit SpA, Reg. S, FRN 4.875% 20/02/2029  | EUR      | 12,400,000                 | 13,520,266             | 0.55               |
| UniCredit SpA, Reg. S, FRN 2% 23/09/2029  | EUR      | 8,000,000                  | 8,062,520              | 0.33               |
| UniCredit SpA, Reg. S, FRN 6.625% Perpetual   | EUR      | 5,000,000                  | 5,384,561              | 0.22               |
| Unipol Gruppo SpA, Reg. S 3.25% 23/09/2030  | EUR      | 12,000,000                 | 13,502,144             | 0.55               |
| UnipolSai Assicurazioni SpA, Reg. S, FRN 5.75% Perpetual  | EUR      | 2,000,000                  | 2,200,886              | 0.09               |
|   |          |                            | 97,346,901             | 3.95               |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Helvetia Europe SA, Reg. S, FRN 2.75% 30/09/2041  | EUR      | 17,500,000                 | 18,911,778             | 0.77               |
| Swiss Re Finance Luxembourg SA, Reg. S, FRN 5% 02/04/2049   | USD      | 10,000,000                 | 9,623,493              | 0.39               |
|   |          |                            | 28,535,271             | 1.16               |
| <i>Netherlands</i>  |          |                            |                        |                    |
| ABN AMRO Bank NV, Reg. S, FRN 2.875% 18/01/2028   | EUR      | 2,800,000                  | 2,919,577              | 0.12               |
| ABN AMRO Bank NV, Reg. S, FRN 4.375% Perpetual  | EUR      | 6,800,000                  | 7,355,082              | 0.30               |
| Achmea BV, Reg. S, FRN 6% 04/04/2043  | EUR      | 18,370,000                 | 20,203,789             | 0.82               |
| Achmea BV, Reg. S, FRN 4.25% Perpetual  | EUR      | 33,111,000                 | 36,547,068             | 1.48               |
| Aegon NV, FRN 5.5% 11/04/2048   | USD      | 4,000,000                  | 3,828,487              | 0.16               |
| Aegon NV, Reg. S, FRN 4% 25/04/2044   | EUR      | 21,147,000                 | 23,260,383             | 0.94               |
| Aegon NV, Reg. S, FRN 5.625% Perpetual  | EUR      | 12,000,000                 | 14,422,368             | 0.58               |

## Schedule of Investments (continued)

### Robeco Financial Institutions Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Netherlands (continued)</i>  |          |                            |                        |                    |
| Argentum Netherlands BV for Swiss Life AG, Reg. S, FRN 4.375%<br>Perpetual                                | EUR      | 32,040,000                 | 36,205,789             | 1.47               |
| ASR Nederland NV, Reg. S, FRN 5.125% 29/09/2045   | EUR      | 9,690,000                  | 11,441,356             | 0.46               |
| ASR Nederland NV, Reg. S, FRN 3.375% 02/05/2049   | EUR      | 4,000,000                  | 4,479,742              | 0.18               |
| ASR Nederland NV, Reg. S, FRN 4.625% Perpetual  | EUR      | 10,000,000                 | 11,027,528             | 0.45               |
| ASR Nederland NV, Reg. S, FRN 5% Perpetual  | EUR      | 29,710,000                 | 33,759,850             | 1.37               |
| Athora Netherlands NV, Reg. S, FRN 2.25% 15/07/2031   | EUR      | 19,615,000                 | 19,908,165             | 0.81               |
| Cooperatieve Rabobank UA, Reg. S, FRN 4% 10/04/2029   | USD      | 5,000,000                  | 4,506,510              | 0.18               |
| de Volksbank NV, Reg. S, FRN 1.75% 22/10/2030   | EUR      | 19,000,000                 | 19,930,484             | 0.81               |
| ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG,<br>Reg. S, FRN 3.375% 29/09/2047         | EUR      | 30,540,000                 | 34,299,705             | 1.39               |
| ELM BV for Swiss Life Insurance & Pension Group, Reg. S, FRN 4.5%<br>Perpetual                            | EUR      | 18,040,000                 | 21,175,153             | 0.86               |
| ING Groep NV, FRN 3% 11/04/2028   | EUR      | 26,100,000                 | 27,385,289             | 1.11               |
| ING Groep NV, Reg. S, FRN 2% 22/03/2030   | EUR      | 13,500,000                 | 14,225,221             | 0.58               |
| ING Groep NV, Reg. S, FRN 2.125% 26/05/2031   | EUR      | 26,600,000                 | 28,284,695             | 1.15               |
| LeasePlan Corp. NV, Reg. S, FRN 7.375% Perpetual  | EUR      | 23,245,000                 | 26,026,248             | 1.06               |
| NIBC Bank NV, Reg. S 2% 09/04/2024  | EUR      | 3,700,000                  | 3,863,254              | 0.16               |
| NIBC Bank NV, Reg. S, FRN 6% Perpetual  | EUR      | 1,652,000                  | 1,730,068              | 0.07               |
| NN Group NV, Reg. S, FRN 4.625% 08/04/2044  | EUR      | 19,400,000                 | 21,627,381             | 0.88               |
| NN Group NV, Reg. S, FRN 4.625% 13/01/2048  | EUR      | 10,910,000                 | 12,996,538             | 0.53               |
| NN Group NV, Reg. S, FRN 4.375% Perpetual   | EUR      | 7,700,000                  | 8,486,726              | 0.34               |
| NN Group NV, Reg. S, FRN 4.5% Perpetual   | EUR      | 18,200,000                 | 20,817,896             | 0.84               |
| Swiss Re, Reg. S, FRN 5.625% 15/08/2052   | USD      | 5,000,000                  | 4,832,230              | 0.20               |
| Swiss Reinsurance Co. Ltd., Reg. S, FRN 2.6% Perpetual  | EUR      | 11,100,000                 | 11,934,751             | 0.48               |
| Zurich Insurance Co. Ltd., Reg. S, FRN 5.125% 01/06/2048  | USD      | 5,000,000                  | 4,847,737              | 0.20               |
|   |          |                            | <u>492,329,070</u>     | <u>19.98</u>       |
| <i>Norway</i>   |          |                            |                        |                    |
| DNB Bank ASA, Reg. S, FRN 1.25% 01/03/2027  | EUR      | 5,000,000                  | 5,041,018              | 0.20               |
|   |          |                            | <u>5,041,018</u>       | <u>0.20</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| Banco Comercial Portugues SA, Reg. S, FRN 1.125% 12/02/2027   | EUR      | 15,500,000                 | 15,219,055             | 0.62               |
| Caixa Geral de Depositos SA, Reg. S, FRN 5.75% 28/06/2028   | EUR      | 10,000,000                 | 10,977,470             | 0.44               |
|   |          |                            | <u>26,196,525</u>      | <u>1.06</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| DBS Group Holdings Ltd., Reg. S, FRN 1.5% 11/04/2028  | EUR      | 42,111,000                 | 43,158,511             | 1.75               |
|   |          |                            | <u>43,158,511</u>      | <u>1.75</u>        |

## Schedule of Investments (continued)

### Robeco Financial Institutions Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>South Korea</i>  |          |                            |                        |                    |
| Shinhan Financial Group Co. Ltd., Reg. S, FRN 3.34% 05/02/2030  | USD      | 6,960,000                  | 6,143,334              | 0.25               |
|   |          |                            | <u>6,143,334</u>       | <u>0.25</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 2.575% 22/02/2029   | EUR      | 36,200,000                 | 38,156,941             | 1.55               |
| Banco Bilbao Vizcaya Argentaria SA, Reg. S, FRN 6% Perpetual  | EUR      | 8,600,000                  | 9,416,929              | 0.38               |
| Banco de Sabadell SA, Reg. S 5.625% 06/05/2026  | EUR      | 10,900,000                 | 12,700,051             | 0.52               |
| Banco de Sabadell SA, Reg. S, FRN 2.5% 15/04/2031   | EUR      | 14,700,000                 | 14,791,389             | 0.60               |
| Banco Santander SA 3.49% 28/05/2030   | USD      | 4,400,000                  | 4,005,998              | 0.16               |
| Banco Santander SA, Reg. S 3.25% 04/04/2026   | EUR      | 5,000,000                  | 5,633,973              | 0.23               |
| Banco Santander SA, Reg. S 1.625% 22/10/2030  | EUR      | 20,000,000                 | 20,615,879             | 0.84               |
| Banco Santander SA, Reg. S, FRN 5.25% Perpetual   | EUR      | 2,400,000                  | 2,541,278              | 0.10               |
| Bankinter SA, Reg. S, FRN 2.5% 06/04/2027   | EUR      | 7,300,000                  | 7,434,478              | 0.30               |
| Bankinter SA, Reg. S, FRN 1.25% 23/12/2032  | EUR      | 10,000,000                 | 10,031,317             | 0.41               |
| Bankinter SA, Reg. S, FRN 6.25% 31/12/2164  | EUR      | 11,600,000                 | 13,142,144             | 0.53               |
| CaixaBank SA, Reg. S, FRN 3.75% 15/02/2029  | EUR      | 10,000,000                 | 10,780,222             | 0.44               |
| CaixaBank SA, Reg. S, FRN 2.25% 17/04/2030  | EUR      | 27,400,000                 | 28,712,628             | 1.16               |
| CaixaBank SA, Reg. S, FRN 1.25% 18/06/2031  | EUR      | 15,000,000                 | 15,101,802             | 0.61               |
| Mapfre SA, Reg. S, FRN 4.375% 31/03/2047  | EUR      | 39,300,000                 | 45,546,770             | 1.85               |
|   |          |                            | <u>238,611,799</u>     | <u>9.68</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Skandinaviska Enskilda Banken AB, Reg. S, FRN 1.375% 31/10/2028   | EUR      | 15,490,000                 | 15,917,545             | 0.64               |
| Svenska Handelsbanken AB, Reg. S, FRN 1.625% 05/03/2029   | EUR      | 15,390,000                 | 15,985,388             | 0.65               |
|   |          |                            | <u>31,902,933</u>      | <u>1.29</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Barclays plc, Reg. S, FRN 2% 07/02/2028   | EUR      | 24,630,000                 | 25,252,692             | 1.02               |
| Barclays plc, Reg. S, FRN 3.75% 22/11/2030  | GBP      | 10,000,000                 | 12,590,687             | 0.51               |
| Barclays plc, Reg. S, FRN 1.125% 22/03/2031   | EUR      | 20,457,000                 | 20,569,188             | 0.83               |
| Direct Line Insurance Group plc, Reg. S 4% 05/06/2032   | GBP      | 2,293,000                  | 3,005,636              | 0.12               |
| HSBC Holdings plc, Reg. S 5.75% 20/12/2027  | GBP      | 4,000,000                  | 5,709,360              | 0.23               |
| Lloyds Banking Group plc, Reg. S, FRN 4.5% 18/03/2030   | EUR      | 26,501,000                 | 30,276,040             | 1.23               |
| Lloyds Banking Group plc, Reg. S, FRN 2.707% 03/12/2035   | GBP      | 14,000,000                 | 16,683,352             | 0.68               |
| M&G plc, Reg. S, FRN 6.5% 20/10/2048  | USD      | 6,300,000                  | 6,311,829              | 0.26               |
| M&G plc, Reg. S, FRN 3.875% 20/07/2049  | GBP      | 5,780,000                  | 7,152,083              | 0.29               |
| Natwest Group plc, Reg. S, FRN 3.622% 14/08/2030  | GBP      | 5,141,000                  | 6,389,678              | 0.26               |
| Santander UK Group Holdings plc, Reg. S, FRN 6.75% Perpetual  | GBP      | 972,000                    | 1,263,685              | 0.05               |
| Standard Chartered plc, Reg. S 3.625% 23/11/2022  | EUR      | 3,450,000                  | 3,625,638              | 0.15               |
| Standard Chartered plc, Reg. S, FRN 3.516% 12/02/2030   | USD      | 4,720,000                  | 4,182,120              | 0.17               |
| Standard Chartered plc, Reg. S, FRN 2.5% 09/09/2030   | EUR      | 33,417,000                 | 35,476,192             | 1.44               |



## Schedule of Investments (continued)

### Robeco Financial Institutions Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR      | % of Net<br>Assets   |
|---|----------|----------------------------|-----------------------------|----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                             |                      |
| Bonds (continued)   |          |                            |                             |                      |
| <i>United Kingdom (continued)</i>   |          |                            |                             |                      |
| Standard Chartered plc, Reg. S, FRN 1.2% 23/09/2031   | EUR      | 16,763,000                 | 16,802,919                  | 0.68                 |
| Standard Chartered plc, Reg. S, FRN 4.866% 15/03/2033   | USD      | 10,000,000                 | 9,362,322                   | 0.38                 |
| Swiss Re Finance UK plc, Reg. S, FRN 2.714% 04/06/2052  | EUR      | 19,600,000                 | 21,582,371                  | 0.88                 |
|   |          |                            | <u>226,235,792</u>          | <u>9.18</u>          |
| Total Bonds   |          |                            | <u>2,379,792,259</u>        | <u>96.58</u>         |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | <u>2,379,792,259</u>        | <u>96.58</u>         |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                             |                      |
| Bonds   |          |                            |                             |                      |
| <i>Finland</i>  |          |                            |                             |                      |
| Nordea Bank Abp, FRN, 144A 4.625% 13/09/2033  | USD      | 6,895,000                  | 6,547,650                   | 0.27                 |
|   |          |                            | <u>6,547,650</u>            | <u>0.27</u>          |
| Total Bonds   |          |                            | <u>6,547,650</u>            | <u>0.27</u>          |
| Total Transferable securities and money market instruments dealt in on another regulated market           |          |                            | <u>6,547,650</u>            | <u>0.27</u>          |
| <b>Total Investments</b>  |          |                            | <b><u>2,386,339,909</u></b> | <b><u>96.85</u></b>  |
| <b>Cash</b>   |          |                            | <b><u>42,940,546</u></b>    | <b><u>1.74</u></b>   |
| <b>Other assets/(liabilities)</b>   |          |                            | <b><u>34,656,976</u></b>    | <b><u>1.41</u></b>   |
| <b>Total net assets</b>   |          |                            | <b><u>2,463,937,431</u></b> | <b><u>100.00</u></b> |

## Schedule of Investments (continued)

### Robeco Financial Institutions Bonds

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| US 2 Year Note, 30/09/2021                                  | (29)                   | USD      | (5,387,713)               | 8,571                            | –                  |
| US 5 Year Note, 30/09/2021                                  | (546)                  | USD      | (56,828,240)              | 180,379                          | 0.01               |
| Euro-Bobl, 08/09/2021                                       | 436                    | EUR      | 58,489,400                | 1,720                            | –                  |
| Euro-Bund, 08/09/2021                                       | 987                    | EUR      | 170,366,070               | 830,340                          | 0.03               |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>1,021,010</b>                 | <b>0.04</b>        |
| US 10 Year Note, 21/09/2021                                 | (259)                  | USD      | (28,937,937)              | (120,133)                        | (0.01)             |
| Euro-Schatz, 08/09/2021                                     | 582                    | EUR      | 65,265,480                | (5,820)                          | –                  |
| Long Gilt, 28/09/2021                                       | (316)                  | GBP      | (47,154,518)              | (349,702)                        | (0.01)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(475,655)</b>                 | <b>(0.02)</b>      |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>545,355</b>                   | <b>0.02</b>        |

### Robeco Financial Institutions Bonds

As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency<br>Purchased  | Amount<br>Purchased | Currency<br>Sold | Amount<br>Sold | Maturity<br>Date | Counterparty     | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|--|---------------------|------------------|----------------|------------------|------------------|----------------------------------|--------------------|
| BRL  | 508,882             | USD              | 99,554         | 15/07/2021       | Citibank         | 1,452                            | –                  |
| CHF  | 5,537,765           | EUR              | 5,040,364      | 06/07/2021       | Barclays         | 11,602                           | –                  |
| CHF  | 15,007              | EUR              | 13,690         | 06/07/2021       | J.P. Morgan      | 1                                | –                  |
| EUR  | 1,656,987           | CHF              | 1,807,000      | 06/07/2021       | HSBC             | 8,505                            | –                  |
| EUR  | 603,978             | USD              | 716,000        | 06/07/2021       | J.P. Morgan      | 268                              | –                  |
| EUR  | 415,972             | USD              | 493,000        | 06/07/2021       | Rabobank         | 289                              | –                  |
| GBP  | 5,284,526           | EUR              | 6,139,447      | 06/07/2021       | J.P. Morgan      | 16,032                           | –                  |
| JPY  | 3,426,261,002       | EUR              | 25,562,710     | 06/07/2021       | Rabobank         | 466,699                          | 0.02               |
| SGD  | 7,545,645           | EUR              | 4,668,796      | 06/07/2021       | Citibank         | 64,287                           | –                  |
| USD  | 232,000             | EUR              | 194,890        | 02/07/2021       | BNP Paribas      | 742                              | –                  |
| USD  | 625,000             | EUR              | 515,938        | 06/07/2021       | Barclays         | 11,043                           | –                  |
| USD  | 137,264             | EUR              | 114,763        | 06/07/2021       | BNP Paribas      | 974                              | –                  |
| USD  | 3,495,922           | EUR              | 2,871,068      | 06/07/2021       | HSBC             | 76,589                           | 0.01               |
| USD  | 190                 | EUR              | 160            | 06/07/2021       | ING Bank         | –                                | –                  |
| USD  | 524,321             | EUR              | 431,548        | 06/07/2021       | J.P. Morgan      | 10,544                           | –                  |
| USD  | 431,230,267         | EUR              | 352,299,386    | 06/07/2021       | Societe Generale | 11,301,180                       | 0.46               |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                     |                  |                |                  |                  | <b>11,970,207</b>                | <b>0.49</b>        |

## Schedule of Investments (continued)

### Robeco Financial Institutions Bonds

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| CHF   | 25,000           | EUR           | 22,846      | 06/07/2021    | Citibank         | (39)                       | –               |
| CHF   | 37,000           | EUR           | 33,764      | 06/07/2021    | HSBC             | (10)                       | –               |
| CHF   | 12,365           | EUR           | 11,300      | 06/07/2021    | J.P. Morgan      | (20)                       | –               |
| EUR   | 66,265,018       | GBP           | 57,037,575  | 06/07/2021    | J.P. Morgan      | (173,037)                  | (0.01)          |
| EUR   | 32,190           | SGD           | 51,606      | 06/07/2021    | ING Bank         | (181)                      | –               |
| EUR   | 69,879           | SGD           | 112,000     | 06/07/2021    | J.P. Morgan      | (374)                      | –               |
| EUR   | 1,173,467        | USD           | 1,401,632   | 06/07/2021    | Barclays         | (8,348)                    | –               |
| EUR   | 362,163          | USD           | 432,000     | 06/07/2021    | BNP Paribas      | (2,087)                    | –               |
| EUR   | 7,583,445        | USD           | 9,055,000   | 06/07/2021    | HSBC             | (51,462)                   | –               |
| EUR   | 1,465,017        | USD           | 1,779,000   | 06/07/2021    | J.P. Morgan      | (34,983)                   | –               |
| EUR   | 75,267,108       | USD           | 92,126,387  | 06/07/2021    | Societe Generale | (2,411,128)                | (0.10)          |
| GBP   | 25,531           | EUR           | 29,740      | 06/07/2021    | BNP Paribas      | (2)                        | –               |
| JPY   | 13,275,259       | EUR           | 100,880     | 06/07/2021    | BNP Paribas      | (27)                       | –               |
| USD   | 1,122,180        | EUR           | 946,260     | 06/07/2021    | HSBC             | (71)                       | –               |
| USD   | 493,000          | EUR           | 415,972     | 06/07/2021    | Rabobank         | (289)                      | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |                  | <b>(2,682,058)</b>         | <b>(0.11)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |                  | <b>9,288,149</b>           | <b>0.38</b>     |

## Schedule of Investments (continued)

### Robeco Investment Grade Corporate Bonds As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| APT Pipelines Ltd., Reg. S 2% 15/07/2030  | EUR      | 332,000                    | 359,298                | 0.14               |
| APT Pipelines Ltd., Reg. S 1.25% 15/03/2033   | EUR      | 1,060,000                  | 1,053,252              | 0.41               |
| Optus Finance Pty. Ltd., Reg. S 1% 20/06/2029   | EUR      | 1,596,000                  | 1,651,453              | 0.64               |
| Telstra Corp. Ltd. 2.5% 15/09/2023  | EUR      | 1,615,000                  | 1,711,650              | 0.67               |
| Telstra Corp. Ltd., Reg. S 3.75% 16/05/2022   | EUR      | 1,168,000                  | 1,209,442              | 0.47               |
| Telstra Corp. Ltd., Reg. S 1.125% 14/04/2026  | EUR      | 985,000                    | 1,035,286              | 0.40               |
| Telstra Corp. Ltd., Reg. S 1.375% 26/03/2029  | EUR      | 497,000                    | 535,290                | 0.21               |
| Transurban Finance Co. Pty. Ltd., Reg. S 1.45% 16/05/2029                                     | EUR      | 159,000                    | 167,623                | 0.07               |
|   |          |                            | <u>7,723,294</u>       | <u>3.01</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| OMV AG, Reg. S 1% 03/07/2034  | EUR      | 130,000                    | 131,538                | 0.05               |
| OMV AG, Reg. S, FRN 2.5% Perpetual  | EUR      | 600,000                    | 627,817                | 0.24               |
| OMV AG, Reg. S, FRN 5.25% Perpetual   | EUR      | 1,908,000                  | 1,949,234              | 0.76               |
|   |          |                            | <u>2,708,589</u>       | <u>1.05</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| Anheuser-Busch InBev SA/NV, Reg. S 2.7% 31/03/2026  | EUR      | 445,000                    | 502,097                | 0.20               |
| Anheuser-Busch InBev SA/NV, Reg. S 1.125% 01/07/2027  | EUR      | 869,000                    | 918,496                | 0.36               |
| Anheuser-Busch InBev SA/NV, Reg. S 3.7% 02/04/2040  | EUR      | 895,000                    | 1,215,448              | 0.47               |
| Elia Group SA/NV, Reg. S 1.5% 05/09/2028  | EUR      | 700,000                    | 756,165                | 0.29               |
| Elia Transmission Belgium SA, Reg. S 1.375% 27/05/2024  | EUR      | 2,000,000                  | 2,081,319              | 0.81               |
| Elia Transmission Belgium SA, Reg. S 1.375% 14/01/2026  | EUR      | 700,000                    | 741,536                | 0.29               |
| Elia Transmission Belgium SA, Reg. S 0.875% 28/04/2030  | EUR      | 600,000                    | 618,727                | 0.24               |
| Solvay SA, Reg. S 1.625% 02/12/2022   | EUR      | 800,000                    | 818,114                | 0.32               |
|   |          |                            | <u>7,651,902</u>       | <u>2.98</u>        |
| <i>Canada</i>   |          |                            |                        |                    |
| Magna International, Inc. 1.9% 24/11/2023   | EUR      | 286,000                    | 299,161                | 0.12               |
| Magna International, Inc. 1.5% 25/09/2027   | EUR      | 100,000                    | 107,950                | 0.04               |
|   |          |                            | <u>407,111</u>         | <u>0.16</u>        |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| CK Hutchison Finance 16 Ltd., Reg. S 1.25% 06/04/2023   | EUR      | 1,715,000                  | 1,756,053              | 0.68               |
|   |          |                            | <u>1,756,053</u>       | <u>0.68</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| Carlsberg Breweries A/S, Reg. S 0.875% 01/07/2029   | EUR      | 2,830,000                  | 2,920,823              | 1.14               |
|   |          |                            | <u>2,920,823</u>       | <u>1.14</u>        |

## Schedule of Investments (continued)

### Robeco Investment Grade Corporate Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Finland</i>  |          |                            |                        |                    |
| UPM-Kymmene OYJ, Reg. S 0.125% 19/11/2028   | EUR      | 3,108,000                  | 3,056,732              | 1.19               |
|   |          |                            | <u>3,056,732</u>       | <u>1.19</u>        |
| <i>France</i>   |          |                            |                        |                    |
| Accor SA, Reg. S 3% 04/02/2026  | EUR      | 2,700,000                  | 2,875,700              | 1.12               |
| Air Liquide Finance SA, Reg. S 1.875% 05/06/2024  | EUR      | 1,600,000                  | 1,701,392              | 0.66               |
| Air Liquide Finance SA, Reg. S 0.375% 27/05/2031  | EUR      | 500,000                    | 506,041                | 0.20               |
| Autoroutes du Sud de la France SA, Reg. S 2.95% 17/01/2024  | EUR      | 1,100,000                  | 1,179,940              | 0.46               |
| Electricite de France SA, Reg. S, FRN 5% Perpetual  | EUR      | 600,000                    | 674,196                | 0.26               |
| Electricite de France SA, Reg. S, FRN 3% Perpetual  | EUR      | 200,000                    | 206,731                | 0.08               |
| Electricite de France SA, Reg. S, FRN 3.375% Perpetual  | EUR      | 400,000                    | 417,968                | 0.16               |
| Electricite de France SA, Reg. S, FRN 5.375% Perpetual  | EUR      | 1,400,000                  | 1,571,500              | 0.61               |
| Holding d'Infrastructures de Transport SASU, Reg. S 2.25% 24/03/2025                                      | EUR      | 2,200,000                  | 2,369,732              | 0.92               |
| Holding d'Infrastructures de Transport SASU, Reg. S 1.625%<br>27/11/2027                                  | EUR      | 500,000                    | 532,232                | 0.21               |
| Orange SA, Reg. S 1% 12/05/2025   | EUR      | 900,000                    | 936,522                | 0.37               |
| Orange SA, Reg. S 1.625% 07/04/2032   | EUR      | 400,000                    | 445,329                | 0.17               |
| Orange SA, Reg. S, FRN 5% Perpetual   | EUR      | 1,894,000                  | 2,261,205              | 0.88               |
| Pernod Ricard SA, Reg. S 0% 24/10/2023  | EUR      | 1,300,000                  | 1,306,749              | 0.51               |
| PSA Banque France SA, Reg. S 0% 22/01/2025  | EUR      | 1,500,000                  | 1,496,841              | 0.58               |
| Sanofi, Reg. S 0.625% 05/04/2024  | EUR      | 1,900,000                  | 1,945,827              | 0.76               |
| Sanofi, Reg. S 1.5% 01/04/2030  | EUR      | 400,000                    | 443,712                | 0.17               |
| TotalEnergies Capital International SA, Reg. S 1.994% 08/04/2032  | EUR      | 700,000                    | 809,119                | 0.32               |
| TotalEnergies SE, Reg. S, FRN 2.708% Perpetual  | EUR      | 1,908,000                  | 1,985,376              | 0.77               |
| TotalEnergies SE, Reg. S, FRN 3.369% Perpetual  | EUR      | 2,720,000                  | 3,016,306              | 1.17               |
| Veolia Environnement SA, Reg. S 0.672% 30/03/2022   | EUR      | 1,400,000                  | 1,407,271              | 0.55               |
|   |          |                            | <u>28,089,689</u>      | <u>10.93</u>       |
| <i>Germany</i>  |          |                            |                        |                    |
| Bundesrepublik Deutschland, Reg. S 2% 04/01/2022  | EUR      | 7,802,000                  | 7,909,857              | 3.08               |
| Daimler AG, Reg. S 1.4% 12/01/2024  | EUR      | 973,000                    | 1,011,106              | 0.39               |
| Daimler AG, Reg. S 2% 22/08/2026  | EUR      | 1,207,000                  | 1,326,937              | 0.52               |
| Daimler AG, Reg. S 1.125% 08/08/2034  | EUR      | 1,399,000                  | 1,443,480              | 0.56               |
| Deutsche Bahn Finance GMBH, Reg. S 0% 14/02/2024  | EUR      | 153,000                    | 154,101                | 0.06               |
| Deutsche Bahn Finance GMBH, Reg. S 0.75% 16/07/2035   | EUR      | 706,000                    | 710,904                | 0.28               |
| Deutsche Bahn Finance GMBH, Reg. S, FRN 0.95% 31/12/2164  | EUR      | 1,800,000                  | 1,801,377              | 0.70               |
| Deutsche Bahn Finance GMBH, Reg. S, FRN 1.6% Perpetual  | EUR      | 1,000,000                  | 1,009,998              | 0.39               |
| Eurogrid GmbH, Reg. S 1.113% 15/05/2032   | EUR      | 600,000                    | 632,040                | 0.25               |
| Fresenius Medical Care AG & Co. KGaA, Reg. S 0.25% 29/11/2023   | EUR      | 1,237,000                  | 1,247,016              | 0.49               |
| Infineon Technologies AG, Reg. S 1.125% 24/06/2026  | EUR      | 700,000                    | 731,641                | 0.28               |
| Merck Financial Services GmbH, Reg. S 0.125% 16/07/2025   | EUR      | 1,300,000                  | 1,312,313              | 0.51               |

## Schedule of Investments (continued)

### Robeco Investment Grade Corporate Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Germany (continued)</i>  |          |                            |                        |                    |
| Merck KGaA, Reg. S, FRN 1.625% 09/09/2080   | EUR      | 1,400,000                  | 1,441,953              | 0.56               |
| Volkswagen Financial Services AG, Reg. S 0.875% 12/04/2023  | EUR      | 864,000                    | 878,895                | 0.34               |
| Volkswagen Leasing GmbH, Reg. S 0.5% 20/06/2022   | EUR      | 795,000                    | 800,833                | 0.31               |
| Volkswagen Leasing GmbH, Reg. S 1% 16/02/2023   | EUR      | 1,738,000                  | 1,769,932              | 0.69               |
|   |          |                            | <u>24,182,383</u>      | <u>9.41</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| CCEP Finance Ireland DAC, Reg. S 0% 06/09/2025  | EUR      | 610,000                    | 610,232                | 0.24               |
| Eaton Capital Unlimited Co., Reg. S 0.75% 20/09/2024  | EUR      | 1,696,000                  | 1,740,339              | 0.68               |
| Fresenius Finance Ireland plc, Reg. S 0.875% 31/01/2022   | EUR      | 1,346,000                  | 1,351,343              | 0.52               |
| Fresenius Finance Ireland plc, Reg. S 2.125% 01/02/2027   | EUR      | 1,447,000                  | 1,592,115              | 0.62               |
|   |          |                            | <u>5,294,029</u>       | <u>2.06</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| FCA Bank SpA, Reg. S 1% 15/11/2021  | EUR      | 1,761,000                  | 1,770,249              | 0.69               |
|   |          |                            | <u>1,770,249</u>       | <u>0.69</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| CNH Industrial Finance Europe SA, Reg. S 0% 01/04/2024  | EUR      | 920,000                    | 919,555                | 0.36               |
| CNH Industrial Finance Europe SA, Reg. S 1.75% 12/09/2025   | EUR      | 1,505,000                  | 1,598,031              | 0.62               |
| DH Europe Finance II Sarl 0.45% 18/03/2028  | EUR      | 655,000                    | 660,206                | 0.26               |
| DH Europe Finance II Sarl 0.75% 18/09/2031  | EUR      | 1,480,000                  | 1,481,884              | 0.58               |
| Medtronic Global Holdings SCA 1.125% 07/03/2027   | EUR      | 3,281,000                  | 3,463,964              | 1.35               |
| Medtronic Global Holdings SCA 0.375% 15/10/2028   | EUR      | 2,998,000                  | 3,024,135              | 1.18               |
| Nestle Finance International Ltd., Reg. S 0% 03/12/2025   | EUR      | 1,201,000                  | 1,208,152              | 0.47               |
| Nestle Finance International Ltd., Reg. S 1.5% 01/04/2030   | EUR      | 451,000                    | 499,607                | 0.19               |
| Novartis Finance SA, Reg. S 0.75% 09/11/2021  | EUR      | 961,000                    | 965,079                | 0.37               |
| Traton Finance Luxembourg SA, Reg. S 0.125% 24/03/2025  | EUR      | 1,100,000                  | 1,102,524              | 0.43               |
|   |          |                            | <u>14,923,137</u>      | <u>5.81</u>        |
| <i>Mexico</i>   |          |                            |                        |                    |
| America Movil SAB de CV 0.75% 26/06/2027  | EUR      | 992,000                    | 1,012,594              | 0.39               |
| America Movil SAB de CV, Reg. S, FRN 6.375% 06/09/2073  | EUR      | 354,000                    | 399,201                | 0.16               |
| Fomento Economico Mexicano SAB de CV 0.5% 28/05/2028  | EUR      | 1,825,000                  | 1,801,617              | 0.70               |
| Fomento Economico Mexicano SAB de CV 1% 28/05/2033  | EUR      | 1,060,000                  | 1,029,194              | 0.40               |
|   |          |                            | <u>4,242,606</u>       | <u>1.65</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Bayer Capital Corp. BV, Reg. S 1.5% 26/06/2026  | EUR      | 900,000                    | 951,320                | 0.37               |
| BMW Finance NV, Reg. S 0% 11/01/2026  | EUR      | 2,530,000                  | 2,532,922              | 0.99               |
| BMW Finance NV, Reg. S 1.5% 06/02/2029  | EUR      | 1,552,000                  | 1,703,196              | 0.66               |

## Schedule of Investments (continued)

### Robeco Investment Grade Corporate Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Netherlands (continued)</i>  |          |                            |                        |                    |
| Daimler International Finance BV, Reg. S 0.25% 06/11/2023   | EUR      | 2,556,000                  | 2,578,417              | 1.00               |
| Deutsche Telekom International Finance BV, Reg. S 1.375%<br>30/01/2027                                    | EUR      | 2,663,000                  | 2,852,511              | 1.11               |
| Enexis Holding NV, Reg. S 3.375% 26/01/2022   | EUR      | 1,177,000                  | 1,201,941              | 0.47               |
| Enexis Holding NV, Reg. S 1.5% 20/10/2023   | EUR      | 3,091,000                  | 3,203,518              | 1.25               |
| Enexis Holding NV, Reg. S 0.75% 02/07/2031  | EUR      | 524,000                    | 542,257                | 0.21               |
| Heineken NV, Reg. S 3.5% 19/03/2024   | EUR      | 1,059,000                  | 1,165,421              | 0.45               |
| Heineken NV, Reg. S 2.25% 30/03/2030  | EUR      | 100,000                    | 115,716                | 0.05               |
| Heineken NV, Reg. S 1.75% 17/03/2031  | EUR      | 996,000                    | 1,112,788              | 0.43               |
| Iberdrola International BV, Reg. S, FRN 1.874% Perpetual  | EUR      | 2,000,000                  | 2,062,779              | 0.80               |
| Iberdrola International BV, Reg. S, FRN 2.625% Perpetual  | EUR      | 700,000                    | 741,031                | 0.29               |
| Koninklijke Ahold Delhaize NV, Reg. S 0.875% 19/09/2024   | EUR      | 567,000                    | 583,655                | 0.23               |
| Koninklijke Ahold Delhaize NV, Reg. S 1.125% 19/03/2026   | EUR      | 1,347,000                  | 1,413,431              | 0.55               |
| Mondelez International Holdings Netherlands BV, Reg. S 0.875%<br>01/10/2031                               | EUR      | 813,000                    | 828,322                | 0.32               |
| Naturgy Finance BV, Reg. S 1.25% 15/01/2026   | EUR      | 1,000,000                  | 1,053,381              | 0.41               |
| RELX Finance BV, Reg. S 1.5% 13/05/2027   | EUR      | 1,113,000                  | 1,196,118              | 0.47               |
| Repsol International Finance BV, Reg. S 3.625% 07/10/2021   | EUR      | 1,000,000                  | 1,010,740              | 0.39               |
| Robert Bosch Investment Nederland BV, Reg. S 2.625% 24/05/2028  | EUR      | 200,000                    | 235,520                | 0.09               |
| Siemens Financieringsmaatschappij NV, Reg. S 1.25% 28/02/2031   | EUR      | 3,938,000                  | 4,300,767              | 1.67               |
| Syngenta Finance NV, Reg. S 3.375% 16/04/2026   | EUR      | 468,000                    | 521,006                | 0.20               |
| Syngenta Finance NV, Reg. S 1.25% 10/09/2027  | EUR      | 2,500,000                  | 2,552,607              | 0.99               |
| TenneT Holding BV, Reg. S 4.625% 21/02/2023   | EUR      | 2,033,000                  | 2,201,026              | 0.86               |
| TenneT Holding BV, Reg. S 0.125% 30/11/2032   | EUR      | 700,000                    | 665,692                | 0.26               |
| Toyota Motor Finance Netherlands BV, Reg. S 0.25% 10/01/2022  | EUR      | 588,000                    | 590,331                | 0.23               |
| Unilever Finance Netherlands BV, Reg. S 1.75% 25/03/2030  | EUR      | 3,761,000                  | 4,237,045              | 1.65               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 500,000                    | 552,528                | 0.22               |
| Volkswagen International Finance NV, Reg. S, FRN 3.875% Perpetual   | EUR      | 700,000                    | 777,184                | 0.30               |
| Volkswagen International Finance NV, Reg. S, FRN 4.625% Perpetual   | EUR      | 1,828,000                  | 2,080,168              | 0.81               |
| Wolters Kluwer NV, Reg. S 1.5% 22/03/2027   | EUR      | 1,119,000                  | 1,203,248              | 0.47               |
| ZF Europe Finance BV, Reg. S 2% 23/02/2026  | EUR      | 2,600,000                  | 2,626,960              | 1.02               |
|   |          |                            | <u>49,393,546</u>      | <u>19.22</u>       |
| <i>Norway</i>   |          |                            |                        |                    |
| Aker BP ASA, Reg. S 1.125% 12/05/2029   | EUR      | 2,058,000                  | 2,062,585              | 0.80               |
| Equinor ASA, Reg. S 1.375% 22/05/2032   | EUR      | 707,000                    | 764,561                | 0.30               |
|   |          |                            | <u>2,827,146</u>       | <u>1.10</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Temasek Financial I Ltd., Reg. S 0.5% 20/11/2031  | EUR      | 1,034,000                  | 1,037,102              | 0.40               |
|   |          |                            | <u>1,037,102</u>       | <u>0.40</u>        |

## Schedule of Investments (continued)

### Robeco Investment Grade Corporate Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>Spain</i>  |          |                            |                        |                    |
| Telefonica Emisiones SA, Reg. S 1.069% 05/02/2024   | EUR      | 2,200,000                  | 2,264,726              | 0.88               |
| Telefonica Emisiones SA, Reg. S 1.957% 01/07/2039   | EUR      | 327,000                    | 360,694                | 0.14               |
|   |          |                            | <u>2,625,420</u>       | <u>1.02</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Volvo Treasury AB 1.625% 26/05/2025   | EUR      | 1,203,000                  | 1,277,004              | 0.50               |
|   |          |                            | <u>1,277,004</u>       | <u>0.50</u>        |
| <i>United Arab Emirates</i>   |          |                            |                        |                    |
| DP World plc, Reg. S 2.375% 25/09/2026  | EUR      | 1,140,000                  | 1,216,594              | 0.47               |
|   |          |                            | <u>1,216,594</u>       | <u>0.47</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| BG Energy Capital plc, Reg. S 1.25% 21/11/2022  | EUR      | 2,249,000                  | 2,289,777              | 0.89               |
| BP Capital Markets plc, Reg. S, FRN 3.25% Perpetual   | EUR      | 2,282,000                  | 2,438,483              | 0.95               |
| BP Capital Markets plc, Reg. S, FRN 3.625% Perpetual  | EUR      | 600,000                    | 653,295                | 0.25               |
| British Telecommunications plc, Reg. S 1.125% 10/03/2023  | EUR      | 1,865,000                  | 1,907,350              | 0.74               |
| British Telecommunications plc, Reg. S 1.5% 23/06/2027  | EUR      | 533,000                    | 565,421                | 0.22               |
| Coca-Cola Europacific Partners plc, Reg. S 0.75% 24/02/2022   | EUR      | 919,000                    | 924,770                | 0.36               |
| Coca-Cola Europacific Partners plc, Reg. S 2.375% 07/05/2025  | EUR      | 285,000                    | 309,964                | 0.12               |
| Coca-Cola Europacific Partners plc, Reg. S 1.5% 08/11/2027  | EUR      | 1,063,000                  | 1,140,848              | 0.44               |
| Coca-Cola Europacific Partners plc, Reg. S 0.7% 12/09/2031  | EUR      | 198,000                    | 197,613                | 0.08               |
| GlaxoSmithKline Capital plc, Reg. S 1.375% 02/12/2024   | EUR      | 1,241,000                  | 1,307,959              | 0.51               |
| GlaxoSmithKline Capital plc, Reg. S 1.25% 21/05/2026  | EUR      | 882,000                    | 936,169                | 0.36               |
| SSE plc 2.375% 10/02/2022   | EUR      | 973,000                    | 989,068                | 0.39               |
| Tesco Corporate Treasury Services plc, Reg. S 0.875% 29/05/2026   | EUR      | 349,000                    | 358,892                | 0.14               |
| Tesco Corporate Treasury Services plc, Reg. S 0.375% 27/07/2029   | EUR      | 2,490,000                  | 2,431,725              | 0.95               |
|   |          |                            | <u>16,451,334</u>      | <u>6.40</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| AbbVie, Inc. 1.375% 17/05/2024  | EUR      | 604,000                    | 627,077                | 0.24               |
| American Honda Finance Corp. 1.375% 10/11/2022  | EUR      | 1,687,000                  | 1,727,253              | 0.67               |
| American Honda Finance Corp. 0.55% 17/03/2023   | EUR      | 479,000                    | 485,633                | 0.19               |
| American Honda Finance Corp. 0.75% 17/01/2024   | EUR      | 1,674,000                  | 1,711,371              | 0.67               |
| American Tower Corp., REIT 0.5% 15/01/2028  | EUR      | 3,224,000                  | 3,196,781              | 1.24               |
| Apple, Inc. 0% 15/11/2025   | EUR      | 658,000                    | 662,637                | 0.26               |
| AT&T, Inc. 1.3% 05/09/2023  | EUR      | 1,291,000                  | 1,327,598              | 0.52               |
| AT&T, Inc. 2.05% 19/05/2032   | EUR      | 361,000                    | 400,001                | 0.16               |
| AT&T, Inc. 3.375% 15/03/2034  | EUR      | 1,100,000                  | 1,370,641              | 0.53               |
| Baxter International, Inc. 0.4% 15/05/2024  | EUR      | 3,209,000                  | 3,259,518              | 1.27               |
| Booking Holdings, Inc. 0.8% 10/03/2022  | EUR      | 1,616,000                  | 1,627,351              | 0.63               |



## Schedule of Investments (continued)

### Robeco Investment Grade Corporate Bonds

As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Bonds (continued)   |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Booking Holdings, Inc. 2.375% 23/09/2024  | EUR      | 2,227,000                  | 2,387,502              | 0.93               |
| Celanese US Holdings LLC 1.125% 26/09/2023  | EUR      | 1,654,000                  | 1,692,922              | 0.66               |
| Celanese US Holdings LLC 2.125% 01/03/2027  | EUR      | 801,000                    | 868,171                | 0.34               |
| Coca-Cola Co. (The) 0.4% 06/05/2030   | EUR      | 1,113,000                  | 1,114,117              | 0.43               |
| Comcast Corp. 0.25% 20/05/2027  | EUR      | 1,598,000                  | 1,605,358              | 0.62               |
| Comcast Corp. 1.25% 20/02/2040  | EUR      | 210,000                    | 212,345                | 0.08               |
| Danaher Corp. 2.5% 30/03/2030   | EUR      | 276,000                    | 320,597                | 0.13               |
| Dow Chemical Co. (The) 1.875% 15/03/2040  | EUR      | 100,000                    | 106,971                | 0.04               |
| Emerson Electric Co. 0.375% 22/05/2024  | EUR      | 1,084,000                  | 1,099,264              | 0.43               |
| General Mills, Inc. 0.45% 15/01/2026  | EUR      | 3,182,000                  | 3,236,278              | 1.26               |
| General Motors Financial Co., Inc., Reg. S 0.85% 26/02/2026   | EUR      | 2,658,000                  | 2,706,308              | 1.05               |
| International Business Machines Corp. 0.5% 07/09/2021   | EUR      | 2,085,000                  | 2,088,646              | 0.81               |
| International Business Machines Corp. 0.875% 31/01/2025   | EUR      | 1,252,000                  | 1,295,767              | 0.50               |
| Kellogg Co. 1.25% 10/03/2025  | EUR      | 1,933,000                  | 2,020,856              | 0.79               |
| Kinder Morgan, Inc. 1.5% 16/03/2022   | EUR      | 2,562,000                  | 2,594,554              | 1.01               |
| Kraft Heinz Foods Co., Reg. S 2.25% 25/05/2028  | EUR      | 456,000                    | 496,124                | 0.19               |
| McDonald's Corp., Reg. S 2.625% 11/06/2029  | EUR      | 2,700,000                  | 3,175,201              | 1.24               |
| Molson Coors Beverage Co. 1.25% 15/07/2024  | EUR      | 2,886,000                  | 2,978,625              | 1.16               |
| Mondelez International, Inc. 1.625% 08/03/2027  | EUR      | 2,098,000                  | 2,259,432              | 0.88               |
| Parker-Hannifin Corp. 1.125% 01/03/2025   | EUR      | 2,435,000                  | 2,529,884              | 0.98               |
| PepsiCo, Inc. 0.75% 18/03/2027  | EUR      | 1,113,000                  | 1,159,291              | 0.45               |
| PepsiCo, Inc. 0.875% 16/10/2039   | EUR      | 1,922,000                  | 1,925,008              | 0.75               |
| PepsiCo, Inc. 1.05% 09/10/2050  | EUR      | 863,000                    | 837,635                | 0.33               |
| Procter & Gamble Co. (The) 0.5% 25/10/2024  | EUR      | 1,291,000                  | 1,323,640              | 0.52               |
| Thermo Fisher Scientific, Inc. 2% 15/04/2025  | EUR      | 521,000                    | 558,588                | 0.22               |
| Thermo Fisher Scientific, Inc. 0.5% 01/03/2028  | EUR      | 3,581,000                  | 3,621,003              | 1.41               |
| Thermo Fisher Scientific, Inc. 1.875% 01/10/2049  | EUR      | 754,000                    | 802,024                | 0.31               |
| Toyota Motor Credit Corp., Reg. S 0.75% 21/07/2022  | EUR      | 2,090,000                  | 2,115,899              | 0.82               |
| Verizon Communications, Inc. 1.25% 08/04/2030   | EUR      | 1,661,000                  | 1,750,634              | 0.68               |
| Westlake Chemical Corp. 1.625% 17/07/2029   | EUR      | 1,911,000                  | 1,998,853              | 0.78               |
| Zimmer Biomet Holdings, Inc. 1.164% 15/11/2027  | EUR      | 3,242,000                  | 3,377,684              | 1.31               |
|   |          |                            | 70,655,042             | 27.49              |
| Total Bonds   |          |                            | 250,209,785            | 97.36              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 250,209,785            | 97.36              |
| <b>Total Investments</b>  |          |                            | <b>250,209,785</b>     | <b>97.36</b>       |
| <b>Cash</b>   |          |                            | <b>5,287,066</b>       | <b>2.06</b>        |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>1,500,585</b>       | <b>0.58</b>        |
| <b>Total net assets</b>   |          |                            | <b>256,997,436</b>     | <b>100.00</b>      |

## Schedule of Investments (continued)

### Robeco Investment Grade Corporate Bonds As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| Euro-Bobl, 08/09/2021                                       | 91                     | EUR      | 12,207,650                | 9,560                            | –                  |
| Euro-Bund, 08/09/2021                                       | 98                     | EUR      | 16,915,780                | 91,560                           | 0.04               |
| Euro-Buxl 30 Year Bond, 08/09/2021                          | 18                     | EUR      | 3,658,320                 | 56,880                           | 0.02               |
| Euro-Schatz, 08/09/2021                                     | (65)                   | EUR      | (7,289,100)               | 697                              | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>158,697</b>                   | <b>0.06</b>        |
| <b>Net Unrealised Gain on Financial Futures Contracts</b>   |                        |          |                           | <b>158,697</b>                   | <b>0.06</b>        |

## Schedule of Investments (continued)

### Robeco QI Multi Factor Absolute Return As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing |          |                            |                        |                    |
| Bonds   |          |                            |                        |                    |
| <i>France</i>   |          |                            |                        |                    |
| France Government Bond OAT, Reg. S 3.25% 25/10/2021   | EUR      | 400,000                    | 404,957                | 2.58               |
|   |          |                            | <u>404,957</u>         | <u>2.58</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Bundesrepublik Deutschland, Reg. S 2% 04/01/2022  | EUR      | 400,000                    | 405,530                | 2.58               |
|   |          |                            | <u>405,530</u>         | <u>2.58</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Netherlands Government Bond, Reg. S, 144A 3.25% 15/07/2021                                    | EUR      | 150,000                    | 150,209                | 0.96               |
|   |          |                            | <u>150,209</u>         | <u>0.96</u>        |
| Total Bonds   |          |                            | <u>960,696</u>         | <u>6.12</u>        |
| Equities  |          |                            |                        |                    |
| <i>Australia</i>  |          |                            |                        |                    |
| BlueScope Steel Ltd.  | AUD      | 784                        | 10,899                 | 0.07               |
| Charter Hall Group, REIT  | AUD      | 1,163                      | 11,427                 | 0.07               |
| Codan Ltd.  | AUD      | 740                        | 8,446                  | 0.05               |
| Fortescue Metals Group Ltd.   | AUD      | 8,063                      | 119,136                | 0.76               |
| Harvey Norman Holdings Ltd.   | AUD      | 9,328                      | 32,361                 | 0.21               |
| JB Hi-Fi Ltd.   | AUD      | 589                        | 18,860                 | 0.12               |
| nib holdings Ltd.   | AUD      | 1,926                      | 7,937                  | 0.05               |
| Sandfire Resources Ltd.   | AUD      | 2,476                      | 10,706                 | 0.07               |
| Sonic Healthcare Ltd.   | AUD      | 386                        | 9,384                  | 0.06               |
| Telstra Corp. Ltd.  | AUD      | 3,855                      | 9,176                  | 0.06               |
| Wesfarmers Ltd.   | AUD      | 995                        | 37,227                 | 0.24               |
|   |          |                            | <u>275,559</u>         | <u>1.76</u>        |
| <i>Austria</i>  |          |                            |                        |                    |
| Oesterreichische Post AG  | EUR      | 193                        | 8,656                  | 0.06               |
|   |          |                            | <u>8,656</u>           | <u>0.06</u>        |
| <i>Belgium</i>  |          |                            |                        |                    |
| bpost SA  | EUR      | 1,613                      | 16,275                 | 0.11               |
| Telenet Group Holding NV  | EUR      | 905                        | 28,725                 | 0.18               |
|   |          |                            | <u>45,000</u>          | <u>0.29</u>        |
| <i>Bermuda</i>  |          |                            |                        |                    |
| Assured Guaranty Ltd.   | USD      | 573                        | 22,941                 | 0.15               |
| Bunge Ltd.  | USD      | 221                        | 14,564                 | 0.09               |
| Invesco Ltd.  | USD      | 367                        | 8,272                  | 0.05               |

## Schedule of Investments (continued)

### Robeco QI Multi Factor Absolute Return As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Bermuda (continued)</i>  |          |                            |                        |                    |
|   |          |                            | 45,777                 | 0.29               |
| <i>Brazil</i>   |          |                            |                        |                    |
| Banco Inter SA  | BRL      | 1,200                      | 15,687                 | 0.10               |
| Cia Energetica de Minas Gerais Preference   | BRL      | 7,581                      | 15,454                 | 0.10               |
| Itausa SA Preference  | BRL      | 9,700                      | 18,175                 | 0.11               |
| Telefonica Brasil SA, ADR   | USD      | 4,573                      | 32,777                 | 0.21               |
| TIM SA, ADR   | USD      | 1,227                      | 11,919                 | 0.08               |
|   |          |                            | 94,012                 | 0.60               |
| <i>Canada</i>   |          |                            |                        |                    |
| Bank of Montreal  | CAD      | 484                        | 41,877                 | 0.27               |
| Bank of Nova Scotia (The)   | CAD      | 841                        | 46,170                 | 0.29               |
| BCE, Inc.   | CAD      | 226                        | 9,408                  | 0.06               |
| Canadian Imperial Bank of Commerce  | CAD      | 263                        | 25,272                 | 0.16               |
| CCL Industries, Inc. 'B'  | CAD      | 310                        | 14,412                 | 0.09               |
| Celestica, Inc.   | CAD      | 2,602                      | 17,223                 | 0.11               |
| CGI, Inc.   | CAD      | 156                        | 11,939                 | 0.08               |
| CI Financial Corp.  | CAD      | 3,162                      | 48,986                 | 0.31               |
| Corus Entertainment, Inc. 'B'   | CAD      | 4,480                      | 19,403                 | 0.12               |
| Great-West Lifeco, Inc.   | CAD      | 392                        | 9,829                  | 0.06               |
| Home Capital Group, Inc.  | CAD      | 958                        | 24,268                 | 0.16               |
| Hydro One Ltd., Reg. S  | CAD      | 1,065                      | 21,728                 | 0.14               |
| IGM Financial, Inc.   | CAD      | 719                        | 21,425                 | 0.14               |
| Loblaw Cos. Ltd.  | CAD      | 70                         | 3,637                  | 0.02               |
| Magna International, Inc.   | CAD      | 386                        | 30,168                 | 0.19               |
| Royal Bank of Canada  | CAD      | 467                        | 39,939                 | 0.26               |
| Stella-Jones, Inc.  | CAD      | 532                        | 16,168                 | 0.10               |
| Thomson Reuters Corp.   | CAD      | 347                        | 29,095                 | 0.19               |
| Toronto-Dominion Bank (The)   | CAD      | 1,096                      | 64,834                 | 0.41               |
|   |          |                            | 495,781                | 3.16               |
| <i>Cayman Islands</i>   |          |                            |                        |                    |
| CK Asset Holdings Ltd.  | HKD      | 340                        | 1,979                  | 0.01               |
| CK Hutchison Holdings Ltd.  | HKD      | 2,000                      | 13,139                 | 0.08               |
| Haitian International Holdings Ltd.   | HKD      | 4,000                      | 11,314                 | 0.07               |
| Herbalife Nutrition Ltd.  | USD      | 157                        | 6,981                  | 0.05               |
| Momo, Inc., ADR   | USD      | 961                        | 12,407                 | 0.08               |
| Tingyi Cayman Islands Holding Corp.   | HKD      | 12,000                     | 20,196                 | 0.13               |
| Xiaomi Corp., Reg. S 'B'  | HKD      | 11,400                     | 33,422                 | 0.21               |
| Yadea Group Holdings Ltd., Reg. S   | HKD      | 6,000                      | 10,880                 | 0.07               |
|   |          |                            | 110,318                | 0.70               |

## Schedule of Investments (continued)

### Robeco QI Multi Factor Absolute Return As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>China</i>  |          |                            |                        |                    |
| Agricultural Bank of China Ltd. 'H'   | HKD      | 62,000                     | 18,177                 | 0.12               |
| Bank of China Ltd. 'H'  | HKD      | 201,000                    | 60,892                 | 0.39               |
| Bank of Communications Co. Ltd. 'H'   | HKD      | 34,000                     | 19,271                 | 0.12               |
| China Minsheng Banking Corp. Ltd. 'H'   | HKD      | 44,000                     | 17,773                 | 0.11               |
| China Petroleum & Chemical Corp. 'H'  | HKD      | 34,000                     | 14,509                 | 0.09               |
| China Vanke Co. Ltd. 'H'  | HKD      | 3,800                      | 10,027                 | 0.07               |
| COSCO SHIPPING Holdings Co. Ltd. 'H'  | HKD      | 4,500                      | 9,557                  | 0.06               |
| PetroChina Co. Ltd. 'H'   | HKD      | 22,000                     | 9,030                  | 0.06               |
|   |          |                            | <u>159,236</u>         | <u>1.02</u>        |
| <i>Denmark</i>  |          |                            |                        |                    |
| D/S Norden A/S  | DKK      | 442                        | 11,858                 | 0.07               |
| Danske Bank A/S   | DKK      | 1,674                      | 24,841                 | 0.16               |
| Novo Nordisk A/S 'B'  | DKK      | 734                        | 51,860                 | 0.33               |
| Pandora A/S   | DKK      | 356                        | 40,358                 | 0.26               |
|   |          |                            | <u>128,917</u>         | <u>0.82</u>        |
| <i>Finland</i>  |          |                            |                        |                    |
| Kesko OYJ 'B'   | EUR      | 878                        | 27,350                 | 0.18               |
| Tokmanni Group Corp.  | EUR      | 475                        | 11,077                 | 0.07               |
|   |          |                            | <u>38,427</u>          | <u>0.25</u>        |
| <i>France</i>   |          |                            |                        |                    |
| BNP Paribas SA  | EUR      | 136                        | 7,190                  | 0.05               |
| Criteo SA, ADR Preference   | USD      | 649                        | 24,753                 | 0.16               |
| Eutelsat Communications SA  | EUR      | 1,117                      | 11,007                 | 0.07               |
| Gaztransport Et Technigaz SA  | EUR      | 230                        | 15,663                 | 0.10               |
| Ipsen SA  | EUR      | 183                        | 16,053                 | 0.10               |
| Nexity SA   | EUR      | 149                        | 6,285                  | 0.04               |
| Publicis Groupe SA  | EUR      | 788                        | 42,504                 | 0.27               |
| Sartorius Stedim Biotech  | EUR      | 70                         | 27,923                 | 0.18               |
| Societe BIC SA  | EUR      | 108                        | 6,329                  | 0.04               |
| Ubisoft Entertainment SA  | EUR      | 280                        | 16,531                 | 0.10               |
|   |          |                            | <u>174,238</u>         | <u>1.11</u>        |
| <i>Germany</i>  |          |                            |                        |                    |
| Daimler AG  | EUR      | 91                         | 6,852                  | 0.04               |
| HelloFresh SE   | EUR      | 201                        | 16,478                 | 0.11               |
| HUGO BOSS AG  | EUR      | 405                        | 18,582                 | 0.12               |
| ProSiebenSat.1 Media SE   | EUR      | 361                        | 6,056                  | 0.04               |
| Telefonica Deutschland Holding AG   | EUR      | 9,436                      | 20,995                 | 0.13               |
|   |          |                            | <u>68,963</u>          | <u>0.44</u>        |

## Schedule of Investments (continued)

### Robeco QI Multi Factor Absolute Return As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Greece</i>   |          |                            |                        |                    |
| Hellenic Telecommunications Organization SA   | EUR      | 1,813                      | 25,654                 | 0.16               |
|   |          |                            | <u>25,654</u>          | <u>0.16</u>        |
| <i>Guernsey</i>   |          |                            |                        |                    |
| Amdocs Ltd.   | USD      | 271                        | 17,678                 | 0.11               |
|   |          |                            | <u>17,678</u>          | <u>0.11</u>        |
| <i>Hong Kong</i>  |          |                            |                        |                    |
| China Mobile Ltd.   | HKD      | 3,000                      | 15,815                 | 0.10               |
| China Overseas Land & Investment Ltd.   | HKD      | 8,000                      | 15,323                 | 0.10               |
| CNOOC Ltd.  | HKD      | 10,000                     | 9,588                  | 0.06               |
| PCCW Ltd.   | HKD      | 34,202                     | 15,115                 | 0.10               |
| Sinotruk Hong Kong Ltd.   | HKD      | 6,500                      | 11,745                 | 0.07               |
|   |          |                            | <u>67,586</u>          | <u>0.43</u>        |
| <i>Ireland</i>  |          |                            |                        |                    |
| Jazz Pharmaceuticals plc  | USD      | 128                        | 19,173                 | 0.12               |
| Johnson Controls International plc  | USD      | 756                        | 43,751                 | 0.28               |
| Seagate Technology Holdings plc   | USD      | 730                        | 54,127                 | 0.35               |
| Trane Technologies plc  | USD      | 102                        | 15,838                 | 0.10               |
|   |          |                            | <u>132,889</u>         | <u>0.85</u>        |
| <i>Italy</i>  |          |                            |                        |                    |
| ACEA SpA  | EUR      | 984                        | 19,178                 | 0.12               |
| Snam SpA  | EUR      | 5,164                      | 25,175                 | 0.16               |
|   |          |                            | <u>44,353</u>          | <u>0.28</u>        |
| <i>Japan</i>  |          |                            |                        |                    |
| Ajinomoto Co., Inc.   | JPY      | 1,300                      | 28,484                 | 0.18               |
| Astellas Pharma, Inc.   | JPY      | 600                        | 8,818                  | 0.06               |
| Capcom Co. Ltd.   | JPY      | 400                        | 9,877                  | 0.06               |
| ENEOS Holdings, Inc.  | JPY      | 5,900                      | 20,839                 | 0.13               |
| Fujitsu Ltd.  | JPY      | 200                        | 31,605                 | 0.20               |
| GungHo Online Entertainment, Inc.   | JPY      | 900                        | 15,118                 | 0.10               |
| H.U. Group Holdings, Inc.   | JPY      | 400                        | 8,704                  | 0.06               |
| Hirose Electric Co. Ltd.  | JPY      | 100                        | 12,346                 | 0.08               |
| Honda Motor Co. Ltd.  | JPY      | 300                        | 8,091                  | 0.05               |
| Ibiden Co. Ltd.   | JPY      | 300                        | 13,653                 | 0.09               |
| Iida Group Holdings Co. Ltd.  | JPY      | 1,300                      | 28,247                 | 0.18               |
| ITOCHU Corp.  | JPY      | 1,400                      | 34,037                 | 0.22               |
| Kajima Corp.  | JPY      | 1,200                      | 12,828                 | 0.08               |
| KDDI Corp.  | JPY      | 1,400                      | 36,855                 | 0.23               |
| Koei Tecmo Holdings Co. Ltd.  | JPY      | 260                        | 10,706                 | 0.07               |

## Schedule of Investments (continued)

### Robeco QI Multi Factor Absolute Return As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Japan (continued)</i>  |          |                            |                        |                    |
| Komeri Co. Ltd.   | JPY      | 500                        | 9,945                  | 0.06               |
| Marubeni Corp.  | JPY      | 5,800                      | 42,571                 | 0.27               |
| Meitec Corp.  | JPY      | 300                        | 13,698                 | 0.09               |
| Mitsubishi Chemical Holdings Corp.  | JPY      | 1,100                      | 7,802                  | 0.05               |
| Mitsubishi Corp.  | JPY      | 400                        | 9,202                  | 0.06               |
| Mitsui & Co. Ltd.   | JPY      | 1,600                      | 30,396                 | 0.19               |
| Mitsui Chemicals, Inc.  | JPY      | 400                        | 11,655                 | 0.07               |
| Nippon Express Co. Ltd.   | JPY      | 200                        | 12,855                 | 0.08               |
| Nippon Yusen KK   | JPY      | 500                        | 21,387                 | 0.14               |
| Nitto Denko Corp.   | JPY      | 200                        | 12,597                 | 0.08               |
| Nomura Holdings, Inc.   | JPY      | 2,800                      | 12,079                 | 0.08               |
| Nomura Research Institute Ltd.  | JPY      | 1,600                      | 44,673                 | 0.28               |
| Ricoh Co. Ltd.  | JPY      | 2,000                      | 18,948                 | 0.12               |
| Sekisui House Ltd.  | JPY      | 2,600                      | 45,008                 | 0.29               |
| Senko Group Holdings Co. Ltd.   | JPY      | 1,100                      | 9,059                  | 0.06               |
| SG Holdings Co. Ltd.  | JPY      | 1,100                      | 24,345                 | 0.16               |
| Shimadzu Corp.  | JPY      | 300                        | 9,789                  | 0.06               |
| Shinko Electric Industries Co. Ltd.   | JPY      | 800                        | 24,707                 | 0.16               |
| SKY Perfect JSAT Holdings, Inc.   | JPY      | 2,600                      | 8,000                  | 0.05               |
| TS Tech Co. Ltd.  | JPY      | 1,600                      | 20,847                 | 0.13               |
| Yamada Holdings Co. Ltd.  | JPY      | 3,200                      | 12,472                 | 0.08               |
|   |          |                            | <u>682,243</u>         | <u>4.35</u>        |
| <i>Jersey</i>   |          |                            |                        |                    |
| Man Group plc   | GBP      | 2,967                      | 6,219                  | 0.04               |
| WPP plc   | GBP      | 1,417                      | 16,081                 | 0.10               |
|   |          |                            | <u>22,300</u>          | <u>0.14</u>        |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Befesa SA, Reg. S   | EUR      | 199                        | 12,895                 | 0.08               |
| Globant SA  | USD      | 102                        | 18,852                 | 0.12               |
| RTL Group SA  | EUR      | 347                        | 17,437                 | 0.11               |
|   |          |                            | <u>49,184</u>          | <u>0.31</u>        |
| <i>Malaysia</i>   |          |                            |                        |                    |
| Nestle Malaysia Bhd.  | MYR      | 100                        | 2,708                  | 0.02               |
|   |          |                            | <u>2,708</u>           | <u>0.02</u>        |
| <i>Netherlands</i>  |          |                            |                        |                    |
| Adyen NV, Reg. S  | EUR      | 5                          | 10,303                 | 0.07               |
| Aegon NV  | EUR      | 3,449                      | 12,068                 | 0.08               |
| ASM International NV  | EUR      | 119                        | 32,963                 | 0.21               |
| BE Semiconductor Industries NV  | EUR      | 322                        | 23,036                 | 0.15               |
| Flow Traders, Reg. S  | EUR      | 525                        | 19,047                 | 0.12               |

## Schedule of Investments (continued)

### Robeco QI Multi Factor Absolute Return As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Netherlands (continued)</i>  |          |                            |                        |                    |
| Koninklijke Ahold Delhaize NV   | EUR      | 2,717                      | 68,115                 | 0.43               |
| Koninklijke KPN NV  | EUR      | 6,709                      | 17,672                 | 0.11               |
| NN Group NV   | EUR      | 612                        | 24,345                 | 0.15               |
| PostNL NV   | EUR      | 5,626                      | 25,722                 | 0.16               |
| Randstad NV   | EUR      | 266                        | 17,157                 | 0.11               |
| Signify NV, Reg. S  | EUR      | 1,612                      | 85,984                 | 0.55               |
|   |          |                            | <u>336,412</u>         | <u>2.14</u>        |
| <i>New Zealand</i>  |          |                            |                        |                    |
| Fletcher Building Ltd.  | NZD      | 2,438                      | 10,802                 | 0.07               |
| Spark New Zealand Ltd.  | NZD      | 3,739                      | 10,575                 | 0.07               |
|   |          |                            | <u>21,377</u>          | <u>0.14</u>        |
| <i>Norway</i>   |          |                            |                        |                    |
| Gjensidige Forsikring ASA   | NOK      | 1,381                      | 25,685                 | 0.16               |
| Orkla ASA   | NOK      | 2,390                      | 20,539                 | 0.13               |
|   |          |                            | <u>46,224</u>          | <u>0.29</u>        |
| <i>Portugal</i>   |          |                            |                        |                    |
| NOS SGPS SA   | EUR      | 4,408                      | 13,030                 | 0.08               |
| REN - Redes Energeticas Nacionais SGPS SA   | EUR      | 2,618                      | 6,126                  | 0.04               |
|   |          |                            | <u>19,156</u>          | <u>0.12</u>        |
| <i>Russia</i>   |          |                            |                        |                    |
| LUKOIL PJSC, ADR  | USD      | 1,006                      | 78,570                 | 0.50               |
| Mobile TeleSystems PJSC, ADR  | USD      | 1,923                      | 15,015                 | 0.10               |
| Moscow Exchange MICEX-RTS PJSC  | RUB      | 11,820                     | 23,288                 | 0.15               |
| Tatneft PJSC, ADR   | USD      | 698                        | 25,674                 | 0.16               |
|   |          |                            | <u>142,547</u>         | <u>0.91</u>        |
| <i>Singapore</i>  |          |                            |                        |                    |
| Sheng Siong Group Ltd.  | SGD      | 9,600                      | 9,515                  | 0.06               |
| Singapore Exchange Ltd.   | SGD      | 5,600                      | 39,275                 | 0.25               |
|   |          |                            | <u>48,790</u>          | <u>0.31</u>        |
| <i>South Africa</i>   |          |                            |                        |                    |
| Clicks Group Ltd.   | ZAR      | 991                        | 14,379                 | 0.09               |
| Kumba Iron Ore Ltd.   | ZAR      | 882                        | 33,366                 | 0.22               |
| Mr Price Group Ltd.   | ZAR      | 653                        | 8,118                  | 0.05               |
| Truworths International Ltd.  | ZAR      | 7,840                      | 26,706                 | 0.17               |
|   |          |                            | <u>82,569</u>          | <u>0.53</u>        |



## Schedule of Investments (continued)

### Robeco QI Multi Factor Absolute Return As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>South Korea</i>  |          |                            |                        |                    |
| Hana Financial Group, Inc.  | KRW      | 739                        | 25,482                 | 0.16               |
| Hyundai Mobis Co. Ltd.  | KRW      | 92                         | 20,115                 | 0.13               |
| KB Financial Group, Inc.  | KRW      | 581                        | 24,275                 | 0.16               |
| Kia Corp.   | KRW      | 572                        | 38,376                 | 0.24               |
| LG Electronics, Inc.  | KRW      | 288                        | 35,259                 | 0.22               |
| Mirae Asset Securities Co. Ltd.   | KRW      | 2,367                      | 16,713                 | 0.11               |
| Samsung Electronics Co. Ltd.  | KRW      | 339                        | 20,485                 | 0.13               |
| SK Telecom Co. Ltd., ADR  | USD      | 1,291                      | 34,194                 | 0.22               |
|   |          |                            | <u>214,899</u>         | <u>1.37</u>        |
| <i>Spain</i>  |          |                            |                        |                    |
| Enagas SA   | EUR      | 340                        | 6,625                  | 0.04               |
| Fluidra SA  | EUR      | 400                        | 13,380                 | 0.09               |
| Iberdrola SA  | EUR      | 2,925                      | 30,069                 | 0.19               |
| Telefonica SA   | EUR      | 7,338                      | 28,919                 | 0.18               |
|   |          |                            | <u>78,993</u>          | <u>0.50</u>        |
| <i>Supranational</i>  |          |                            |                        |                    |
| HKT Trust & HKT Ltd.  | HKD      | 20,000                     | 22,976                 | 0.15               |
|   |          |                            | <u>22,976</u>          | <u>0.15</u>        |
| <i>Sweden</i>   |          |                            |                        |                    |
| Avanza Bank Holding AB  | SEK      | 368                        | 9,685                  | 0.06               |
| Electrolux AB   | SEK      | 373                        | 8,728                  | 0.06               |
| Epiroc AB 'A'   | SEK      | 1,072                      | 20,611                 | 0.13               |
| ICA Gruppen AB  | SEK      | 372                        | 14,609                 | 0.09               |
| Lindab International AB   | SEK      | 604                        | 11,893                 | 0.08               |
| Lundin Energy AB  | SEK      | 1,022                      | 30,513                 | 0.19               |
| Nibe Industrier AB 'B'  | SEK      | 3,532                      | 31,350                 | 0.20               |
| Thule Group AB, Reg. S  | SEK      | 556                        | 20,799                 | 0.13               |
|   |          |                            | <u>148,188</u>         | <u>0.94</u>        |
| <i>Switzerland</i>  |          |                            |                        |                    |
| Chocoladefabriken Lindt & Spruengli AG  | CHF      | 1                          | 8,397                  | 0.05               |
| Garmin Ltd.   | USD      | 249                        | 30,370                 | 0.19               |
| Logitech International SA   | CHF      | 221                        | 22,600                 | 0.15               |
| Nestle SA   | CHF      | 496                        | 52,134                 | 0.33               |
| Novartis AG   | CHF      | 736                        | 56,614                 | 0.36               |
| Roche Holding AG  | CHF      | 314                        | 99,841                 | 0.64               |
| SGS SA  | CHF      | 8                          | 20,829                 | 0.13               |
| Sika AG   | CHF      | 73                         | 20,145                 | 0.13               |
| Swisscom AG   | CHF      | 28                         | 13,492                 | 0.09               |
| TE Connectivity Ltd.  | USD      | 275                        | 31,354                 | 0.20               |
| Tecan Group AG  | CHF      | 25                         | 10,454                 | 0.07               |

## Schedule of Investments (continued)

### Robeco QI Multi Factor Absolute Return As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>Switzerland (continued)</i>  |          |                            |                        |                    |
| VAT Group AG, Reg. S  | CHF      | 34                         | 9,541                  | 0.06               |
|   |          |                            | <u>375,771</u>         | <u>2.40</u>        |
| <i>Taiwan</i>   |          |                            |                        |                    |
| Acer, Inc.  | TWD      | 24,000                     | 21,282                 | 0.14               |
| Asia Cement Corp.   | TWD      | 15,000                     | 23,016                 | 0.15               |
| Asustek Computer, Inc.  | TWD      | 4,000                      | 44,973                 | 0.29               |
| AU Optronics Corp.  | TWD      | 12,000                     | 8,226                  | 0.05               |
| Catcher Technology Co. Ltd.   | TWD      | 4,000                      | 22,033                 | 0.14               |
| Chicony Electronics Co. Ltd.  | TWD      | 3,000                      | 7,300                  | 0.05               |
| Chunghwa Telecom Co. Ltd., ADR  | USD      | 731                        | 25,063                 | 0.16               |
| Compal Electronics, Inc.  | TWD      | 28,000                     | 18,940                 | 0.12               |
| Far EasTone Telecommunications Co. Ltd.   | TWD      | 10,000                     | 19,551                 | 0.12               |
| First Financial Holding Co. Ltd.  | TWD      | 33,470                     | 22,994                 | 0.15               |
| Foxconn Technology Co. Ltd.   | TWD      | 1,000                      | 1,988                  | 0.01               |
| Fubon Financial Holding Co. Ltd.  | TWD      | 4,000                      | 8,946                  | 0.06               |
| Hon Hai Precision Industry Co. Ltd.   | TWD      | 7,000                      | 23,727                 | 0.15               |
| Lite-On Technology Corp.  | TWD      | 36,000                     | 62,756                 | 0.40               |
| Quanta Computer, Inc.   | TWD      | 8,000                      | 21,185                 | 0.14               |
| Realtek Semiconductor Corp.   | TWD      | 2,000                      | 30,567                 | 0.19               |
| SinoPac Financial Holdings Co. Ltd.   | TWD      | 58,000                     | 24,136                 | 0.15               |
| Synnex Technology International Corp.   | TWD      | 5,000                      | 7,702                  | 0.05               |
| Taiwan Mobile Co. Ltd.  | TWD      | 2,000                      | 6,174                  | 0.04               |
| United Microelectronics Corp.   | TWD      | 57,000                     | 91,601                 | 0.58               |
| Wistron Corp.   | TWD      | 19,000                     | 17,826                 | 0.11               |
| Yuanta Financial Holding Co. Ltd.   | TWD      | 12,000                     | 9,751                  | 0.06               |
|   |          |                            | <u>519,737</u>         | <u>3.31</u>        |
| <i>Thailand</i>   |          |                            |                        |                    |
| Advanced Info Service PCL, NVDR   | THB      | 4,600                      | 20,695                 | 0.13               |
| Krungthai Card PCL, NVDR  | THB      | 6,000                      | 10,577                 | 0.07               |
|   |          |                            | <u>31,272</u>          | <u>0.20</u>        |
| <i>Turkey</i>   |          |                            |                        |                    |
| Turkcell Iletisim Hizmetleri A/S  | TRY      | 2,205                      | 3,446                  | 0.02               |
|   |          |                            | <u>3,446</u>           | <u>0.02</u>        |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Centrica plc  | GBP      | 2,472                      | 1,482                  | 0.01               |
| Direct Line Insurance Group plc   | GBP      | 13,526                     | 44,906                 | 0.29               |
| GlaxoSmithKline plc   | GBP      | 1,623                      | 26,835                 | 0.17               |
| J Sainsbury plc   | GBP      | 3,061                      | 9,692                  | 0.06               |
| JD Sports Fashion plc   | GBP      | 1,894                      | 20,276                 | 0.13               |
| Kingfisher plc  | GBP      | 19,887                     | 84,441                 | 0.54               |

## Schedule of Investments (continued)

### Robeco QI Multi Factor Absolute Return As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United Kingdom (continued)</i>   |          |                            |                        |                    |
| Liberty Global plc 'C'  | USD      | 1,080                      | 24,625                 | 0.16               |
| Marks & Spencer Group plc   | GBP      | 10,430                     | 17,793                 | 0.11               |
| Moneysupermarket.com Group plc  | GBP      | 2,294                      | 6,857                  | 0.04               |
| Royal Dutch Shell plc 'A'   | EUR      | 2,939                      | 49,975                 | 0.32               |
| Royal Mail plc  | GBP      | 3,049                      | 20,508                 | 0.13               |
| Standard Life Aberdeen plc  | GBP      | 5,741                      | 18,124                 | 0.11               |
| Vodafone Group plc  | GBP      | 27,754                     | 39,230                 | 0.25               |
|   |          |                            | <u>364,744</u>         | <u>2.32</u>        |
| <i>United States of America</i>   |          |                            |                        |                    |
| Abercrombie & Fitch Co. 'A'   | USD      | 755                        | 29,560                 | 0.19               |
| Aflac, Inc.   | USD      | 346                        | 15,656                 | 0.10               |
| Allstate Corp. (The)  | USD      | 697                        | 76,665                 | 0.49               |
| Ally Financial, Inc.  | USD      | 358                        | 15,046                 | 0.10               |
| Amedisys, Inc.  | USD      | 86                         | 17,762                 | 0.11               |
| AMERISAFE, Inc.   | USD      | 277                        | 13,942                 | 0.09               |
| Amgen, Inc.   | USD      | 429                        | 88,177                 | 0.56               |
| Apple, Inc.   | USD      | 1,385                      | 159,954                | 1.02               |
| Applied Materials, Inc.   | USD      | 151                        | 18,132                 | 0.12               |
| Arrow Electronics, Inc.   | USD      | 320                        | 30,716                 | 0.20               |
| Arthur J Gallagher & Co.  | USD      | 63                         | 7,442                  | 0.05               |
| AT&T, Inc.  | USD      | 2,102                      | 51,012                 | 0.33               |
| AutoZone, Inc.  | USD      | 57                         | 71,723                 | 0.46               |
| Avnet, Inc.   | USD      | 521                        | 17,608                 | 0.11               |
| Baker Hughes Co.  | USD      | 1,177                      | 22,698                 | 0.14               |
| Best Buy Co., Inc.  | USD      | 814                        | 78,922                 | 0.50               |
| Biogen, Inc.  | USD      | 283                        | 82,633                 | 0.53               |
| Bio-Techne Corp.  | USD      | 51                         | 19,364                 | 0.12               |
| Bristol-Myers Squibb Co.  | USD      | 883                        | 49,753                 | 0.32               |
| Calix, Inc.   | USD      | 396                        | 15,861                 | 0.10               |
| Cardinal Health, Inc.   | USD      | 517                        | 24,889                 | 0.16               |
| Caterpillar, Inc.   | USD      | 282                        | 51,751                 | 0.33               |
| Cisco Systems, Inc.   | USD      | 2,014                      | 90,009                 | 0.57               |
| Citigroup, Inc.   | USD      | 1,743                      | 103,986                | 0.66               |
| Citizens Financial Group, Inc.  | USD      | 703                        | 27,192                 | 0.17               |
| Colgate-Palmolive Co.   | USD      | 882                        | 60,503                 | 0.39               |
| Comerica, Inc.  | USD      | 258                        | 15,520                 | 0.10               |
| Cooper Cos., Inc. (The)   | USD      | 58                         | 19,381                 | 0.12               |
| Cummins, Inc.   | USD      | 309                        | 63,528                 | 0.40               |
| DaVita, Inc.  | USD      | 620                        | 62,962                 | 0.40               |
| Deckers Outdoor Corp.   | USD      | 67                         | 21,699                 | 0.14               |
| Deere & Co.   | USD      | 147                        | 43,721                 | 0.28               |
| Deluxe Corp.  | USD      | 527                        | 21,228                 | 0.14               |
| Dick's Sporting Goods, Inc.   | USD      | 257                        | 21,712                 | 0.14               |
| Digital Turbine, Inc.   | USD      | 242                        | 15,515                 | 0.10               |

## Schedule of Investments (continued)

### Robeco QI Multi Factor Absolute Return As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| Discovery, Inc. 'A'   | USD      | 553                        | 14,306                 | 0.09               |
| Dollar General Corp.  | USD      | 231                        | 42,150                 | 0.27               |
| Dropbox, Inc. 'A'   | USD      | 708                        | 18,096                 | 0.12               |
| DXC Technology Co.  | USD      | 532                        | 17,469                 | 0.11               |
| eBay, Inc.  | USD      | 828                        | 49,021                 | 0.31               |
| Eli Lilly & Co.   | USD      | 97                         | 18,773                 | 0.12               |
| Ethan Allen Interiors, Inc.   | USD      | 910                        | 21,179                 | 0.13               |
| Etsy, Inc.  | USD      | 138                        | 23,953                 | 0.15               |
| FedEx Corp.   | USD      | 181                        | 45,533                 | 0.29               |
| First Merchants Corp.   | USD      | 282                        | 9,909                  | 0.06               |
| Flowers Foods, Inc.   | USD      | 821                        | 16,754                 | 0.11               |
| Ford Motor Co.  | USD      | 3,700                      | 46,363                 | 0.30               |
| Fortinet, Inc.  | USD      | 208                        | 41,777                 | 0.27               |
| Fortune Brands Home & Security, Inc.  | USD      | 259                        | 21,755                 | 0.14               |
| Franklin Resources, Inc.  | USD      | 1,006                      | 27,137                 | 0.17               |
| General Mills, Inc.   | USD      | 663                        | 34,064                 | 0.22               |
| Gentex Corp.  | USD      | 624                        | 17,411                 | 0.11               |
| Genuine Parts Co.   | USD      | 110                        | 11,731                 | 0.07               |
| Gilead Sciences, Inc.   | USD      | 898                        | 52,143                 | 0.33               |
| H&R Block, Inc.   | USD      | 780                        | 15,443                 | 0.10               |
| Hanover Insurance Group, Inc. (The)   | USD      | 40                         | 4,575                  | 0.03               |
| Hewlett Packard Enterprise Co.  | USD      | 2,092                      | 25,720                 | 0.16               |
| Home Depot, Inc. (The)  | USD      | 292                        | 78,519                 | 0.50               |
| HP, Inc.  | USD      | 4,172                      | 106,209                | 0.68               |
| IDEXX Laboratories, Inc.  | USD      | 109                        | 58,048                 | 0.37               |
| Independent Bank Group, Inc.  | USD      | 165                        | 10,293                 | 0.07               |
| Inogen, Inc.  | USD      | 206                        | 11,321                 | 0.07               |
| Intel Corp.   | USD      | 227                        | 10,746                 | 0.07               |
| International Business Machines Corp.   | USD      | 200                        | 24,722                 | 0.16               |
| Interpublic Group of Cos., Inc. (The)   | USD      | 830                        | 22,739                 | 0.14               |
| J M Smucker Co. (The)   | USD      | 237                        | 25,894                 | 0.16               |
| Jefferies Financial Group, Inc.   | USD      | 744                        | 21,456                 | 0.14               |
| Johnson & Johnson   | USD      | 389                        | 54,038                 | 0.34               |
| Juniper Networks, Inc.  | USD      | 714                        | 16,467                 | 0.10               |
| Kimberly-Clark Corp.  | USD      | 86                         | 9,702                  | 0.06               |
| Kraft Heinz Co. (The)   | USD      | 1,702                      | 58,527                 | 0.37               |
| Kraton Corp.  | USD      | 449                        | 12,225                 | 0.08               |
| Kroger Co. (The)  | USD      | 2,440                      | 78,823                 | 0.50               |
| Lam Research Corp.  | USD      | 113                        | 62,003                 | 0.40               |
| Landstar System, Inc.   | USD      | 194                        | 25,850                 | 0.16               |
| Lennox International, Inc.  | USD      | 30                         | 8,874                  | 0.06               |
| Lincoln National Corp.  | USD      | 456                        | 24,163                 | 0.15               |
| Lowe's Cos., Inc.   | USD      | 339                        | 55,448                 | 0.35               |
| Lumen Technologies, Inc.  | USD      | 2,036                      | 23,332                 | 0.15               |
| ManpowerGroup, Inc.   | USD      | 388                        | 38,905                 | 0.25               |

## Schedule of Investments (continued)

### Robeco QI Multi Factor Absolute Return As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| McKesson Corp.  | USD      | 473                        | 76,277                 | 0.49               |
| Medifast, Inc.  | USD      | 114                        | 27,203                 | 0.17               |
| Merck & Co., Inc.   | USD      | 677                        | 44,397                 | 0.28               |
| MetLife, Inc.   | USD      | 926                        | 46,733                 | 0.30               |
| Microsoft Corp.   | USD      | 334                        | 76,297                 | 0.49               |
| Moderna, Inc.   | USD      | 255                        | 50,527                 | 0.32               |
| Molina Healthcare, Inc.   | USD      | 91                         | 19,419                 | 0.12               |
| Murphy USA, Inc.  | USD      | 155                        | 17,432                 | 0.11               |
| NetApp, Inc.  | USD      | 893                        | 61,612                 | 0.39               |
| Newell Brands, Inc.   | USD      | 1,952                      | 45,216                 | 0.29               |
| NewMarket Corp.   | USD      | 56                         | 15,204                 | 0.10               |
| News Corp. 'A'  | USD      | 701                        | 15,233                 | 0.10               |
| NortonLifeLock, Inc.  | USD      | 1,013                      | 23,251                 | 0.15               |
| NVIDIA Corp.  | USD      | 87                         | 58,697                 | 0.37               |
| Omnicom Group, Inc.   | USD      | 361                        | 24,350                 | 0.16               |
| Oracle Corp.  | USD      | 1,381                      | 90,646                 | 0.58               |
| Owens & Minor, Inc.   | USD      | 414                        | 14,777                 | 0.09               |
| Owens Corning   | USD      | 196                        | 16,180                 | 0.10               |
| Perdoceo Education Corp.  | USD      | 1,263                      | 13,068                 | 0.08               |
| PerkinElmer, Inc.   | USD      | 154                        | 20,052                 | 0.13               |
| Pfizer, Inc.  | USD      | 1,943                      | 64,160                 | 0.41               |
| Procter & Gamble Co. (The)  | USD      | 406                        | 46,194                 | 0.29               |
| Prologis, Inc., REIT  | USD      | 451                        | 45,457                 | 0.29               |
| Prudential Financial, Inc.  | USD      | 439                        | 37,933                 | 0.24               |
| Public Storage, REIT  | USD      | 116                        | 29,412                 | 0.19               |
| PulteGroup, Inc.  | USD      | 265                        | 12,194                 | 0.08               |
| Qorvo, Inc.   | USD      | 196                        | 32,336                 | 0.21               |
| QUALCOMM, Inc.  | USD      | 435                        | 52,428                 | 0.33               |
| Qurate Retail, Inc.   | USD      | 1,498                      | 16,535                 | 0.11               |
| Realogy Holdings Corp.  | USD      | 1,011                      | 15,533                 | 0.10               |
| Reliance Steel & Aluminum Co.   | USD      | 60                         | 7,635                  | 0.05               |
| Repligen Corp.  | USD      | 54                         | 9,090                  | 0.06               |
| Republic Services, Inc.   | USD      | 326                        | 30,241                 | 0.19               |
| Robert Half International, Inc.   | USD      | 417                        | 31,285                 | 0.20               |
| Ryder System, Inc.  | USD      | 332                        | 20,809                 | 0.13               |
| Schneider National, Inc. 'B'  | USD      | 817                        | 14,998                 | 0.10               |
| Signature Bank  | USD      | 54                         | 11,186                 | 0.07               |
| Silgan Holdings, Inc.   | USD      | 559                        | 19,562                 | 0.12               |
| Skyworks Solutions, Inc.  | USD      | 101                        | 16,331                 | 0.10               |
| SLM Corp.   | USD      | 783                        | 13,826                 | 0.09               |
| SpartanNash Co.   | USD      | 1,192                      | 19,409                 | 0.12               |
| SPS Commerce, Inc.  | USD      | 110                        | 9,262                  | 0.06               |
| Stifel Financial Corp.  | USD      | 160                        | 8,751                  | 0.06               |
| Synchrony Financial   | USD      | 1,686                      | 68,981                 | 0.44               |
| Synopsys, Inc.  | USD      | 151                        | 35,116                 | 0.22               |

## Schedule of Investments (continued)

### Robeco QI Multi Factor Absolute Return As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) |          |                            |                        |                    |
| Equities (continued)  |          |                            |                        |                    |
| <i>United States of America (continued)</i>   |          |                            |                        |                    |
| T Rowe Price Group, Inc.  | USD      | 207                        | 34,556                 | 0.22               |
| Take-Two Interactive Software, Inc.   | USD      | 197                        | 29,406                 | 0.19               |
| Target Corp.  | USD      | 578                        | 117,823                | 0.75               |
| TechTarget, Inc.  | USD      | 190                        | 12,415                 | 0.08               |
| Texas Instruments, Inc.   | USD      | 330                        | 53,511                 | 0.34               |
| TJX Cos., Inc. (The)  | USD      | 668                        | 37,977                 | 0.24               |
| Tri Pointe Homes, Inc.  | USD      | 728                        | 13,155                 | 0.08               |
| United Parcel Service, Inc. 'B'   | USD      | 522                        | 91,543                 | 0.58               |
| United Therapeutics Corp.   | USD      | 109                        | 16,490                 | 0.11               |
| Unum Group  | USD      | 658                        | 15,758                 | 0.10               |
| VeriSign, Inc.  | USD      | 171                        | 32,832                 | 0.21               |
| Verizon Communications, Inc.  | USD      | 983                        | 46,444                 | 0.30               |
| Virtu Financial, Inc. 'A'   | USD      | 424                        | 9,879                  | 0.06               |
| Virtus Investment Partners, Inc.  | USD      | 72                         | 16,864                 | 0.11               |
| Voya Financial, Inc.  | USD      | 382                        | 19,810                 | 0.13               |
| Walmart, Inc.   | USD      | 399                        | 47,447                 | 0.30               |
| Waste Management, Inc.  | USD      | 224                        | 26,465                 | 0.17               |
| Waters Corp.  | USD      | 111                        | 32,349                 | 0.21               |
| Weis Markets, Inc.  | USD      | 433                        | 18,862                 | 0.12               |
| West Pharmaceutical Services, Inc.  | USD      | 99                         | 29,978                 | 0.19               |
| Western Digital Corp.   | USD      | 202                        | 12,123                 | 0.08               |
| Western Union Co. (The)   | USD      | 977                        | 18,924                 | 0.12               |
| Whirlpool Corp.   | USD      | 98                         | 18,017                 | 0.11               |
| WW Grainger, Inc.   | USD      | 28                         | 10,342                 | 0.07               |
| Xerox Holdings Corp.  | USD      | 1,007                      | 19,946                 | 0.13               |
| Zebra Technologies Corp. 'A'  | USD      | 46                         | 20,538                 | 0.13               |
| Zoom Video Communications, Inc. 'A'   | USD      | 168                        | 54,828                 | 0.35               |
| Zynga, Inc. 'A'   | USD      | 1,061                      | 9,510                  | 0.06               |
|   |          |                            | 5,232,815              | 33.35              |
| Total Equities  |          |                            | 10,379,395             | 66.15              |
| Total Transferable securities and money market instruments admitted to an official exchange listing       |          |                            | 11,340,091             | 72.27              |
| Transferable securities and money market instruments dealt in on another regulated market                 |          |                            |                        |                    |
| Warrants  |          |                            |                        |                    |
| <i>United Kingdom</i>   |          |                            |                        |                    |
| Goldman Sachs Commodity i-Select Strategy 1114 Index 31/12/2049   | USD      | 9,799                      | 711,438                | 4.53               |
|   |          |                            | 711,438                | 4.53               |
| Total Warrants  |          |                            | 711,438                | 4.53               |

## Schedule of Investments (continued)

### Robeco QI Multi Factor Absolute Return As at 30 June 2021

| Investments   | Currency | Quantity/<br>Nominal Value | Market<br>Value<br>EUR | % of Net<br>Assets |
|---|----------|----------------------------|------------------------|--------------------|
| Transferable securities and money market instruments dealt in on another regulated market (continued) |          |                            |                        |                    |
| Total Transferable securities and money market instruments dealt in on another regulated market       |          |                            | 711,438                | 4.53               |
| Units of authorised UCITS or other collective investment undertakings                                 |          |                            |                        |                    |
| Collective Investment Schemes - UCITS   |          |                            |                        |                    |
| <i>Luxembourg</i>   |          |                            |                        |                    |
| Robeco QI Global Multi-Factor Credits - ZH EUR <sup>†</sup>   | EUR      | 5,208                      | 602,487                | 3.84               |
| Robeco QI Global Multi-Factor High Yield - IH EUR <sup>†</sup>  | EUR      | 2,887                      | 322,033                | 2.05               |
|   |          |                            | 924,520                | 5.89               |
| Total Collective Investment Schemes - UCITS   |          |                            | 924,520                | 5.89               |
| Total Units of authorised UCITS or other collective investment undertakings                           |          |                            | 924,520                | 5.89               |
| <b>Total Investments</b>  |          |                            | <b>12,976,049</b>      | <b>82.69</b>       |
| <b>Cash</b>   |          |                            | <b>2,572,771</b>       | <b>16.40</b>       |
| <b>Other assets/(liabilities)</b>   |          |                            | <b>143,161</b>         | <b>0.91</b>        |
| <b>Total net assets</b>   |          |                            | <b>15,691,981</b>      | <b>100.00</b>      |

<sup>†</sup> Related Party Fund.

## Schedule of Investments (continued)

### Robeco QI Multi Factor Absolute Return

As at 30 June 2021

#### Financial Futures Contracts

| Security Description  | Number of<br>Contracts | Currency | Global<br>Exposure<br>EUR | Unrealised<br>Gain/(Loss)<br>EUR | % of Net<br>Assets |
|---|------------------------|----------|---------------------------|----------------------------------|--------------------|
| US 10 Year Note, 21/09/2021                                 | 45                     | USD      | 5,027,827                 | 13,637                           | 0.09               |
| Amsterdam Index, 16/07/2021                                 | (6)                    | EUR      | (875,196)                 | 4,474                            | 0.03               |
| CAC 40 10 Euro Index, 16/07/2021                            | (13)                   | EUR      | (845,650)                 | 3,901                            | 0.02               |
| Canada 10 Year Bond, 21/09/2021                             | 17                     | CAD      | 1,684,603                 | 19,680                           | 0.12               |
| EURO STOXX 50 Index, 17/09/2021                             | (38)                   | EUR      | (1,541,090)               | 7,753                            | 0.05               |
| Euro-Bund, 08/09/2021                                       | (27)                   | EUR      | (4,660,470)               | 2,430                            | 0.02               |
| FTSE Taiwan Index, 29/07/2021                               | 30                     | USD      | 1,543,385                 | 11,080                           | 0.07               |
| FTSE/MIB Index, 17/09/2021                                  | (3)                    | EUR      | (375,060)                 | 315                              | –                  |
| KOSPI 200 Index, 09/09/2021                                 | 1                      | KRW      | 82,151                    | 1,187                            | 0.01               |
| MSCI Emerging Markets Index, 17/09/2021                     | (18)                   | USD      | (1,035,770)               | 3,567                            | 0.02               |
| Nikkei 225 Index, 09/09/2021                                | (8)                    | JPY      | (873,403)                 | 6,344                            | 0.04               |
| S&P/TSX 60 Index, 16/09/2021                                | 4                      | CAD      | 655,199                   | 2,773                            | 0.02               |
| Swiss Market Index, 17/09/2021                              | 1                      | CHF      | 108,786                   | 383                              | –                  |
| <b>Total Unrealised Gain on Financial Futures Contracts</b> |                        |          |                           | <b>77,524</b>                    | <b>0.49</b>        |
| US 5 Year Note, 30/09/2021                                  | 22                     | USD      | 2,289,783                 | (5,837)                          | (0.04)             |
| Australia 10 Year Bond, 15/09/2021                          | 95                     | AUD      | 8,491,251                 | (683)                            | –                  |
| Euro-Bobl, 08/09/2021                                       | (2)                    | EUR      | (268,300)                 | (160)                            | –                  |
| Euro-Buxl 30 Year Bond, 08/09/2021                          | (4)                    | EUR      | (812,960)                 | (12,520)                         | (0.08)             |
| FTSE 100 Index, 17/09/2021                                  | 4                      | GBP      | 325,262                   | (6,046)                          | (0.04)             |
| Hang Seng Index, 29/07/2021                                 | 8                      | HKD      | 1,243,496                 | (19,474)                         | (0.12)             |
| IBEX 35 Index, 16/07/2021                                   | 6                      | EUR      | 527,298                   | (20,048)                         | (0.13)             |
| Japan 10 Year Bond, 13/09/2021                              | (12)                   | JPY      | (13,829,494)              | (760)                            | –                  |
| Long Gilt, 28/09/2021                                       | (22)                   | GBP      | (3,282,909)               | (23,706)                         | (0.15)             |
| MSCI World Net Total Return Index, 17/09/2021               | (240)                  | EUR      | (9,363,600)               | (198,480)                        | (1.26)             |
| OMXS30 Index, 16/07/2021                                    | (5)                    | SEK      | (111,714)                 | (1,183)                          | (0.01)             |
| S&P 500 Emini Index, 17/09/2021                             | (21)                   | USD      | (3,797,053)               | (32,286)                         | (0.21)             |
| SPI 200 Index, 16/09/2021                                   | 6                      | AUD      | 685,893                   | (7,140)                          | (0.05)             |
| US Long Bond, 21/09/2021                                    | (9)                    | USD      | (1,219,960)               | (32,965)                         | (0.21)             |
| <b>Total Unrealised Loss on Financial Futures Contracts</b> |                        |          |                           | <b>(361,288)</b>                 | <b>(2.30)</b>      |
| <b>Net Unrealised Loss on Financial Futures Contracts</b>   |                        |          |                           | <b>(283,764)</b>                 | <b>(1.81)</b>      |



## Schedule of Investments (continued)

### Robeco QI Multi Factor Absolute Return As at 30 June 2021

#### Forward Currency Exchange Contracts

| Currency Purchased   | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|--|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| AUD  | 138,000          | EUR           | 87,107      | 02/07/2021    | BNP Paribas      | 256                        | –               |
| AUD  | 61,086           | EUR           | 38,543      | 06/07/2021    | HSBC             | 126                        | –               |
| CAD  | 100,000          | EUR           | 67,730      | 06/07/2021    | HSBC             | 361                        | –               |
| EUR  | 147,280          | AUD           | 231,229     | 06/07/2021    | BNP Paribas      | 907                        | 0.01            |
| EUR  | 1,450            | GBP           | 1,240       | 06/07/2021    | BNP Paribas      | 5                          | –               |
| GBP  | 77,000           | EUR           | 89,449      | 02/07/2021    | Barclays         | 248                        | –               |
| GBP  | 527              | EUR           | 613         | 06/07/2021    | Barclays         | 1                          | –               |
| GBP  | 60,836           | EUR           | 70,822      | 06/07/2021    | BNP Paribas      | 41                         | –               |
| GBP  | 76,877           | EUR           | 89,314      | 06/07/2021    | Citibank         | 233                        | –               |
| HKD  | 1,075,000        | EUR           | 115,991     | 06/07/2021    | HSBC             | 727                        | –               |
| USD  | 3,454,313        | AUD           | 4,557,883   | 06/07/2021    | Societe Generale | 27,333                     | 0.17            |
| USD  | 3,283,000        | CAD           | 4,063,290   | 06/07/2021    | Barclays         | 1,408                      | 0.01            |
| USD  | 6,119,461        | CHF           | 5,619,630   | 06/07/2021    | Barclays         | 33,099                     | 0.21            |
| USD  | 748,000          | CHF           | 690,924     | 06/07/2021    | Societe Generale | 378                        | –               |
| USD  | 1,181            | EUR           | 970         | 06/07/2021    | Barclays         | 26                         | –               |
| USD  | 1,161,000        | EUR           | 978,245     | 06/07/2021    | Citibank         | 676                        | –               |
| USD  | 104,452          | EUR           | 85,437      | 06/07/2021    | HSBC             | 2,634                      | 0.02            |
| USD  | 1,134,000        | GBP           | 820,534     | 06/07/2021    | Barclays         | 388                        | –               |
| USD  | 878,346          | GBP           | 629,022     | 06/07/2021    | Citibank         | 7,903                      | 0.05            |
| USD  | 277,779          | HKD           | 2,156,807   | 06/07/2021    | Societe Generale | 39                         | –               |
| USD  | 59,000           | JPY           | 6,543,705   | 06/07/2021    | BNP Paribas      | 34                         | –               |
| USD  | 66,464           | KRW           | 73,909,870  | 15/07/2021    | Barclays         | 892                        | 0.01            |
| USD  | 695,380          | NOK           | 5,928,107   | 06/07/2021    | Barclays         | 5,453                      | 0.04            |
| USD  | 2,008,322        | NZD           | 2,845,573   | 06/07/2021    | HSBC             | 16,838                     | 0.11            |
| USD  | 893,000          | SEK           | 7,627,880   | 06/07/2021    | BNP Paribas      | 876                        | 0.01            |
| <b>Total Unrealised Gain on Forward Currency Exchange Contracts - Assets</b> |                  |               |             |               |                  | <b>100,882</b>             | <b>0.64</b>     |

## Schedule of Investments (continued)

### Robeco QI Multi Factor Absolute Return

As at 30 June 2021

#### Forward Currency Exchange Contracts (continued)

| Currency Purchased  | Amount Purchased | Currency Sold | Amount Sold | Maturity Date | Counterparty     | Unrealised Gain/(Loss) EUR | % of Net Assets |
|---|------------------|---------------|-------------|---------------|------------------|----------------------------|-----------------|
| AUD   | 18,115,826       | EUR           | 11,472,160  | 06/07/2021    | Citibank         | (4,441)                    | (0.03)          |
| AUD   | 1,526            | EUR           | 970         | 06/07/2021    | HSBC             | (4)                        | –               |
| AUD   | 792,426          | USD           | 600,000     | 06/07/2021    | BNP Paribas      | (4,279)                    | (0.03)          |
| CAD   | 4,160,404        | USD           | 3,381,771   | 06/07/2021    | Barclays         | (18,563)                   | (0.12)          |
| CAD   | 988,350          | USD           | 801,000     | 06/07/2021    | BNP Paribas      | (2,406)                    | (0.01)          |
| CHF   | 644,331          | USD           | 701,000     | 06/07/2021    | BNP Paribas      | (3,255)                    | (0.02)          |
| EUR   | 87,101           | AUD           | 138,000     | 06/07/2021    | BNP Paribas      | (257)                      | –               |
| EUR   | 89,443           | GBP           | 77,000      | 06/07/2021    | Barclays         | (248)                      | –               |
| EUR   | 10,835           | HKD           | 100,000     | 06/07/2021    | HSBC             | (22)                       | –               |
| EUR   | 1,390            | USD           | 1,662       | 06/07/2021    | Barclays         | (12)                       | –               |
| EUR   | 622,020          | USD           | 742,000     | 06/07/2021    | BNP Paribas      | (3,612)                    | (0.02)          |
| EUR   | 1,948,035        | USD           | 2,324,847   | 06/07/2021    | HSBC             | (12,206)                   | (0.08)          |
| GBP   | 502,002          | USD           | 697,000     | 06/07/2021    | Citibank         | (2,952)                    | (0.02)          |
| JPY   | 205,370,716      | USD           | 1,853,328   | 06/07/2021    | Barclays         | (2,464)                    | (0.02)          |
| JPY   | 81,427,087       | USD           | 736,000     | 06/07/2021    | BNP Paribas      | (1,969)                    | (0.01)          |
| NOK   | 3,727,672        | USD           | 437,000     | 06/07/2021    | Societe Generale | (3,206)                    | (0.02)          |
| NZD   | 776,519          | USD           | 547,000     | 06/07/2021    | Barclays         | (3,715)                    | (0.02)          |
| SEK   | 33,269,442       | USD           | 3,925,021   | 06/07/2021    | Barclays         | (29,242)                   | (0.19)          |
| SEK   | 4,733,792        | USD           | 556,000     | 06/07/2021    | HSBC             | (2,072)                    | (0.01)          |
| USD   | 885,000          | AUD           | 1,178,862   | 06/07/2021    | Barclays         | (40)                       | –               |
| USD   | 700,000          | NZD           | 1,001,849   | 06/07/2021    | Barclays         | (38)                       | –               |
| <b>Total Unrealised Loss on Forward Currency Exchange Contracts - Liabilities</b> |                  |               |             |               |                  | <b>(95,003)</b>            | <b>(0.60)</b>   |
| <b>Net Unrealised Gain on Forward Currency Exchange Contracts - Assets</b>        |                  |               |             |               |                  | <b>5,879</b>               | <b>0.04</b>     |

### Robeco QI Multi Factor Absolute Return

As at 30 June 2021

#### Credit Default Swap Contracts

| Nominal Amount  | Currency | Counterparty | Reference Entity            | Buy/Sell | Interest (Paid)/Received Rate | Maturity Date | Market Value EUR | % of Net Assets |
|---|----------|--------------|-----------------------------|----------|-------------------------------|---------------|------------------|-----------------|
| 2,010,000   | USD      | Citigroup    | CDX.NA.HY.36-V1             | Sell     | 5.00%                         | 20/06/2026    | 173,105          | 1.10            |
| 3,050,000   | USD      | Citigroup    | CDX.NA.IG.36-V1             | Sell     | 1.00%                         | 20/06/2026    | 65,280           | 0.42            |
|   |          |              | ITRAXX.EUROPE.CROSSOVER.35- |          |                               |               |                  |                 |
| 1,910,000   | EUR      | Citigroup    | V1                          | Sell     | 5.00%                         | 20/06/2026    | 237,560          | 1.51            |
| 2,800,000   | EUR      | Citigroup    | ITRAXX.EUROPE.MAIN.35-V1    | Sell     | 1.00%                         | 20/06/2026    | 74,621           | 0.48            |
| <b>Total Market Value on Credit Default Swap Contracts - Assets</b> |          |              |                             |          |                               |               | <b>550,566</b>   | <b>3.51</b>     |
| <b>Net Market Value on Credit Default Swap Contracts - Assets</b>   |          |              |                             |          |                               |               | <b>550,566</b>   | <b>3.51</b>     |